Security		Par (000)	Value
Asset-Backed Securities			
Australia — 0.0%			
Liberty, Series 2024-1A, Class A, (1-mo. ASX Australia Bank Bill Short Term Rates Mid at 0.00% Floor + 1.20%), 5.50%, 05/25/32[a][b]	AUD	3,085	$ 2,132,766
Bermuda — 0.1%[a][c]			
AREIT LLC, Series 2023-CRE8, Class A, (1-mo. CME Term SOFR at 2.11% Floor + 2.11%), 7.19%, 08/17/41	USD	5,640	5,653,817
BPCRE Ltd., Series 2022-FL2, Class A, (1-mo. CME Term SOFR at 2.40% Floor + 2.40%), 7.41%, 01/16/37		4,092	4,078,545
OHA Credit Funding 11 Ltd., Series 2022-11A, Class ER, (3-mo. CME Term SOFR at 5.40% Floor + 5.40%), 10.61%, 07/19/37		250	249,975
OHA Credit Funding 13 Ltd., Series 2022-13A, Class ER, (3-mo. CME Term SOFR at 5.40% Floor + 5.40%), 10.68%, 07/20/37		7,675	7,675,292
Symphony CLO 38 Ltd.			
Series 2023-38A, Class C1, (3-mo. CME Term SOFR at 2.90% Floor + 2.90%), 8.18%, 04/24/36		2,500	2,525,774
Series 2023-38A, Class E, (3-mo. CME Term SOFR at 6.00% Floor + 6.00%), 11.28%, 04/24/36		7,500	7,537,653
Symphony CLO 39 Ltd., Series 2023-39A, Class E, (3-mo. CME Term SOFR at 6.19% Floor + 6.19%), 11.47%, 04/25/34		5,000	5,001,437
Symphony CLO 40 Ltd., Series 2023-40A, Class D, (3-mo. CME Term SOFR at 5.00% Floor + 5.00%), 10.30%, 01/14/34		3,350	3,466,616
			36,189,109
Canada — 0.0%			
Fairstone Financial Issuance Trust I[c]			
Series 2020-1A, Class A, 2.51%, 10/20/39	CAD	3,854	2,820,814
Series 2020-1A, Class B, 3.74%, 10/20/39		18,261	13,117,081
Series 2020-1A, Class C, 5.16%, 10/20/39		2,125	1,505,105
Series 2020-1A, Class D, 6.87%, 10/20/39		150	107,747
			17,550,747
Cayman Islands — 6.5%[c]			
720 East CLO Ltd., Series 2023-IA, Class A1, (3-mo. CME Term SOFR at 2.10% Floor + 2.10%), 7.40%, 04/15/36[a]	USD	5,000	5,030,169
ABPCI DIRECT LENDING FUND CLO V Ltd., Series 2019-5A, Class A1RR, (3-mo. CME Term SOFR at 2.20% Floor + 2.20%), 7.48%, 01/20/36[a]		6,250	6,322,026
ACAS CLO Ltd.[a]			
Series 2015-1A, Class AR3, (3-mo. CME Term SOFR at 0.89% Floor + 1.15%), 6.43%, 10/18/28		590	589,960
Series 2015-1A, Class BRR, (3-mo. CME Term SOFR at 0.00% Floor + 1.86%), 7.14%, 10/18/28		500	501,390

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2015-1A, Class CRR, (3-mo. CME Term SOFR at 0.00% Floor + 2.46%), 7.74%, 10/18/28	USD	3,690	$ 3,696,368
AGL CLO 12 Ltd., Series 2021-12A, Class A1, (3-mo. CME Term SOFR at 1.16% Floor + 1.42%), 6.70%, 07/20/34[a]		13,536	13,555,961
AGL CLO 3 Ltd., Series 2020-3A, Class D, (3-mo. CME Term SOFR at 3.30% Floor + 3.56%), 8.86%, 01/15/33[a]		375	376,130
AGL CLO 5 Ltd., Series 2020-5A, Class A2R, (3-mo. CME Term SOFR at 1.40% Floor + 1.66%), 6.94%, 07/20/34[a]		390	392,050
AIMCO CLO, Series 2018-BA, Class ER, (3-mo. CME Term SOFR at 6.30% Floor + 6.30%), 11.59%, 04/16/37[a]		1,000	999,607
AIMCO CLO 12 Ltd.[a]			
Series 2020-12A, Class AR, (3-mo. CME Term SOFR at 1.17% Floor + 1.17%), 6.46%, 01/17/32		6,425	6,431,390
Series 2020-12A, Class DR, (3-mo. CME Term SOFR at 2.90% Floor + 2.90%), 8.19%, 01/17/32		610	611,151
AIMCO CLO 14 Ltd., Series 2021-14A, Class SUB, 0.00%, 04/20/34[a]		20,000	14,176,000
Allegro CLO VI Ltd., Series 2017-2A, Class A, (3-mo. CME Term SOFR at 1.13% Floor + 1.39%), 6.68%, 01/17/31[a]		561	561,075
ALM VII Ltd., Series 2012-7A, Class SUB, 0.00%, 10/15/2116[a][d][e][f]		12,160	1
AMMC CLO 21 Ltd., Series 2017-21A, Class A, (3-mo. CME Term SOFR at 1.25% Floor + 1.51%), 6.75%, 11/02/30[a]		392	391,995
AMMC CLO XII Ltd., Series 2013-12A, Class BR, (3-mo. CME Term SOFR at 1.50% Floor + 1.76%), 6.86%, 11/10/30[a]		640	640,532
Anchorage Capital CLO 11 Ltd.[a]			
Series 2019-11A, Class DR2, (3-mo. CME Term SOFR at 3.75% Floor + 3.75%), 9.09%, 07/22/37		2,500	2,545,056
Series 2019-11A, Class ER2, (3-mo. CME Term SOFR at 7.33% Floor + 7.33%), 12.67%, 07/22/37		2,500	2,586,310
Anchorage Capital CLO 7 Ltd.[a]			
Series 2015-7A, Class AR3, (3-mo. CME Term SOFR at 1.56% Floor + 1.56%), 6.89%, 04/28/37		22,000	22,143,374
Series 2015-7A, Class BR3, (3-mo. CME Term SOFR at 2.05% Floor + 2.05%), 7.38%, 04/28/37		8,000	8,063,654
Series 2015-7A, Class DR3, (3-mo. CME Term SOFR at 3.80% Floor + 3.80%), 9.13%, 04/28/37		8,860	9,024,583
Anchorage Credit Funding 10 Ltd., Series 2020-10A, Class AV, 3.62%, 04/25/38		23,350	22,683,712
Anchorage Credit Funding 12 Ltd., Series 2020-12A, Class A1, 3.18%, 10/25/38		10,000	9,668,592

Security		Par (000)	Value
Cayman Islands (continued)			
Anchorage Credit Funding 13 Ltd., Series 2021-13A, Class A1, 2.88%, 07/27/39	USD	11,420	$ 10,479,226
Anchorage Credit Funding 14 Ltd., Series 2021-14A, Class A, 3.00%, 01/21/40		20,750	19,715,716
Anchorage Credit Funding 2 Ltd., Series 2015-2A, Class ARV, 3.93%, 04/25/38		12,160	11,975,181
Anchorage Credit Funding 3 Ltd.			
Series 2016-3A, Class A1R, 2.87%, 01/28/39		22,000	20,649,739
Series 2016-3A, Class A2R, (3-mo. CME Term SOFR at 2.10% Floor + 2.36%), 7.63%, 01/28/39[(a)]		4,045	4,035,918
Series 2016-3A, Class SUBR, 0.00%, 01/28/39[(a)]		7,500	4,678,500
Anchorage Credit Funding 4 Ltd., Series 2016-4A, Class AR, 2.72%, 04/27/39		14,250	13,537,929
Anchorage Credit Funding 8 Ltd., Series 2019-8A, Class A, 4.43%, 07/25/37		8,750	8,700,429
Anchorage Credit Funding 9 Ltd., Series 2019-9A, Class AV, 3.79%, 10/25/37		6,050	6,011,825
Anchorage Credit Funding Ltd., Series 2021-14A, Class SUB, 0.00%, 01/21/40[(a)]		10,000	6,789,000
Antares CLO Ltd.[(a)]			
Series 2017-1A, Class AR, (3-mo. CME Term SOFR at 1.85% Floor + 1.85%), 7.13%, 04/20/33		3,250	3,251,977
Series 2019-2A, Class A1R, (3-mo. CME Term SOFR at 1.95% Floor + 1.95%), 7.23%, 01/23/36		8,470	8,496,380
Series 2021-1A, Class A1, (3-mo. CME Term SOFR at 1.53% Floor + 1.79%), 7.08%, 07/25/33		3,250	3,250,118
Apidos CLO XV, Series 2013-15A, Class A1RR, (3-mo. CME Term SOFR at 0.00% Floor + 1.27%), 6.55%, 04/20/31[(a)]		3,695	3,699,147
Apidos CLO XVIII, Series 2018-18A, Class AR, (3-mo. CME Term SOFR at 1.15% Floor + 1.15%), 6.43%, 10/22/30[(a)]		21,259	21,269,161
Apidos CLO XX, Series 2015-20A, Class A1RA, (3-mo. CME Term SOFR at 0.00% Floor + 1.36%), 6.65%, 07/16/31[(a)]		1,196	1,197,943
Apidos CLO XXII[(a)]			
Series 2015-22A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.32%), 6.60%, 04/20/31		890	891,268
Series 2015-22A, Class BR, (3-mo. CME Term SOFR at 1.95% Floor + 2.21%), 7.49%, 04/20/31		3,250	3,259,622
Series 2015-22A, Class CR, (3-mo. CME Term SOFR at 2.95% Floor + 3.21%), 8.49%, 04/20/31		800	806,335
Apidos CLO XXIV, Series 2016-24A, Class A1AL, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.49%, 10/20/30[(a)]		15,546	15,550,443

Security		Par (000)	Value
Cayman Islands (continued)			
Apidos CLO XXV[(a)]			
Series 2016-25A, Class A1R2, (3-mo. CME Term SOFR at 1.15% Floor + 1.15%), 6.43%, 10/20/31	USD	15,079	$ 15,088,504
Series 2016-25A, Class AJR2, (3-mo. CME Term SOFR at 1.50% Floor + 1.50%), 6.78%, 10/20/31		5,000	5,001,591
Apidos CLO XXVI[(a)]			
Series 2017-26A, Class A1AR, (3-mo. CME Term SOFR at 0.90% Floor + 1.16%), 6.44%, 07/18/29		640	640,122
Series 2017-26A, Class BR, (3-mo. CME Term SOFR at 1.95% Floor + 2.21%), 7.49%, 07/18/29		2,750	2,758,124
Apidos CLO XXVII, Series 2017-27A, Class A1R, (3-mo. CME Term SOFR at 0.93% Floor + 1.19%), 6.48%, 07/17/30[(a)]		3,405	3,405,084
Apidos CLO XXVIII, Series 2017-28A, Class D, (3-mo. CME Term SOFR at 5.50% Floor + 5.76%), 11.04%, 01/20/31[(a)]		270	269,570
Apidos CLO XXXI, Series 2019-31A, Class BR, (3-mo. CME Term SOFR at 1.55% Floor + 1.81%), 7.11%, 04/15/31[(a)]		250	250,330
Apidos CLO XXXVI, Series 2021-36A, Class B, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 07/20/34[(a)]		1,320	1,325,309
Apidos CLO XXXVII, Series 2021-37A, Class E, (3-mo. CME Term SOFR at 6.30% Floor + 6.56%), 11.84%, 10/22/34[(a)]		850	851,393
AREIT Ltd., Series 2024-CRE9, Class A, (1-mo. CME Term SOFR at 1.69% Floor + 1.69%), 6.77%, 05/17/41[(a)]		27,500	27,496,211
Ares LI CLO Ltd., Series 2019-51A, Class ER, (3-mo. CME Term SOFR at 6.85% Floor + 7.11%), 12.41%, 07/15/34[(a)]		300	300,820
Ares LII CLO Ltd., Series 2019-52A, Class A1R, (3-mo. CME Term SOFR at 1.05% Floor + 1.31%), 6.59%, 04/22/31[(a)]		1,777	1,779,482
Ares Loan Funding I Ltd.[(a)]			
Series 2021-ALFA, Class E, (3-mo. CME Term SOFR at 6.70% Floor + 6.96%), 12.26%, 10/15/34		10,850	10,852,235
Series 2021-ALFA, Class SUB, 0.00%, 10/15/34		14,000	9,213,400
Ares LV CLO Ltd., Series 2020-55A, Class DR, (3-mo. CME Term SOFR at 3.15% Floor + 3.41%), 8.71%, 07/15/34[(a)]		750	750,950
Ares XLV CLO Ltd., Series 2017-45A, Class C, (3-mo. CME Term SOFR at 0.00% Floor + 2.31%), 7.61%, 10/15/30[(a)]		1,125	1,128,507
Ares XLVII CLO Ltd., Series 2018-47A, Class A1, (3-mo. CME Term SOFR at 0.92% Floor + 1.18%), 6.48%, 04/15/30[(a)]		968	969,323

Security		Par (000)	Value
Cayman Islands (continued)			
Ares XXXVII CLO Ltd., Series 2015-4A, Class A1RR, (3-mo. CME Term SOFR at 1.08% Floor + 1.08%), 6.38%, 10/15/30[(a)]	USD	12,673	$ 12,689,603
Assurant CLO II Ltd., Series 2018-2A, Class A, (3-mo. CME Term SOFR at 1.04% Floor + 1.30%), 6.58%, 04/20/31[(a)]		566	566,540
Assurant CLO IV Ltd.[(a)]			
Series 2019-4A, Class CR, (3-mo. CME Term SOFR at 2.40% Floor + 2.66%), 7.94%, 04/20/30		500	500,348
Series 2019-4A, Class DR, (3-mo. CME Term SOFR at 3.65% Floor + 3.91%), 9.19%, 04/20/30		3,500	3,537,593
Atrium XV, Series 15A, Class D1R, (3-mo. CME Term SOFR at 3.30% Floor + 3.30%), 8.64%, 07/16/37[(a)]		1,450	1,469,637
Bain Capital Credit CLO, Series 2018-2A, Class A1R, (3-mo. CME Term SOFR at 1.08% Floor + 1.08%), 6.36%, 07/19/31[(a)]		9,000	9,000,608
Ballyrock CLO 14 Ltd.[(a)]			
Series 2020-14A, Class BR, (3-mo. CME Term SOFR at 2.00% Floor + 2.00%), 7.30%, 07/20/37		250	250,761
Series 2020-14A, Class DR, (3-mo. CME Term SOFR at 5.85% Floor + 5.85%), 11.15%, 07/20/37		250	249,992
Ballyrock CLO 25 Ltd., Series 2023-25A, Class C, (3-mo. CME Term SOFR at 4.70% Floor + 4.70%), 9.98%, 01/25/36[(a)]		1,750	1,765,759
Ballyrock CLO Ltd.[(a)]			
Series 2018-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.54%, 04/20/31		363	363,629
Series 2018-1A, Class A2, (3-mo. CME Term SOFR at 0.00% Floor + 1.86%), 7.14%, 04/20/31		2,300	2,300,012
Series 2020-2A, Class DR, (3-mo. CME Term SOFR at 6.15% Floor + 6.41%), 11.69%, 10/20/31		1,340	1,339,327
Bardot CLO Ltd., Series 2019-2A, Class DR, (3-mo. CME Term SOFR at 3.00% Floor + 3.26%), 8.54%, 10/22/32[(a)]		940	961,150
Barings CLO Ltd.[(a)]			
Series 2015-IA, Class AR, (3-mo. CME Term SOFR at 0.99% Floor + 1.25%), 6.53%, 01/20/31		2,049	2,049,117
Series 2015-IA, Class BR, (3-mo. CME Term SOFR at 1.40% Floor + 1.66%), 6.94%, 01/20/31		250	250,315
Series 2016-2A, Class AR2, (3-mo. CME Term SOFR at 1.07% Floor + 1.33%), 6.61%, 01/20/32		6,032	6,036,776
Series 2018-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.21%), 6.51%, 04/15/31		1,351	1,352,039
Series 2019-3A, Class A1R, (3-mo. CME Term SOFR at 1.07% Floor + 1.33%), 6.61%, 04/20/31		1,230	1,234,827

Security		Par (000)	Value
Cayman Islands (continued)			
Battalion CLO IX Ltd., Series 2015-9A, Class DR, (3-mo. CME Term SOFR at 3.25% Floor + 3.51%), 8.81%, 07/15/31[(a)]	USD	450	$ 447,922
Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, (3-mo. CME Term SOFR at 1.55% Floor + 1.81%), 7.09%, 07/18/30[(a)]		11,000	11,011,036
Bean Creek CLO Ltd.[(a)]			
Series 2015-1A, Class AR, (3-mo. CME Term SOFR at 1.28% Floor + 1.28%), 6.56%, 04/20/31		5,335	5,339,418
Series 2015-1A, Class ER, (3-mo. CME Term SOFR at 6.01% Floor + 6.01%), 11.29%, 04/20/31		1,000	1,000,307
Benefit Street Partners CLO V-B Ltd., Series 2018-5BA, Class A1R, (3-mo. CME Term SOFR at 1.53% Floor + 1.53%), 6.83%, 07/20/37[(a)]		4,550	4,582,882
Benefit Street Partners CLO VIII Ltd., Series 2015-8A, Class A1AR, (3-mo. CME Term SOFR at 1.10% Floor + 1.36%), 6.64%, 01/20/31[(a)]		2,091	2,092,876
Benefit Street Partners CLO X Ltd., Series 2016-10A, Class A2AR, (3-mo. CME Term SOFR at 1.55% Floor + 1.81%), 7.09%, 04/20/34[(a)]		750	750,953
Benefit Street Partners CLO XIX Ltd., Series 2019-19A, Class CR, (3-mo. CME Term SOFR at 2.10% Floor + 2.10%), 7.40%, 01/15/33[(a)]		1,750	1,751,060
Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class A1R, (3-mo. CME Term SOFR at 1.03% Floor + 1.29%), 6.58%, 01/17/32[(a)]		6,445	6,450,263
Benefit Street Partners CLO XVII Ltd., Series 2019-17A, Class AR, (3-mo. CME Term SOFR at 1.08% Floor + 1.34%), 6.64%, 07/15/32[(a)]		5,500	5,503,233
Benefit Street Partners CLO XX Ltd., Series 2020-20A, Class ER, (3-mo. CME Term SOFR at 6.75% Floor + 7.01%), 12.31%, 07/15/34[(a)]		1,000	1,001,475
Benefit Street Partners CLO XXI Ltd., Series 2020-21A, Class A1R, (3-mo. CME Term SOFR at 1.17% Floor + 1.43%), 6.73%, 10/15/34[(a)]		15,000	15,007,605
Benefit Street Partners CLO XXIII Ltd., Series 2021-23A, Class E, (3-mo. CME Term SOFR at 6.81% Floor + 7.07%), 12.36%, 04/25/34[(a)]		1,250	1,251,564
Betony CLO 2 Ltd., Series 2018-1A, Class A1, (3-mo. CME Term SOFR at 1.08% Floor + 1.34%), 6.60%, 04/30/31[(a)]		19,080	19,095,183
BlueMountain CLO Ltd.[(a)]			
Series 2013-2A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.44%), 6.72%, 10/22/30		1,296	1,297,259
Series 2013-2A, Class BR, (3-mo. CME Term SOFR at 0.00% Floor + 1.86%), 7.14%, 10/22/30		4,000	4,012,747
Series 2015-3A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.54%, 04/20/31		1,545	1,545,263

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Security		Par (000)	Value
Cayman Islands (continued)			
Series 2016-2A, Class C1R2, (3-mo. CME Term SOFR at 3.10% Floor + 3.36%), 8.49%, 08/20/32	USD	250	$ 249,778
Series 2016-3A, Class A1R2, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.32%, 11/15/30		4,151	4,158,190
Series 2016-3A, Class A2R2, (3-mo. CME Term SOFR at 1.70% Floor + 1.70%), 6.82%, 11/15/30		7,400	7,426,657
Series 2018-1A, Class B, (3-mo. CME Term SOFR at 1.70% Floor + 1.96%), 7.22%, 07/30/30		273	273,701
Series 2018-2A, Class A, (3-mo. CME Term SOFR at 1.11% Floor + 1.37%), 6.49%, 08/15/31		887	886,943
Series 2018-2A, Class B, (3-mo. CME Term SOFR at 1.70% Floor + 1.96%), 7.08%, 08/15/31		2,750	2,761,148
Series 2018-3A, Class A1R, (3-mo. CME Term SOFR at 1.19% Floor + 1.19%), 6.47%, 10/25/30		12,461	12,465,138
Series 2018-3A, Class A2R, (3-mo. CME Term SOFR at 1.60% Floor + 1.60%), 6.88%, 10/25/30		9,000	8,984,976
BlueMountain CLO XXII Ltd., Series 2018-22A, Class A1, (3-mo. CME Term SOFR at 1.08% Floor + 1.34%), 6.64%, 07/15/31[(a)]		1,121	1,121,121
BlueMountain CLO XXIX Ltd., Series 2020-29A, Class D1R, (3-mo. CME Term SOFR at 3.15% Floor + 3.41%), 8.70%, 07/25/34[(a)]		250	250,304
BlueMountain CLO XXVIII Ltd.[(a)]			
Series 2021-28A, Class A, (3-mo. CME Term SOFR at 1.26% Floor + 1.52%), 6.82%, 04/15/34		450	450,416
Series 2021-28A, Class D, (3-mo. CME Term SOFR at 2.90% Floor + 3.16%), 8.46%, 04/15/34		2,000	1,973,000
BlueMountain CLO XXX Ltd., Series 2020-30A, Class ER, (3-mo. CME Term SOFR at 6.70% Floor + 6.70%), 12.00%, 04/15/35[(a)]		250	241,337
BlueMountain CLO XXXIII Ltd., Series 2021-33A, Class D, (3-mo. CME Term SOFR at 3.50% Floor + 3.76%), 8.89%, 11/20/34[(a)]		1,510	1,515,835
BlueMountain Fuji US CLO I Ltd., Series 2017-1A, Class A1R, (3-mo. CME Term SOFR at 0.98% Floor + 1.24%), 6.52%, 07/20/29[(a)]		17,267	17,284,435
BlueMountain Fuji US CLO II Ltd., Series 2017-2A, Class A1AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.54%, 10/20/30[(a)]		2,534	2,535,449
Bristol Park CLO Ltd.[(a)]			
Series 2016-1A, Class AR, (3-mo. CME Term SOFR at 0.99% Floor + 1.25%), 6.55%, 04/15/29		12,960	12,964,584
Series 2016-1A, Class BR, (3-mo. CME Term SOFR at 1.45% Floor + 1.71%), 7.01%, 04/15/29		6,500	6,514,976
Series 2016-1A, Class DR, (3-mo. CME Term SOFR at 2.95% Floor + 3.21%), 8.51%, 04/15/29		500	503,092

Security		Par (000)	Value
Cayman Islands (continued)			
Carbone CLO Ltd.[(a)]			
Series 2017-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.40%), 6.68%, 01/20/31	USD	2,484	$ 2,487,233
Series 2017-1A, Class C, (3-mo. CME Term SOFR at 0.00% Floor + 2.86%), 8.14%, 01/20/31		3,000	3,004,666
Carlyle Global Market Strategies CLO Ltd.[(a)]			
Series 2013-4A, Class A1RR, (3-mo. CME Term SOFR at 1.00% Floor + 1.26%), 6.56%, 01/15/31		2,066	2,069,694
Series 2014-1A, Class A1R2, (3-mo. CME Term SOFR at 0.97% Floor + 1.23%), 6.52%, 04/17/31		14,355	14,377,737
Series 2014-2RA, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.31%), 6.43%, 05/15/31		6,683	6,688,637
Series 2014-3RA, Class A1A, (3-mo. CME Term SOFR at 0.00% Floor + 1.31%), 6.58%, 07/27/31		20,879	20,910,575
Series 2014-5A, Class A1RR, (3-mo. CME Term SOFR at 1.14% Floor + 1.40%), 6.70%, 07/15/31		3,192	3,196,784
Series 2015-1A, Class AR3, (3-mo. CME Term SOFR at 0.98% Floor + 1.24%), 6.52%, 07/20/31		2,328	2,330,035
Series 2015-4A, Class A1RR, (3-mo. CME Term SOFR at 1.22% Floor + 1.22%), 6.50%, 07/20/32		20,650	20,666,520
Carlyle US CLO Ltd.[(a)]			
Series 2017-4A, Class A1, (3-mo. CME Term SOFR at 1.18% Floor + 1.44%), 6.74%, 01/15/30		1,055	1,056,575
Series 2018-2A, Class A1R, (3-mo. CME Term SOFR at 1.15% Floor + 1.15%), 6.45%, 10/15/31		3,790	3,795,017
Series 2019-1A, Class A1AR, (3-mo. CME Term SOFR at 1.08% Floor + 1.34%), 6.62%, 04/20/31		924	925,770
Series 2019-1A, Class A2R, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 04/20/31		5,000	5,006,687
CarVal CLO I Ltd., Series 2018-1A, Class D, (3-mo. CME Term SOFR at 0.00% Floor + 3.15%), 8.44%, 07/16/31[(a)]		1,705	1,704,207
CarVal CLO II Ltd.[(a)]			
Series 2019-1A, Class CR, (3-mo. CME Term SOFR at 2.26% Floor + 2.26%), 7.54%, 04/20/32		700	700,564
Series 2019-1A, Class DR, (3-mo. CME Term SOFR at 3.46% Floor + 3.46%), 8.74%, 04/20/32		2,000	2,002,363
CarVal CLO III Ltd., Series 2019-2A, Class E, (3-mo. CME Term SOFR at 6.70% Floor + 6.70%), 11.98%, 07/20/32[(a)]		1,300	1,273,596
CarVal CLO VC Ltd.[(a)]			
Series 2021-2A, Class D, (3-mo. CME Term SOFR at 3.25% Floor + 3.51%), 8.81%, 10/15/34		500	501,425
Series 2021-2A, Class E, (3-mo. CME Term SOFR at 6.75% Floor + 7.01%), 12.31%, 10/15/34		250	249,494

Security		Par (000)	Value
Cayman Islands (continued)			
CBAM Ltd.[(a)]			
Series 2017-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.51%), 6.79%, 07/20/30	USD	6,813	$ 6,819,681
Series 2017-1A, Class C, (3-mo. CME Term SOFR at 0.00% Floor + 2.66%), 7.94%, 07/20/30		750	752,641
Series 2018-7A, Class B1, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 07/20/31		1,000	1,003,417
Series 2019-10A, Class A1R, (3-mo. CME Term SOFR at 1.12% Floor + 1.38%), 6.66%, 04/20/32		3,756	3,757,472
Cedar Funding V CLO Ltd., Series 2016-5A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.36%), 6.65%, 07/17/31[(a)]		4,343	4,345,060
Cedar Funding VII CLO Ltd.[(a)]			
Series 2018-7A, Class AR, (3-mo. CME Term SOFR at 1.08% Floor + 1.08%), 6.18%, 01/20/31		10,750	10,760,751
Series 2018-7A, Class DR, (3-mo. CME Term SOFR at 2.75% Floor + 2.75%), 7.85%, 01/20/31		6,750	6,750,159
Series 2018-7A, Class E, (3-mo. CME Term SOFR at 4.55% Floor + 4.81%), 10.09%, 01/20/31		2,963	2,903,855
Series 2018-7A, Class F, (3-mo. CME Term SOFR at 6.90% Floor + 7.16%), 12.44%, 01/20/31		2,000	1,749,048
Series 2018-7A, Class SUB, 0.00%, 01/20/31		1,750	396,645
Cedar Funding XI CLO Ltd., Series 2019-11A, Class A2R, (3-mo. CME Term SOFR at 1.35% Floor + 1.61%), 6.67%, 05/29/32[(a)]		1,000	999,994
Cedar Funding XIV CLO Ltd.[(a)]			
Series 2021-14A, Class B, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.16%, 07/15/33		4,000	3,998,366
Series 2021-14A, Class D, (3-mo. CME Term SOFR at 3.25% Floor + 3.51%), 8.81%, 07/15/33		13,750	13,602,927
Series 2021-14A, Class E, (3-mo. CME Term SOFR at 6.34% Floor + 6.60%), 11.90%, 07/15/33		4,975	4,865,889
Series 2021-14A, Class SUB, 0.00%, 07/15/33		15,290	6,821,199
CIFC Funding 2013-IV Ltd., Series 2013-4A, Class A1RR, (3-mo. CME Term SOFR at 1.06% Floor + 1.32%), 6.59%, 04/27/31[(a)]		2,737	2,740,371
CIFC Funding 2014-V Ltd., Series 2014-5A, Class ER3, (3-mo. CME Term SOFR at 7.50% Floor + 7.50%), 12.80%, 07/17/37[(a)]		1,000	1,005,002
CIFC Funding 2016-I Ltd., Series 2016-1A, Class D1RR, (3-mo. CME Term SOFR at 3.16% Floor + 3.16%), 8.44%, 10/21/31[(a)]		668	671,554
CIFC Funding 2018-II Ltd.[(a)]			
Series 2018-2A, Class A1R, (3-mo. CME Term SOFR at 1.37% Floor + 1.37%), 0.00%, 10/20/37		14,110	14,110,000

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2018-2A, Class BR, (3-mo. CME Term SOFR at 1.75% Floor + 1.75%), 0.00%, 10/20/37	USD	500	$ 500,000
CIFC Funding 2018-III Ltd., Series 2018-3A, Class A, (3-mo. CME Term SOFR at 0.00% Floor + 1.36%), 6.64%, 07/18/31[(a)]		6,464	6,468,986
CIFC Funding 2019-III Ltd., Series 2019-3A, Class DR, (3-mo. CME Term SOFR at 6.80% Floor + 7.06%), 12.35%, 10/16/34[(a)]		2,275	2,283,887
CIFC Funding 2021-IV Ltd., Series 2021-4A, Class BR, (3-mo. CME Term SOFR at 1.65% Floor + 1.65%), 6.82%, 07/23/37[(a)]		500	499,910
CIFC Funding 2022-VII Ltd., Series 2022-7A, Class E, (3-mo. CME Term SOFR at 8.94% Floor + 8.94%), 14.22%, 10/22/35[(a)]		1,200	1,209,571
CIFC Funding Ltd.[(a)]			
Series 2013-1A, Class A2R, (3-mo. CME Term SOFR at 0.00% Floor + 2.01%), 7.30%, 07/16/30		1,250	1,253,344
Series 2013-1A, Class CR, (3-mo. CME Term SOFR at 0.00% Floor + 3.81%), 9.10%, 07/16/30		500	510,361
Series 2013-2A, Class A1L2, (3-mo. CME Term SOFR at 1.00% Floor + 1.26%), 6.54%, 10/18/30		19,072	19,110,403
Series 2013-3RA, Class A1, (3-mo. CME Term SOFR at 0.98% Floor + 1.24%), 6.52%, 04/24/31		10,572	10,581,415
Series 2013-3RA, Class B, (3-mo. CME Term SOFR at 1.85% Floor + 2.11%), 7.39%, 04/24/31		650	651,675
Series 2013-3RA, Class C, (3-mo. CME Term SOFR at 2.90% Floor + 3.16%), 8.44%, 04/24/31		1,050	1,054,959
Series 2013-4A, Class DRR, (3-mo. CME Term SOFR at 2.80% Floor + 3.06%), 8.33%, 04/27/31		250	250,204
Series 2014-1A, Class A1R2, (3-mo. CME Term SOFR at 0.00% Floor + 1.36%), 6.64%, 01/18/31		383	382,981
Series 2014-3A, Class A1R2, (3-mo. CME Term SOFR at 0.00% Floor + 1.46%), 6.74%, 10/22/31		3,130	3,133,234
Series 2015-1A, Class ARR, (3-mo. CME Term SOFR at 1.11% Floor + 1.37%), 6.65%, 01/22/31		21,880	21,919,522
Series 2015-1A, Class BRR, (3-mo. CME Term SOFR at 1.45% Floor + 1.71%), 6.99%, 01/22/31		400	400,507
Series 2015-3A, Class AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.13%), 6.41%, 04/19/29		2,378	2,380,891
Series 2015-3A, Class BR, (3-mo. CME Term SOFR at 0.00% Floor + 1.41%), 6.69%, 04/19/29		8,750	8,746,973
Series 2017-2A, Class AR, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.49%, 04/20/30		6,856	6,862,828
Series 2017-3A, Class ER, (3-mo. CME Term SOFR at 6.70% Floor + 6.70%), 11.98%, 04/20/37		1,500	1,477,507

Security		Par (000)		Value
Cayman Islands (continued)				
Series 2017-4A, Class A1R, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.49%, 10/24/30	USD	10,216	$	10,221,395
Series 2017-5A, Class AR, (3-mo. CME Term SOFR at 1.41% Floor + 1.41%), 6.74%, 07/17/37		18,250		18,268,250
Series 2017-5A, Class DR, (3-mo. CME Term SOFR at 3.05% Floor + 3.05%), 8.38%, 07/17/37		1,400		1,417,920
Series 2018-1A, Class A, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.54%, 04/18/31		1,259		1,259,192
Series 2018-2A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.30%), 6.58%, 04/20/31		6,495		6,497,858
Series 2018-4A, Class A1, (3-mo. CME Term SOFR at 1.15% Floor + 1.41%), 6.70%, 10/17/31		20,904		20,915,548
Clear Creek CLO Ltd.[(a)]				
Series 2015-1A, Class AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.46%), 6.74%, 10/20/30		566		567,033
Series 2015-1A, Class DR, (3-mo. CME Term SOFR at 0.00% Floor + 3.21%), 8.49%, 10/20/30		2,900		2,881,169
Clover CLO Ltd., Series 2019-2A, Class AR, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 6.65%, 10/25/33[(a)]		1,500		1,501,919
Crown City CLO III, Series 2021-1A, Class A1A, (3-mo. CME Term SOFR at 1.17% Floor + 1.43%), 6.71%, 07/20/34[(a)]		250		250,196
Crown Point CLO 9 Ltd., Series 2020-9A, Class DR, (3-mo. CME Term SOFR at 3.75% Floor + 4.01%), 9.31%, 07/14/34[(a)]		1,000		1,007,080
Diameter Capital CLO 2 Ltd., Series 2021-2A, Class D, (3-mo. CME Term SOFR at 6.32% Floor + 6.32%), 11.62%, 10/15/36[(a)]		1,500		1,496,277
Diameter Credit Funding I Ltd., Series 2019-1A, Class A, 4.60%, 07/25/37		9,730		9,672,763
Diameter Credit Funding II Ltd., Series 2019-2A, Class A, 3.94%, 01/25/38		3,000		2,949,880
Dryden 106 CLO Ltd., Series 2022-106A, Class E, (3-mo. CME Term SOFR at 8.87% Floor + 8.87%), 14.17%, 10/15/35[(a)]		500		503,520
Dryden 30 Senior Loan Fund, Series 2013-30A, Class AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.08%), 6.20%, 11/15/28[(a)]		8,658		8,666,942
Dryden 36 Senior Loan Fund, Series 2014-36A, Class AR3, (3-mo. CME Term SOFR at 1.02% Floor + 1.28%), 6.58%, 04/15/29[(a)]		5,216		5,217,472
Dryden 37 Senior Loan Fund, Series 2015-37A, Class AR, (3-mo. CME Term SOFR at 1.10% Floor + 1.36%), 6.66%, 01/15/31[(a)]		1,271		1,271,041
Dryden 40 Senior Loan Fund, Series 2015-40A, Class AR2, (3-mo. CME Term SOFR at 1.15% Floor + 1.15%), 6.27%, 08/15/31[(a)]		25,850		25,878,044

Security		Par (000)		Value
Cayman Islands (continued)				
Dryden 41 Senior Loan Fund, Series 2015-41A, Class AR, (3-mo. CME Term SOFR at 0.97% Floor + 1.23%), 6.53%, 04/15/31[(a)]	USD	5,255	$	5,264,736
Dryden 49 Senior Loan Fund[(a)]				
Series 2017-49A, Class AR, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.49%, 07/18/30		587		586,940
Series 2017-49A, Class BR, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 07/18/30		1,000		1,000,974
Dryden 50 Senior Loan Fund[(a)]				
Series 2017-50A, Class A1R, (3-mo. CME Term SOFR at 1.00% Floor + 1.26%), 6.56%, 07/15/30		5,467		5,474,602
Series 2017-50A, Class B, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.21%, 07/15/30		250		250,439
Dryden 55 CLO Ltd., Series 2018-55A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.28%), 6.58%, 04/15/31[(a)]		2,228		2,228,218
Dryden 58 CLO Ltd., Series 2018-58A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.55%, 07/17/31[(a)]		3,492		3,491,859
Dryden 65 CLO Ltd., Series 2018-65A, Class B, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 07/18/30[(a)]		700		700,812
Dryden 77 CLO Ltd., Series 2020-77A, Class XR, (3-mo. CME Term SOFR at 1.26% Floor + 1.26%), 6.39%, 05/20/34[(a)]		109		108,926
Dryden Senior Loan Fund, Series 2017-47A, Class A1R, (3-mo. CME Term SOFR at 0.98% Floor + 1.24%), 6.54%, 04/15/28[(a)]		1,236		1,236,009
Dryden XXVI Senior Loan Fund, Series 2013-26A, Class AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.16%), 6.46%, 04/15/29[(a)]		2,089		2,092,090
Elmwood CLO 14 Ltd., Series 2022-1A, Class E, (3-mo. CME Term SOFR at 6.35% Floor + 6.35%), 11.63%, 04/20/35[(a)]		4,900		4,911,950
Elmwood CLO 16 Ltd., Series 2022-3A, Class ER, (3-mo. CME Term SOFR at 6.75% Floor + 6.75%), 12.03%, 04/20/37[(a)]		2,690		2,792,635
Elmwood CLO 17 Ltd., Series 2022-4A, Class D2R, (3-mo. CME Term SOFR at 4.40% Floor + 4.40%), 9.69%, 07/17/37[(a)]		3,000		3,063,346
Elmwood CLO 20 Ltd., Series 2022-7A, Class FR, (3-mo. CME Term SOFR at 8.00% Floor + 8.00%), 13.29%, 01/17/37[(a)]		1,500		1,466,119
Elmwood CLO 22 Ltd., Series 2023-1A, Class E, (3-mo. CME Term SOFR at 7.65% Floor + 7.65%), 12.94%, 04/17/36[(a)]		2,000		2,041,249
Elmwood CLO 28 Ltd., Series 2024-4A, Class F, (3-mo. CME Term SOFR at 7.25% Floor + 7.25%), 12.59%, 04/17/37[(a)]		2,000		1,936,832

Security		Par (000)	Value
Cayman Islands (continued)			
Elmwood CLO 29 Ltd., Series 2024-5A, Class ER, (3-mo. CME Term SOFR at 6.40% Floor + 6.40%), 11.72%, 04/20/37[(a)]	USD	1,750	$ 1,759,346
Elmwood CLO 30 Ltd., Series 2024-6A, Class A, (3-mo. CME Term SOFR at 1.43% Floor + 1.43%), 6.73%, 07/17/37[(a)]		25,500	25,601,166
Elmwood CLO 33 Ltd., Series 2024-9RA, Class CR, (3-mo. CME Term SOFR at 2.00% Floor + 2.00%), 7.12%, 10/21/37[(a)]		2,500	2,516,817
Elmwood CLO II Ltd.[(a)]			
Series 2019-2A, Class DR, (3-mo. CME Term SOFR at 3.26% Floor + 3.26%), 8.54%, 04/20/34		750	750,413
Series 2019-2A, Class ER, (3-mo. CME Term SOFR at 7.06% Floor + 7.06%), 12.34%, 04/20/34		14,750	14,767,038
Series 2019-2A, Class FR, (3-mo. CME Term SOFR at 8.26% Floor + 8.26%), 13.54%, 04/20/34		7,500	7,122,256
Series 2019-2A, Class SUB, 0.00%, 04/20/34		4,000	2,908,800
Elmwood CLO III Ltd.[(a)]			
Series 2019-3A, Class ERR, (3-mo. CME Term SOFR at 5.95% Floor + 5.95%), 11.27%, 07/18/37		500	500,420
Series 2019-3A, Class FRR, (3-mo. CME Term SOFR at 7.91% Floor + 7.91%), 13.23%, 07/18/37		3,450	3,332,824
Elmwood CLO VII Ltd., Series 2020-4A, Class A1RR, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 0.00%, 10/17/37[(a)]		2,750	2,750,000
Elmwood CLO VIII Ltd.[(a)]			
Series 2021-1A, Class FR, (3-mo. CME Term SOFR at 8.00% Floor + 8.00%), 13.28%, 04/20/37		4,500	4,371,115
Series 2021-1A, Class SUB, 0.00%, 01/20/34		10,500	5,634,300
Elmwood CLO X Ltd., Series 2021-3A, Class ER, (3-mo. CME Term SOFR at 5.85% Floor + 5.85%), 11.13%, 04/20/34[(a)]		4,000	3,998,278
Elmwood CLO XII Ltd., Series 2021-5A, Class AR, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 0.00%, 10/15/37[(a)]		10,045	10,045,000
Flatiron CLO 18 Ltd., Series 2018-1A, Class A, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.50%, 04/17/31[(a)]		6,882	6,886,896
Flatiron CLO 19 Ltd.[(a)]			
Series 2019-1A, Class AR, (3-mo. CME Term SOFR at 1.08% Floor + 1.34%), 6.44%, 11/16/34		25,000	25,013,925
Series 2019-1A, Class DR, (3-mo. CME Term SOFR at 3.00% Floor + 3.26%), 8.36%, 11/16/34		800	804,281
Flatiron CLO 25 Ltd.[(a)]			
Series 2024-2A, Class A, (3-mo. CME Term SOFR at 1.35% Floor + 1.35%), 5.62%, 10/17/37		1,150	1,150,000

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2024-2A, Class B, (3-mo. CME Term SOFR at 1.60% Floor + 1.60%), 5.87%, 10/17/37	USD	880	$ 880,000
Series 2024-2A, Class C, (3-mo. CME Term SOFR at 1.85% Floor + 1.85%), 6.12%, 10/17/37		310	310,000
Flatiron CLO 28 Ltd., Series 2024-1A, Class E, (3-mo. CME Term SOFR at 5.75% Floor + 5.75%), 11.02%, 07/15/36[(a)]		2,000	2,006,160
Galaxy 31 CLO Ltd., Series 2023-31A, Class E, (3-mo. CME Term SOFR at 8.43% Floor + 8.43%), 13.73%, 04/15/36[(a)]		650	667,265
Galaxy XIX CLO Ltd., Series 2015-19A, Class A1RR, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.49%, 07/24/30[(a)]		2,495	2,499,682
Galaxy XV CLO Ltd., Series 2013-15A, Class ARR, (3-mo. CME Term SOFR at 0.97% Floor + 1.23%), 6.53%, 10/15/30[(a)]		4,935	4,940,195
Galaxy XVIII CLO Ltd., Series 2018-28A, Class A1, (3-mo. CME Term SOFR at 1.10% Floor + 1.36%), 6.66%, 07/15/31[(a)]		5,932	5,936,885
Galaxy XX CLO Ltd., Series 2015-20A, Class AR, (3-mo. CME Term SOFR at 1.00% Floor + 1.26%), 6.54%, 04/20/31[(a)]		17,944	17,973,572
Galaxy XXII CLO Ltd., Series 2016-22A, Class ARR, (3-mo. CME Term SOFR at 1.20% Floor + 1.46%), 6.75%, 04/16/34[(a)]		850	851,060
Galaxy XXVI CLO Ltd., Series 2018-26A, Class AR, (3-mo. CME Term SOFR at 1.17% Floor + 1.17%), 6.29%, 11/22/31[(a)]		2,158	2,160,564
Galaxy XXVII CLO Ltd., Series 2018-27A, Class A, (3-mo. CME Term SOFR at 0.26% Floor + 1.28%), 6.38%, 05/16/31[(a)]		10,649	10,670,407
Galaxy XXVIII CLO Ltd., Series 2018-28A, Class A2, (3-mo. CME Term SOFR at 0.00% Floor + 1.56%), 6.86%, 07/15/31[(a)]		306	306,428
Generate CLO 8 Ltd., Series 8A, Class ER, (3-mo. CME Term SOFR at 6.95% Floor + 7.21%), 12.49%, 10/20/34[(a)]		4,250	4,220,327
GoldenTree Loan Management US CLO 11 Ltd., Series 2021-11A, Class E, (3-mo. CME Term SOFR at 5.35% Floor + 5.61%), 10.89%, 10/20/34[(a)]		5,765	5,776,381
GoldenTree Loan Management US CLO 3 Ltd., Series 2018-3A, Class D, (3-mo. CME Term SOFR at 0.00% Floor + 3.11%), 8.39%, 04/20/30[(a)]		750	751,354
Golub Capital Partners CLO 55B Ltd., Series 2021-55A, Class E, (3-mo. CME Term SOFR at 6.56% Floor + 6.82%), 12.10%, 07/20/34[(a)]		2,690	2,697,654

Security		Par (000)	Value
Cayman Islands (continued)			
Golub Capital Partners CLO 56M Ltd., Series 2021-56A, Class A, (3-mo. CME Term SOFR at 1.53% Floor + 1.79%), 7.08%, 10/25/33[(a)]	USD	6,250	$ 6,238,792
Golub Capital Partners CLO Ltd., Series 2019-41A, Class B1R, (3-mo. CME Term SOFR at 1.75% Floor + 2.01%), 7.29%, 01/20/34[(a)]		2,000	2,007,752
Gracie Point International Funding[(a)]			
Series 2023-1A, Class A, (SOFR90A at 0.00% Floor + 1.95%), 7.32%, 09/01/26		4,766	4,793,907
Series 2023-1A, Class D, (SOFR90A at 0.00% Floor + 4.50%), 9.87%, 09/01/26		1,512	1,528,695
Great Lakes CLO VIII Ltd., Series 2024-8A, Class A, (3-mo. CME Term SOFR at 1.80% Floor + 1.80%), 7.10%, 07/15/37[(a)]		6,500	6,534,161
GT Loan Financing I Ltd., Series 2013-1A, Class CR, (3-mo. CME Term SOFR at 0.00% Floor + 2.36%), 7.63%, 07/28/31[(a)]		500	501,769
Halsey Point CLO I Ltd., Series 2019-1A, Class D, (3-mo. CME Term SOFR at 4.35% Floor + 4.61%), 9.89%, 01/20/33[(a)]		2,500	2,502,845
Highbridge Loan Management Ltd., Series 3A-2014, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.44%), 6.72%, 07/18/29[(a)]		95	95,098
HPS Loan Management Ltd.[(a)]			
Series 11A-17, Class AR, (3-mo. CME Term SOFR at 1.02% Floor + 1.28%), 6.51%, 05/06/30		7,949	7,954,651
Series 6A-2015, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.50%, 02/05/31		3,945	3,949,076
IVY Hill Middle Market Credit Fund XII Ltd., Series 12A, Class A1TR, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 07/20/33[(a)]		12,500	12,496,669
Ivy Hill Middle Market Credit Fund XX Ltd., Series 20A, Class A, (3-mo. CME Term SOFR at 2.40% Floor + 2.40%), 7.68%, 04/20/35[(a)]		2,000	2,000,083
Ivy Hill Middle Market Credit Fund XXI Ltd., Series 21A, Class A, (3-mo. CME Term SOFR at 2.45% Floor + 2.45%), 7.73%, 07/18/35[(a)]		19,750	19,887,501
KKR CLO 10 Ltd., Series 10, Class BR, (3-mo. CME Term SOFR at 0.00% Floor + 1.96%), 6.91%, 09/15/29[(a)]		3,000	3,003,831
KKR Financial CLO Ltd.[(a)]			
Series 2013-1A, Class A1R2, (3-mo. CME Term SOFR at 1.10% Floor + 1.10%), 6.40%, 04/15/29		18,342	18,348,404
Series 2013-1A, Class A2R2, (3-mo. CME Term SOFR at 1.45% Floor + 1.45%), 6.75%, 04/15/29		1,000	999,926
LCM 26 Ltd., Series 26A, Class D, (3-mo. CME Term SOFR at 2.50% Floor + 2.76%), 8.04%, 01/20/31[(a)]		400	395,628
LCM XIV LP, Series 14A, Class AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.30%), 6.58%, 07/20/31[(a)]		390	390,010
LCM XVIII LP, Series 18A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.28%), 6.56%, 04/20/31[(a)]	USD	4,116	$ 4,119,329
LCM XXIV Ltd., Series 24A, Class AR, (3-mo. CME Term SOFR at 0.98% Floor + 1.24%), 6.52%, 03/20/30[(a)]		245	245,451
Lewey Park CLO Ltd.			
Series 2024-1A, Class B2, 4.98%, 10/20/37		2,750	2,750,000
Series 2024-1A, Class E, (3-mo. CME Term SOFR at 5.55% Floor + 5.55%), 0.00%, 10/20/37[(a)]		2,620	2,620,000
LoanCore Issuer Ltd., Series 2022-CRE7, Class A, (SOFR 30 day Average at 1.55% Floor + 1.55%), 6.89%, 01/17/37[(a)]		1,714	1,711,141
Loanpal Solar Loan Ltd.			
Series 2020-2GF, Class A, 2.75%, 07/20/47		3,317	2,781,243
Series 2021-1GS, Class A, 2.29%, 01/20/48		7,835	6,443,762
Madison Park Funding LIV Ltd., Series 2022-54A, Class E1, (3-mo. CME Term SOFR at 8.95% Floor + 8.95%), 14.23%, 10/21/34[(a)]		250	251,987
Madison Park Funding LIX Ltd., Series 2021-59A, Class ER, (3-mo. CME Term SOFR at 6.40% Floor + 6.40%), 11.68%, 04/18/37[(a)]		750	751,954
Madison Park Funding LXIII Ltd., Series 2023-63A, Class E, (3-mo. CME Term SOFR at 8.57% Floor + 8.57%), 13.85%, 04/21/35[(a)]		2,250	2,313,330
Madison Park Funding LXVII Ltd., Series 2024-67A, Class A1, (3-mo. CME Term SOFR at 1.51% Floor + 1.51%), 6.80%, 04/25/37[(a)]		11,000	11,019,985
Madison Park Funding XIV Ltd.[(a)]			
Series 2014-14A, Class AR3, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.48%, 10/22/30		4,883	4,887,096
Series 2014-14A, Class DRR, (3-mo. CME Term SOFR at 2.95% Floor + 3.21%), 8.49%, 10/22/30		1,000	1,005,148
Madison Park Funding XL Ltd.[(a)]			
Series 9A, Class AR2, (3-mo. CME Term SOFR at 0.99% Floor + 1.25%), 6.31%, 05/28/30		1,635	1,635,532
Series 9A, Class BR2, (3-mo. CME Term SOFR at 1.50% Floor + 1.76%), 6.82%, 05/28/30		325	325,348
Madison Park Funding XLII Ltd., Series 13A, Class AR, (3-mo. CME Term SOFR at 1.15% Floor + 1.15%), 6.43%, 11/21/30[(a)]		43,228	43,270,829
Madison Park Funding XLV Ltd., Series 2020-45A, Class SUB, 0.00%, 07/15/34[(a)]		2,000	1,184,000
Madison Park Funding XLVIII Ltd., Series 2021-48A, Class E, (3-mo. CME Term SOFR at 6.51% Floor + 6.51%), 11.79%, 04/19/33[(a)]		500	501,863
Madison Park Funding XVII Ltd., Series 2015-17A, Class AR2, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.54%, 07/21/30[(a)]		6,343	6,345,831

Security		Par (000)	Value
Cayman Islands (continued)			
Madison Park Funding XVIII Ltd.[a]			
Series 2015-18A, Class ARR, (3-mo. CME Term SOFR at 0.94% Floor + 1.20%), 6.48%, 10/21/30	USD	45,029	$ 45,118,976
Series 2015-18A, Class DR, (3-mo. CME Term SOFR at 0.00% Floor + 3.21%), 8.49%, 10/21/30		2,750	2,761,280
Madison Park Funding XX Ltd., Series 2016-20A, Class BR, (3-mo. CME Term SOFR at 0.00% Floor + 1.81%), 7.08%, 07/27/30[a]		2,000	2,003,005
Madison Park Funding XXI Ltd., Series 2016-21A, Class AARR, (3-mo. CME Term SOFR at 1.34% Floor + 1.34%), 6.64%, 10/15/32[a]		1,250	1,250,441
Madison Park Funding XXIII Ltd.[a]			
Series 2017-23A, Class AR, (3-mo. CME Term SOFR at 0.97% Floor + 1.23%), 6.50%, 07/27/31		28,431	28,456,637
Series 2017-23A, Class BR, (3-mo. CME Term SOFR at 1.55% Floor + 1.81%), 7.08%, 07/27/31		2,000	2,003,106
Series 2017-23A, Class CR, (3-mo. CME Term SOFR at 2.00% Floor + 2.26%), 7.53%, 07/27/31		3,000	3,009,420
Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR2, (3-mo. CME Term SOFR at 1.55% Floor + 1.55%), 6.83%, 10/20/29[a]		7,250	7,262,004
Madison Park Funding XXIX Ltd.[a]			
Series 2018-29A, Class AR, (3-mo. CME Term SOFR at 1.18% Floor + 1.18%), 6.46%, 10/18/30		466	466,396
Series 2018-29A, Class E, (3-mo. CME Term SOFR at 5.70% Floor + 5.96%), 11.24%, 10/18/30		1,750	1,754,965
Madison Park Funding XXVII Ltd.[a]			
Series 2018-27A, Class A1A, (3-mo. CME Term SOFR at 0.26% Floor + 1.29%), 6.57%, 04/20/30		1,301	1,301,966
Series 2018-27A, Class C, (3-mo. CME Term SOFR at 0.26% Floor + 2.86%), 8.14%, 04/20/30		3,125	3,130,260
Madison Park Funding XXX Ltd., Series 2018-30A, Class A1R, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 6.56%, 07/16/37[a]		25,800	25,877,400
Madison Park Funding XXXVIII Ltd., Series 2021-38A, Class C, (3-mo. CME Term SOFR at 2.16% Floor + 2.16%), 7.45%, 07/17/34[a]		250	250,495
Maranon Loan Funding Ltd., Series 2020-1A, Class A, (3-mo. CME Term SOFR at 1.95% Floor + 2.21%), 7.51%, 01/15/34[a]		2,778	2,778,467
Marble Point CLO XXIII Ltd., Series 2021-4A, Class D1, (3-mo. CME Term SOFR at 3.65% Floor + 3.91%), 9.19%, 01/22/35[a]		500	503,480
MidOcean Credit CLO XI Ltd., Series 2022-11A, Class BR, (3-mo. CME Term SOFR at 2.65% Floor + 2.65%), 7.93%, 10/18/33[a]		2,000	2,015,690
Milos CLO Ltd., Series 2017-1A, Class AR, (3-mo. CME Term SOFR at 1.07% Floor + 1.33%), 6.61%, 10/20/30[a]	USD	152	$ 152,047
Myers Park CLO Ltd.[a]			
Series 2018-1A, Class B1, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.14%, 10/20/30		250	250,483
Series 2018-1A, Class C, (3-mo. CME Term SOFR at 2.05% Floor + 2.31%), 7.59%, 10/20/30		1,000	1,003,152
Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class AR2, (3-mo. CME Term SOFR at 1.03% Floor + 1.29%), 6.56%, 01/28/30[a]		1,268	1,268,809
Neuberger Berman CLO XV, Series 2013-15A, Class A1R2, (3-mo. CME Term SOFR at 0.92% Floor + 1.18%), 6.48%, 10/15/29[a]		15,962	15,974,629
Neuberger Berman CLO XX Ltd.[a]			
Series 2015-20A, Class ARR, (3-mo. CME Term SOFR at 1.16% Floor + 1.42%), 6.72%, 07/15/34		689	689,265
Series 2015-20A, Class BRR, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.21%, 07/15/34		500	501,894
Neuberger Berman Loan Advisers CLO 26 Ltd., Series 2017-26A, Class AR, (3-mo. CME Term SOFR at 0.92% Floor + 1.18%), 6.46%, 10/18/30[a]		29,821	29,821,026
Neuberger Berman Loan Advisers CLO 31 Ltd., Series 2019-31A, Class AR, (3-mo. CME Term SOFR at 1.04% Floor + 1.30%), 6.58%, 04/20/31[a]		2,228	2,229,422
Neuberger Berman Loan Advisers CLO 32 Ltd.[a]			
Series 2019-32A, Class AR, (3-mo. CME Term SOFR at 0.99% Floor + 1.25%), 6.53%, 01/20/32		17,412	17,417,097
Series 2019-32A, Class ER, (3-mo. CME Term SOFR at 6.10% Floor + 6.36%), 11.64%, 01/20/32		825	827,698
Neuberger Berman Loan Advisers CLO 36 Ltd., Series 2020-36A, Class CR2, (3-mo. CME Term SOFR at 2.50% Floor + 2.50%), 7.78%, 04/20/33[a]		6,700	6,732,664
Neuberger Berman Loan Advisers CLO 37 Ltd., Series 2020-37A, Class ER, (3-mo. CME Term SOFR at 5.75% Floor + 6.01%), 11.29%, 07/20/31[a]		250	250,552
Neuberger Berman Loan Advisers CLO 46 Ltd., Series 2021-46A, Class B, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.19%, 01/20/36[a]		750	752,798
New Mountain CLO 3 Ltd., Series CLO-3A, Class B1, (3-mo. CME Term SOFR at 1.70% Floor + 1.96%), 7.24%, 10/20/34[a]		3,000	3,011,754
New Mountain CLO 6 Ltd., Series CLO-6A, Class A, (3-mo. CME Term SOFR at 0.00% Floor + 1.40%), 0.00%, 10/15/37[a]		14,590	14,600,213

Security		Par (000)	Value
Cayman Islands (continued)			
Oaktree CLO Ltd.[(a)]			
Series 2019-1A, Class A1R, (3-mo. CME Term SOFR at 1.11% Floor + 1.37%), 6.65%, 04/22/30	USD	1,944	$ 1,945,578
Series 2024-26A, Class D1, (3-mo. CME Term SOFR at 3.45% Floor + 3.45%), 8.78%, 04/20/37		3,000	3,046,311
Series 2024-27A, Class A2, (3-mo. CME Term SOFR at 1.57% Floor + 1.57%), 6.35%, 10/22/37		960	958,330
Series 2024-27A, Class D1, (3-mo. CME Term SOFR at 3.00% Floor + 3.00%), 7.78%, 10/22/37		900	909,852
OCP CLO Ltd.			
Series 2014-5A, Class A1R, (3-mo. CME Term SOFR at 1.08% Floor + 1.34%), 6.62%, 04/26/31[(a)]		1,672	1,675,253
Series 2014-5A, Class CR, (3-mo. CME Term SOFR at 2.90% Floor + 3.16%), 8.44%, 04/26/31[(a)]		1,430	1,422,830
Series 2014-7A, Class A1RR, (3-mo. CME Term SOFR at 0.00% Floor + 1.38%), 6.66%, 07/20/29[(a)]		241	241,237
Series 2014-7A, Class A2RR, (3-mo. CME Term SOFR at 0.00% Floor + 1.91%), 7.19%, 07/20/29[(a)]		1,600	1,602,592
Series 2014-7A, Class B1RR, (3-mo. CME Term SOFR at 0.00% Floor + 2.51%), 7.79%, 07/20/29[(a)]		500	501,874
Series 2014-7A, Class B2RR, 5.11%, 07/20/29		3,830	3,788,128
Series 2016-12A, Class BAR3, (3-mo. CME Term SOFR at 1.68% Floor + 1.68%), 0.00%, 10/18/37[(a)]		6,750	6,750,000
Series 2016-12A, Class BBR3, (3-mo. CME Term SOFR at 1.85% Floor + 1.85%), 0.00%, 10/18/37[(a)]		4,000	4,000,000
Series 2016-12A, Class E2R3, (3-mo. CME Term SOFR at 7.34% Floor + 7.34%), 0.00%, 10/18/37[(a)]		2,250	2,227,500
Series 2016-12A, Class XR3, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 0.00%, 10/18/37[(a)]		1,000	1,000,000
Series 2017-13A, Class A1AR, (3-mo. CME Term SOFR at 0.96% Floor + 1.22%), 6.52%, 07/15/30[(a)]		19,811	19,825,207
Series 2017-14A, Class D1R, (3-mo. CME Term SOFR at 3.10% Floor + 3.10%), 7.84%, 07/20/37[(a)]		4,000	4,045,378
Series 2017-14A, Class D2R, (3-mo. CME Term SOFR at 4.50% Floor + 4.50%), 9.24%, 07/20/37[(a)]		6,250	6,203,012
Series 2019-16A, Class AR, (3-mo. CME Term SOFR at 1.26% Floor + 1.26%), 6.57%, 04/10/33[(a)]		489	488,621
Series 2019-16A, Class DR, (3-mo. CME Term SOFR at 3.41% Floor + 3.41%), 8.72%, 04/10/33[(a)]		2,200	2,202,248
Series 2019-17A, Class ER2, (3-mo. CME Term SOFR at 6.25% Floor + 6.25%), 11.55%, 07/20/37[(a)]		1,750	1,758,822
Cayman Islands (continued)			
Series 2020-8RA, Class A1, (3-mo. CME Term SOFR at 1.22% Floor + 1.48%), 6.77%, 01/17/32[(a)]	USD	1,934	$ 1,935,552
Series 2020-18A, Class A1R2, (3-mo. CME Term SOFR at 1.37% Floor + 1.37%), 6.60%, 07/20/37[(a)]		1,000	1,000,506
Series 2020-18A, Class D1R2, (3-mo. CME Term SOFR at 3.10% Floor + 3.10%), 8.33%, 07/20/37[(a)]		2,750	2,782,211
Series 2020-18A, Class ER2, (3-mo. CME Term SOFR at 6.25% Floor + 6.25%), 11.48%, 07/20/37[(a)]		3,650	3,646,864
Octagon 57 Ltd., Series 2021-1A, Class C, (3-mo. CME Term SOFR at 2.05% Floor + 2.31%), 7.61%, 10/15/34[(a)]		2,750	2,756,599
Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A1A, (3-mo. CME Term SOFR at 0.00% Floor + 1.22%), 6.51%, 04/16/31[(a)]		6,951	6,959,801
Octagon Investment Partners 30 Ltd., Series 2017-1A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.54%, 03/17/30[(a)]		1,290	1,290,844
Octagon Investment Partners 32 Ltd., Series 2017-1A, Class A1R, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.51%, 07/15/29[(a)]		3,433	3,435,720
Octagon Investment Partners 35 Ltd., Series 2018-1A, Class A1A, (3-mo. CME Term SOFR at 1.06% Floor + 1.32%), 6.60%, 01/20/31[(a)]		2,486	2,488,575
Octagon Investment Partners 36 Ltd., Series 2018-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.23%), 6.53%, 04/15/31[(a)]		47,211	47,258,014
Octagon Investment Partners 37 Ltd., Series 2018-2A, Class A2, (3-mo. CME Term SOFR at 0.00% Floor + 1.84%), 7.13%, 07/25/30[(a)]		1,000	1,000,918
Octagon Investment Partners XIV Ltd., Series 2012-1A, Class AARR, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.51%, 07/15/29[(a)]		831	830,789
Octagon Investment Partners XV Ltd.[(a)]			
Series 2013-1A, Class A1RR, (3-mo. CME Term SOFR at 0.97% Floor + 1.23%), 6.51%, 07/19/30		7,340	7,343,086
Series 2013-1A, Class A2R, (3-mo. CME Term SOFR at 0.00% Floor + 1.61%), 6.89%, 07/19/30		1,000	1,002,318
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class A1R, (3-mo. CME Term SOFR at 1.02% Floor + 1.28%), 6.57%, 07/17/30[(a)]		2,184	2,186,398
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class AAR3, (3-mo. CME Term SOFR at 1.00% Floor + 1.26%), 6.38%, 02/14/31[(a)]		15,842	15,853,056
Octagon Loan Funding Ltd., Series 2014-1A, Class BRR, (3-mo. CME Term SOFR at 1.70% Floor + 1.96%), 7.06%, 11/18/31[(a)]		250	250,572

Security		Par (000)	Value
Cayman Islands (continued)			
OHA Credit Funding 2 Ltd., Series 2019-2A, Class ER, (3-mo. CME Term SOFR at 6.36% Floor + 6.62%), 11.90%, 04/21/34[(a)]	USD	2,100	$ 2,105,158
OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.19%, 07/02/35[(a)]		250	251,074
OHA Credit Funding 4 Ltd., Series 2019-4A, Class AR, (3-mo. CME Term SOFR at 1.15% Floor + 1.41%), 6.69%, 10/22/36[(a)]		500	500,154
OHA Credit Funding 5 Ltd., Series 2020-5A, Class AR, (3-mo. CME Term SOFR at 1.35% Floor + 1.35%), 0.00%, 10/18/37[(a)]		34,220	34,220,000
OHA Credit Funding 6 Ltd., Series 2020-6A, Class AR, (3-mo. CME Term SOFR at 1.14% Floor + 1.40%), 6.68%, 07/20/34[(a)]		1,000	1,000,228
OHA Credit Funding 9 Ltd., Series 2021-9A, Class A1R, (3-mo. CME Term SOFR at 1.35% Floor + 1.35%), 0.00%, 10/19/37[(a)]		2,750	2,750,000
OHA Loan Funding Ltd., Series 2013-2A, Class AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.30%), 6.40%, 05/23/31[(a)]		11,900	11,916,945
Orchard Park CLO Ltd., Series 2024-1A, Class E, (3-mo. CME Term SOFR at 5.60% Floor + 5.60%), 0.00%, 10/20/37[(a)]		1,000	1,000,000
OSD CLO Ltd., Series 2021-23A, Class E, (3-mo. CME Term SOFR at 6.26% Floor + 6.26%), 11.55%, 04/17/31[(a)]		500	500,039
OZLM VI Ltd.[(a)]			
Series 2014-6A, Class A1T, (3-mo. CME Term SOFR at 0.87% Floor + 0.87%), 6.15%, 04/17/31		27,873	27,909,006
Series 2014-6A, Class SUB, 0.00%, 04/17/31[(d)(e)]		3,200	61,304
OZLM VIII Ltd.[(a)]			
Series 2014-8A, Class A2R3, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.20%, 10/17/29		3,815	3,815,910
Series 2014-8A, Class CRR, (3-mo. CME Term SOFR at 3.15% Floor + 3.41%), 8.70%, 10/17/29		1,835	1,842,039
OZLM XIX Ltd., Series 2017-19A, Class A1RR, (3-mo. CME Term SOFR at 1.35% Floor + 1.35%), 6.89%, 01/15/35[(a)]		9,750	9,754,211
OZLM XVIII Ltd., Series 2018-18A, Class A, (3-mo. CME Term SOFR at 1.02% Floor + 1.28%), 6.58%, 04/15/31[(a)]		3,092	3,091,728
OZLM XX Ltd., Series 2018-20A, Class A2, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.19%, 04/20/31[(a)]		250	251,029
Palmer Square CLO Ltd.[(a)]			
Series 2013-2A, Class A1A3, (3-mo. CME Term SOFR at 1.26% Floor + 1.26%), 6.55%, 10/17/31		1,227	1,228,093

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2013-2A, Class A2R3, (3-mo. CME Term SOFR at 1.76% Floor + 1.76%), 7.05%, 10/17/31	USD	1,250	$ 1,253,030
Series 2014-1A, Class A1R2, (3-mo. CME Term SOFR at 1.13% Floor + 1.39%), 6.68%, 01/17/31		394	397,004
Series 2015-2A, Class A1R2, (3-mo. CME Term SOFR at 1.10% Floor + 1.36%), 6.64%, 07/20/30		491	491,131
Series 2015-2A, Class CR2, (3-mo. CME Term SOFR at 2.75% Floor + 3.01%), 8.29%, 07/20/30		500	501,366
Series 2018-1A, Class DR, (3-mo. CME Term SOFR at 6.94% Floor + 6.94%), 12.22%, 04/18/37		2,500	2,522,689
Series 2018-2A, Class DR, (3-mo. CME Term SOFR at 7.00% Floor + 7.00%), 12.29%, 04/16/37		1,500	1,515,215
Series 2021-2A, Class E, (3-mo. CME Term SOFR at 6.61% Floor + 6.61%), 11.91%, 07/15/34		250	250,109
Series 2021-3A, Class A1, (3-mo. CME Term SOFR at 1.41% Floor + 1.41%), 6.71%, 01/15/35		250	250,263
Series 2021-4A, Class E, (3-mo. CME Term SOFR at 6.31% Floor + 6.31%), 11.61%, 10/15/34		1,000	1,001,614
Series 2022-1A, Class E, (3-mo. CME Term SOFR at 6.35% Floor + 6.35%), 11.63%, 04/20/35		3,500	3,509,119
Series 2022-3A, Class D1R, (3-mo. CME Term SOFR at 2.95% Floor + 2.95%), 8.13%, 07/20/37		880	883,759
Series 2023-4A, Class E, (3-mo. CME Term SOFR at 6.75% Floor + 6.75%), 12.03%, 10/20/33		2,700	2,702,163
Series 2024-2A, Class B, (3-mo. CME Term SOFR at 1.65% Floor + 1.65%), 6.94%, 07/20/37		3,000	3,002,575
Palmer Square Loan Funding Ltd.[(a)]			
Series 2021-1A, Class D, (3-mo. CME Term SOFR at 6.26% Floor + 6.26%), 11.54%, 04/20/29		3,000	2,999,669
Series 2021-2A, Class A2, (3-mo. CME Term SOFR at 1.51% Floor + 1.51%), 6.64%, 05/20/29		11,750	11,767,463
Series 2021-2A, Class D, (3-mo. CME Term SOFR at 5.26% Floor + 5.26%), 10.39%, 05/20/29		500	500,670
Series 2021-3A, Class A1, (3-mo. CME Term SOFR at 1.06% Floor + 1.06%), 6.34%, 07/20/29		4,386	4,387,840
Series 2021-3A, Class C, (3-mo. CME Term SOFR at 2.76% Floor + 2.76%), 8.04%, 07/20/29		5,250	5,260,261
Series 2021-3A, Class D, (3-mo. CME Term SOFR at 5.26% Floor + 5.26%), 10.54%, 07/20/29		4,875	4,882,537
Series 2021-4A, Class A1, (3-mo. CME Term SOFR at 1.06% Floor + 1.06%), 6.36%, 10/15/29		1,021	1,021,140
Series 2021-4A, Class B, (3-mo. CME Term SOFR at 2.01% Floor + 2.01%), 7.31%, 10/15/29		500	501,110

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2021-4A, Class C, (3-mo. CME Term SOFR at 2.86% Floor + 2.86%), 8.16%, 10/15/29	USD	2,000	$ 1,996,023
Series 2021-4A, Class D, (3-mo. CME Term SOFR at 5.26% Floor + 5.26%), 10.56%, 10/15/29		10,000	9,992,970
Series 2022-2A, Class A1, (3-mo. CME Term SOFR at 1.27% Floor + 1.27%), 6.57%, 10/15/30		6,585	6,593,865
Series 2022-2A, Class A2, (3-mo. CME Term SOFR at 1.90% Floor + 1.90%), 7.20%, 10/15/30		25,000	25,039,500
Series 2022-2A, Class B, (3-mo. CME Term SOFR at 2.20% Floor + 2.20%), 7.50%, 10/15/30		10,500	10,527,977
Series 2022-2A, Class C, (3-mo. CME Term SOFR at 3.10% Floor + 3.10%), 8.40%, 10/15/30		8,395	8,445,358
Series 2022-2A, Class D, (3-mo. CME Term SOFR at 6.20% Floor + 6.20%), 11.50%, 10/15/30		11,750	11,743,259
Series 2022-3A, Class A1BR, (3-mo. CME Term SOFR at 1.40% Floor + 1.40%), 6.70%, 04/15/31		5,000	4,983,480
Series 2022-3A, Class DR, (3-mo. CME Term SOFR at 5.90% Floor + 5.90%), 11.20%, 04/15/31		5,000	4,996,984
Series 2023-2A, Class A1, (3-mo. CME Term SOFR at 1.45% Floor + 1.45%), 6.73%, 01/25/32		1,161	1,161,583
Series 2023-2A, Class C, (3-mo. CME Term SOFR at 4.35% Floor + 4.35%), 9.63%, 01/25/32		5,325	5,335,164
Series 2024-1A, Class D, (3-mo. CME Term SOFR at 4.90% Floor + 4.90%), 10.01%, 10/15/32		1,750	1,749,691
Series 2024-3A, Class A1, (3-mo. CME Term SOFR at 1.08% Floor + 1.08%), 6.24%, 08/08/32		29,750	29,754,430
Series 2024-3A, Class A2, (3-mo. CME Term SOFR at 1.65% Floor + 1.65%), 6.81%, 08/08/32		2,000	2,003,160
Series 2024-3A, Class B, (3-mo. CME Term SOFR at 1.90% Floor + 1.90%), 7.06%, 08/08/32		1,000	1,001,701
Series 2024-3A, Class C, (3-mo. CME Term SOFR at 2.95% Floor + 2.95%), 8.11%, 08/08/32		2,000	2,006,288
Park Avenue Institutional Advisers CLO Ltd., Series 2019-1A, Class A1, (3-mo. CME Term SOFR at 1.48% Floor + 1.74%), 6.86%, 05/15/32[a]		438	437,875
Park Blue CLO 2023-III Ltd., Series 2023-3A, Class F, (3-mo. CME Term SOFR at 7.16% Floor + 7.16%), 12.44%, 04/20/36[a]		1,000	997,839
Park Blue CLO 2024-V Ltd., Series 2024-5A, Class A1, (3-mo. CME Term SOFR at 1.48% Floor + 1.48%), 6.80%, 07/25/37[a]		7,500	7,519,181
Park Blue CLO Ltd., Series 2022-1A, Class A1, (3-mo. CME Term SOFR at 2.45% Floor + 2.45%), 7.73%, 10/20/34[a]		1,250	1,254,613
Pikes Peak CLO 1, Series 2018-1A, Class A, (3-mo. CME Term SOFR at 1.18% Floor + 1.44%), 6.72%, 07/24/31[a]	USD	1,613	$ 1,615,007
Pikes Peak CLO 4, Series 2019-4A, Class DR, (3-mo. CME Term SOFR at 3.25% Floor + 3.51%), 8.81%, 07/15/34[a]		375	375,637
Pikes Peak CLO 6[a]			
Series 2020-6A, Class AR2, (3-mo. CME Term SOFR at 1.17% Floor + 1.43%), 6.53%, 05/18/34		6,186	6,188,443
Series 2020-6A, Class ER2, (3-mo. CME Term SOFR at 6.43% Floor + 6.69%), 11.79%, 05/18/34		500	500,040
Prima Capital CRE Securitization Ltd., Series 2015-4A, Class C, 4.00%, 08/24/49		1,108	1,077,327
Race Point IX CLO Ltd., Series 2015-9A, Class A1A2, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.50%, 10/15/30[a]		2,463	2,462,708
Race Point X CLO Ltd., Series 2016-10A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.36%), 6.65%, 07/25/31[a]		735	735,859
Rad CLO 15 Ltd., Series 2021-15A, Class A, (3-mo. CME Term SOFR at 1.09% Floor + 1.35%), 6.63%, 01/20/34[a]		2,750	2,752,507
Rad CLO 17 Ltd., Series 2022-17A, Class E, (3-mo. CME Term SOFR at 8.30% Floor + 8.30%), 13.58%, 10/20/35[a]		500	502,927
Rad CLO 5 Ltd., Series 2019-5A, Class DR, (3-mo. CME Term SOFR at 3.15% Floor + 3.41%), 8.69%, 07/24/32[a]		250	250,096
Rad CLO 6 Ltd., Series 2019-6A, Class E, (3-mo. CME Term SOFR at 7.53% Floor + 7.79%), 13.07%, 01/20/33[a]		250	250,750
Rad CLO 7 Ltd.[a]			
Series 2020-7A, Class A1R, (3-mo. CME Term SOFR at 1.35% Floor + 1.35%), 6.64%, 04/17/36		250	250,005
Series 2020-7A, Class CR, (3-mo. CME Term SOFR at 2.60% Floor + 2.60%), 7.89%, 04/17/36		500	504,613
Series 2020-7A, Class D1R, (3-mo. CME Term SOFR at 4.15% Floor + 4.15%), 9.44%, 04/17/36		500	509,524
Rad CLO 9 Ltd.[a]			
Series 2020-9A, Class B1, (3-mo. CME Term SOFR at 1.90% Floor + 2.16%), 7.46%, 01/15/34		500	501,062
Series 2020-9A, Class E, (3-mo. CME Term SOFR at 7.59% Floor + 7.85%), 13.15%, 01/15/34		3,500	3,537,425
Recette CLO Ltd., Series 2015-1A, Class DRR, (3-mo. CME Term SOFR at 0.00% Floor + 3.51%), 8.79%, 04/20/34[a]		1,000	1,002,348
Regatta VI Funding Ltd., Series 2016-1A, Class DR2, (3-mo. CME Term SOFR at 3.10% Floor + 3.36%), 8.64%, 04/20/34[a]		3,000	3,003,686

Security		Par (000)	Value
Cayman Islands (continued)			
Regatta VII Funding Ltd.[a]			
Series 2016-1A, Class A1R2, (3-mo. CME Term SOFR at 1.15% Floor + 1.41%), 6.23%, 06/20/34	USD	1,300	$ 1,303,047
Series 2016-1A, Class BR2, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 6.68%, 06/20/34		250	251,014
Regatta VIII Funding Ltd., Series 2017-1A, Class BR, (3-mo. CME Term SOFR at 2.05% Floor + 2.05%), 7.37%, 04/17/37[a]		6,500	6,544,845
Regatta XII Funding Ltd., Series 2019-1A, Class ARR, (3-mo. CME Term SOFR at 1.39% Floor + 1.39%), 1.39%, 10/15/37[a]		9,730	9,730,000
Regatta XIV Funding Ltd., Series 2018-3A, Class AR, (3-mo. CME Term SOFR at 1.10% Floor + 1.10%), 6.38%, 10/25/31[a]		3,587	3,587,737
Regatta XV Funding Ltd., Series 2018-4A, Class A1R, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.48%, 10/25/31[a]		1,387	1,387,592
Regatta XVII Funding Ltd.[a]			
Series 2020-1A, Class D, (3-mo. CME Term SOFR at 4.15% Floor + 4.41%), 9.71%, 10/15/33		600	608,158
Series 2020-1A, Class E, (3-mo. CME Term SOFR at 7.61% Floor + 7.87%), 13.17%, 10/15/33		500	500,569
Regatta XXIV Funding Ltd., Series 2021-5A, Class D, (3-mo. CME Term SOFR at 3.10% Floor + 3.36%), 8.64%, 01/20/35[a]		500	500,599
Regatta XXV Funding Ltd., Series 2023-1A, Class E, (3-mo. CME Term SOFR at 8.41% Floor + 8.41%), 13.71%, 07/15/36[a]		1,000	1,034,371
Rockford Tower CLO Ltd.[a]			
Series 2017-2A, Class CR, (3-mo. CME Term SOFR at 1.90% Floor + 2.16%), 7.46%, 10/15/29		1,250	1,251,134
Series 2017-2A, Class DR, (3-mo. CME Term SOFR at 2.85% Floor + 3.11%), 8.41%, 10/15/29		5,360	5,361,012
Series 2017-3A, Class A, (3-mo. CME Term SOFR at 0.00% Floor + 1.45%), 6.73%, 10/20/30		7,088	7,097,317
Series 2017-3A, Class D, (3-mo. CME Term SOFR at 0.00% Floor + 2.91%), 8.19%, 10/20/30		430	429,810
Series 2017-3A, Class SUB, 0.00%, 10/20/30		1,750	413,423
Series 2018-1A, Class B, (3-mo. CME Term SOFR at 0.00% Floor + 1.98%), 7.11%, 05/20/31		250	250,487
Series 2018-1A, Class SUB, 0.00%, 05/20/31		1,750	382,470
Series 2018-2A, Class SUB, 0.00%, 10/20/31		1,750	393,312
Series 2021-1A, Class C, (3-mo. CME Term SOFR at 2.00% Floor + 2.26%), 7.54%, 07/20/34		250	250,494
Rockford Tower Credit Funding I Ltd., Series 2022-1A, Class SUB, 0.00%, 04/20/40[a]		5,000	3,043,000
Cayman Islands (continued)			
Romark CLO II Ltd., Series 2018-2A, Class A1R, (3-mo. CME Term SOFR at 1.14% Floor + 1.14%), 6.42%, 07/25/31[a]	USD	12,175	$ 12,181,476
Romark CLO IV Ltd., Series 2021-4A, Class C1, (3-mo. CME Term SOFR at 3.20% Floor + 3.46%), 8.77%, 07/10/34[a]		3,500	3,505,330
Romark CLO Ltd., Series 2017-1A, Class B, (3-mo. CME Term SOFR at 0.00% Floor + 2.41%), 7.69%, 10/23/30[a]		2,150	2,152,408
Romark WM-R Ltd., Series 2018-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.29%), 6.57%, 04/20/31[a]		12,779	12,787,027
RR 16 Ltd., Series 2021-16A, Class A2, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.21%, 07/15/36[a]		3,750	3,764,070
RR 17 Ltd., Series 2021-17A, Class SUB, 0.00%, 07/15/34[a]		475	260,015
RR 18 Ltd., Series 2021-18A, Class A2, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.16%, 10/15/34[a]		1,750	1,755,920
RR 29 Ltd., Series 2024-29RA, Class A1R, (3-mo. CME Term SOFR at 1.39% Floor + 1.39%), 6.69%, 07/15/39[a]		1,000	1,005,136
RR 3 Ltd.[a]			
Series 2018-3A, Class A1R2, (3-mo. CME Term SOFR at 1.09% Floor + 1.35%), 6.65%, 01/15/30		913	913,349
Series 2018-3A, Class BR2, (3-mo. CME Term SOFR at 1.80% Floor + 2.06%), 7.36%, 01/15/30		1,200	1,202,697
RR 32 Ltd.[a]			
Series 2024-32RA, Class A1R, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 0.00%, 10/15/39		5,325	5,325,000
Series 2024-32RA, Class A2R, (3-mo. CME Term SOFR at 1.70% Floor + 1.70%), 0.00%, 10/15/39		4,500	4,500,000
RR 4 Ltd., Series 2018-4A, Class A2, (3-mo. CME Term SOFR at 0.26% Floor + 1.81%), 7.11%, 04/15/30[a]		2,000	2,006,818
RRX 7 Ltd., Series 2022-7A, Class D, (3-mo. CME Term SOFR at 6.85% Floor + 6.85%), 12.15%, 07/15/35[a]		250	250,856
Sandstone Peak II Ltd., Series 2023-1A, Class E, (3-mo. CME Term SOFR at 8.79% Floor + 8.79%), 14.07%, 07/20/36[a]		3,000	3,100,232
Sandstone Peak III Ltd., Series 2024-1A, Class E, (3-mo. CME Term SOFR at 7.08% Floor + 7.08%), 12.42%, 04/25/37[a]		1,000	1,030,850
Sandstone Peak Ltd.[a]			
Series 2021-1A, Class A1R, (3-mo. CME Term SOFR at 1.28% Floor + 1.28%), 5.92%, 10/15/34		9,730	9,730,000
Series 2021-1A, Class B1R, (3-mo. CME Term SOFR at 1.70% Floor + 1.83%), 6.47%, 10/15/34		4,750	4,750,000
Series 2021-1A, Class E, (3-mo. CME Term SOFR at 6.80% Floor + 7.06%), 12.36%, 10/15/34		2,172	2,145,037

Security		Par (000)	Value
Cayman Islands (continued)			
Shackleton CLO Ltd., Series 2015-7RA, Class C, (3-mo. CME Term SOFR at 0.00% Floor + 2.61%), 7.91%, 07/15/31[(a)]	USD	250	$ 250,238
Signal Peak CLO 7 Ltd., Series 2019-1A, Class A1R, (3-mo. CME Term SOFR at 1.42% Floor + 1.42%), 6.08%, 10/20/37[(a)]		6,500	6,500,000
Signal Peak CLO 8 Ltd., Series 2020-8A, Class A, (3-mo. CME Term SOFR at 1.27% Floor + 1.53%), 6.81%, 04/20/33[(a)]		5,000	5,010,834
Sixth Street CLO XIX Ltd., Series 2021-19A, Class E, (3-mo. CME Term SOFR at 5.90% Floor + 6.16%), 11.44%, 07/20/34[(a)]		6,000	5,974,663
Sixth Street CLO XVII Ltd.[(a)]			
Series 2021-17A, Class A, (3-mo. CME Term SOFR at 1.24% Floor + 1.50%), 6.78%, 01/20/34		7,000	7,002,371
Series 2021-17A, Class E, (3-mo. CME Term SOFR at 6.20% Floor + 6.46%), 11.74%, 01/20/34		2,250	2,243,587
Sixth Street CLO XVIII Ltd., Series 2021-18A, Class E, (3-mo. CME Term SOFR at 6.50% Floor + 6.76%), 12.04%, 04/20/34[(a)]		4,000	4,014,387
Sixth Street CLO XXV Ltd., Series 2024-25A, Class A, (3-mo. CME Term SOFR at 1.48% Floor + 1.48%), 6.80%, 07/24/37[(a)]		5,000	5,016,500
Sound Point CLO II Ltd., Series 2013-1A, Class A1R, (3-mo. CME Term SOFR at 1.33% Floor + 1.33%), 6.61%, 01/26/31[(a)]		286	286,209
Sound Point CLO XV Ltd.[(a)]			
Series 2017-1A, Class BR, (3-mo. CME Term SOFR at 1.50% Floor + 1.76%), 7.04%, 01/23/29		117	116,479
Series 2017-1A, Class CR, (3-mo. CME Term SOFR at 2.05% Floor + 2.31%), 7.59%, 01/23/29		3,350	3,350,534
Sound Point CLO XXIX Ltd., Series 2021-1A, Class D, (3-mo. CME Term SOFR at 3.76% Floor + 3.76%), 9.05%, 04/25/34[(a)]		345	342,276
Sound Point CLO XXXII Ltd., Series 2021-4A, Class A, (3-mo. CME Term SOFR at 1.41% Floor + 1.41%), 6.70%, 10/25/34[(a)]		19,750	19,754,114
Steele Creek CLO Ltd., Series 2017-1A, Class A, (3-mo. CME Term SOFR at 0.00% Floor + 1.51%), 6.81%, 10/15/30[(a)]		185	185,494
Strata CLO I Ltd., Series 2018-1A, Class USUB, 0.00%, 01/15/2118[(a)]		7,680	561,254
Stratus CLO Ltd., Series 2021-1A, Class SUB, 0.00%, 12/29/29[(a)]		2,820	6,007
Symphony CLO XVI Ltd., Series 2015-16A, Class ARR, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.50%, 10/15/31[(a)]		1,883	1,883,784
Symphony CLO XVIII Ltd., Series 2016-18A, Class A1R3, (3-mo. CME Term SOFR at 1.10% Floor + 1.10%), 6.29%, 07/23/33[(a)]		3,750	3,751,875

Security		Par (000)	Value
Cayman Islands (continued)			
Symphony CLO XXIII Ltd.[(a)]			
Series 2020-23A, Class CR, (3-mo. CME Term SOFR at 2.00% Floor + 2.26%), 7.56%, 01/15/34	USD	510	$ 511,454
Series 2020-23A, Class ER, (3-mo. CME Term SOFR at 6.15% Floor + 6.41%), 11.71%, 01/15/34		510	511,670
Symphony CLO XXIV Ltd., Series 2020-24A, Class AR, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.48%, 01/23/32[(a)]		1,085	1,085,632
Symphony Static CLO I Ltd.[(a)]			
Series 2021-1A, Class C, (3-mo. CME Term SOFR at 1.85% Floor + 2.11%), 7.40%, 10/25/29		1,500	1,503,963
Series 2021-1A, Class E1, (3-mo. CME Term SOFR at 5.35% Floor + 5.61%), 10.90%, 10/25/29		750	750,798
TCI-Flatiron CLO Ltd.[(a)]			
Series 2016-1A, Class AR3, (3-mo. CME Term SOFR at 1.10% Floor + 1.10%), 6.39%, 01/17/32		24,017	24,047,967
Series 2017-1A, Class AR, (3-mo. CME Term SOFR at 0.96% Floor + 1.22%), 6.32%, 11/18/30		10,422	10,422,109
Series 2018-1A, Class ANR, (3-mo. CME Term SOFR at 1.06% Floor + 1.32%), 6.59%, 01/29/32		171	171,874
TCI-Symphony CLO Ltd.[(a)]			
Series 2016-1A, Class AR2, (3-mo. CME Term SOFR at 1.02% Floor + 1.28%), 6.58%, 10/13/32		12,977	12,983,334
Series 2017-1A, Class AR, (3-mo. CME Term SOFR at 0.93% Floor + 1.19%), 6.49%, 07/15/30		19,164	19,172,198
Texas Debt Capital CLO 2024-I Ltd., Series 2024-1A, Class E, (3-mo. CME Term SOFR at 6.00% Floor + 6.00%), 11.28%, 04/22/37[(a)]		2,750	2,790,177
TIAA CLO III Ltd.[(a)]			
Series 2017-2A, Class A, (3-mo. CME Term SOFR at 0.00% Floor + 1.41%), 6.70%, 01/16/31		129	129,197
Series 2017-2A, Class B, (3-mo. CME Term SOFR at 0.00% Floor + 1.76%), 7.05%, 01/16/31		750	751,501
TICP CLO X Ltd., Series 2018-10A, Class E, (3-mo. CME Term SOFR at 5.50% Floor + 5.76%), 11.04%, 04/20/31[(a)]		1,000	999,856
TICP CLO XII Ltd.[(a)]			
Series 2018-12A, Class AR, (3-mo. CME Term SOFR at 1.17% Floor + 1.43%), 6.73%, 07/15/34		1,000	1,000,365
Series 2018-12A, Class BR, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.21%, 07/15/34		925	928,157
Series 2018-12A, Class ER, (3-mo. CME Term SOFR at 6.25% Floor + 6.51%), 11.81%, 07/15/34		250	250,110
TICP CLO XIII Ltd., Series 2019-13A, Class BR, (3-mo. CME Term SOFR at 1.96% Floor + 1.96%), 7.26%, 04/15/34[(a)]		3,000	3,011,934

Security		*Par (000)*		*Value*
Cayman Islands (continued)				
TICP CLO XV Ltd.[a]				
Series 2020-15A, Class A, (3-mo. CME Term SOFR at 1.28% Floor + 1.54%), 6.82%, 04/20/33	USD	250	$	250,225
Series 2020-15A, Class E, (3-mo. CME Term SOFR at 6.15% Floor + 6.41%), 11.69%, 04/20/33		500		501,313
Trestles CLO IV Ltd., Series 2021-4A, Class A, (3-mo. CME Term SOFR at 1.17% Floor + 1.43%), 6.71%, 07/21/34[a]		1,000		1,001,118
Trestles CLO Ltd., Series 2017-1A, Class ERR, (3-mo. CME Term SOFR at 5.95% Floor + 5.95%), 11.23%, 07/25/37[a]		1,250		1,253,415
Trestles CLO VI Ltd., Series 2023-6A, Class E, (3-mo. CME Term SOFR at 6.50% Floor + 6.50%), 11.78%, 01/25/36[a]		5,000		5,034,850
Triaxx Prime CDO Ltd.[a]				
Series 2006-1A, Class A2, (3-mo. LIBOR USD at 0.00% Floor + 0.45%), 5.73%, 03/03/39[d][e]		52,840		42,166
Series 2006-1A, Class B, (3-mo. LIBOR USD at 0.00% Floor + 0.65%), 5.93%, 03/03/39		12,800		1,216
Trimaran CAVU Ltd.[a]				
Series 2019-1A, Class A2, (3-mo. CME Term SOFR at 1.90% Floor + 2.16%), 7.44%, 07/20/32		1,250		1,250,447
Series 2019-1A, Class B, (3-mo. CME Term SOFR at 2.20% Floor + 2.46%), 7.74%, 07/20/32		250		251,214
Series 2019-1A, Class C1, (3-mo. CME Term SOFR at 3.15% Floor + 3.41%), 8.69%, 07/20/32		500		500,045
Series 2019-1A, Class D, (3-mo. CME Term SOFR at 4.15% Floor + 4.41%), 9.69%, 07/20/32		1,300		1,286,848
Series 2019-2A, Class C, (3-mo. CME Term SOFR at 4.72% Floor + 4.98%), 10.26%, 11/26/32		575		572,159
Series 2021-1A, Class D2R, (3-mo. CME Term SOFR at 4.75% Floor + 4.75%), 10.03%, 07/23/37		3,375		3,358,823
Series 2021-1A, Class ER, (3-mo. CME Term SOFR at 7.00% Floor + 7.00%), 12.28%, 07/23/37		8,500		8,689,420
Series 2021-2A, Class D1, (3-mo. CME Term SOFR at 3.25% Floor + 3.51%), 8.80%, 10/25/34		1,550		1,553,679
Series 2022-1A, Class D, (3-mo. CME Term SOFR at 5.83% Floor + 5.83%), 11.11%, 10/22/35		2,000		2,026,748
Series 2022-1A, Class E, (3-mo. CME Term SOFR at 9.08% Floor + 9.08%), 14.36%, 10/22/35		2,600		2,621,471
Series 2022-2A, Class D, (3-mo. CME Term SOFR at 6.12% Floor + 6.12%), 11.40%, 01/20/36		3,000		3,051,705
Series 2022-2A, Class E, (3-mo. CME Term SOFR at 8.81% Floor + 8.81%), 14.09%, 01/20/36		3,500		3,557,927

Security		*Par (000)*		*Value*
Cayman Islands (continued)				
Series 2023-1A, Class E, (3-mo. CME Term SOFR at 8.94% Floor + 8.94%), 14.22%, 07/20/36	USD	3,000	$	3,095,432
Trinitas CLO IV Ltd., Series 2016-4A, Class A2L2, (3-mo. CME Term SOFR at 1.40% Floor + 1.66%), 6.94%, 10/18/31[a]		900		900,903
Trinitas CLO XIV Ltd.[a]				
Series 2020-14A, Class A1R, (3-mo. CME Term SOFR at 1.34% Floor + 1.34%), 6.62%, 01/25/34		7,000		7,000,694
Series 2020-14A, Class CR, (3-mo. CME Term SOFR at 2.40% Floor + 2.40%), 7.68%, 01/25/34		625		626,596
Trinitas CLO XVIII Ltd., Series 2021-18A, Class D, (3-mo. CME Term SOFR at 3.60% Floor + 3.86%), 9.14%, 01/20/35[a]		2,000		2,012,558
Upland CLO Ltd., Series 2016-1A, Class CR, (3-mo. CME Term SOFR at 0.00% Floor + 3.16%), 8.44%, 04/20/31[a]		2,000		2,008,042
Voya CLO Ltd.[a]				
Series 2013-1A, Class A1AR, (3-mo. CME Term SOFR at 0.00% Floor + 1.47%), 6.77%, 10/15/30		2,084		2,085,715
Series 2013-2A, Class A1R, (3-mo. CME Term SOFR at 0.97% Floor + 1.23%), 6.52%, 04/25/31		1,335		1,341,089
Series 2013-3A, Class A1RR, (3-mo. CME Term SOFR at 1.15% Floor + 1.41%), 6.69%, 10/18/31		992		993,967
Series 2014-1A, Class AAR2, (3-mo. CME Term SOFR at 0.00% Floor + 1.25%), 6.53%, 04/18/31		23,862		23,879,597
Series 2014-2A, Class A1RR, (3-mo. CME Term SOFR at 1.02% Floor + 1.28%), 6.57%, 04/17/30		5,337		5,339,832
Series 2014-4A, Class BR2, (3-mo. CME Term SOFR at 0.00% Floor + 2.35%), 7.65%, 07/14/31		1,200		1,203,711
Series 2015-3A, Class A1R3, (3-mo. CME Term SOFR at 1.15% Floor + 1.15%), 6.43%, 10/20/31		19,397		19,474,054
Series 2016-1A, Class A1R, (3-mo. CME Term SOFR at 1.07% Floor + 1.33%), 6.61%, 01/20/31		3,435		3,449,155
Series 2016-1A, Class CR, (3-mo. CME Term SOFR at 2.65% Floor + 2.91%), 8.19%, 01/20/31		1,085		1,086,080
Series 2016-2A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.41%), 6.69%, 07/19/28		132		132,220
Series 2017-2A, Class A1R, (3-mo. CME Term SOFR at 0.00% Floor + 1.24%), 6.54%, 06/07/30		340		339,982
Series 2017-2A, Class A2AR, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.21%, 06/07/30		750		751,020
Series 2017-3A, Class DR, (3-mo. CME Term SOFR at 0.00% Floor + 7.21%), 12.49%, 04/20/34		500		491,823
Series 2018-1A, Class A1, (3-mo. CME Term SOFR at 0.00% Floor + 1.21%), 6.49%, 04/19/31		413		414,584

Security		Par (000)		Value
Cayman Islands (continued)				
Series 2018-3A, Class A1R2, (3-mo. CME Term SOFR at 1.20% Floor + 1.20%), 6.50%, 10/15/31	USD	265	$	265,419
Series 2019-1A, Class A1RR, (3-mo. CME Term SOFR at 1.37% Floor + 1.37%), 0.00%, 10/15/37		22,750		22,750,000
Series 2019-1A, Class AR, (3-mo. CME Term SOFR at 1.06% Floor + 1.32%), 6.62%, 04/15/31		23,115		23,206,764
Series 2019-3A, Class BR, (3-mo. CME Term SOFR at 1.65% Floor + 1.91%), 7.20%, 10/17/32		1,300		1,302,525
Series 2021-1A, Class X, (3-mo. CME Term SOFR at 0.75% Floor + 1.01%), 6.31%, 07/15/34		137		137,379
Whitebox CLO I Ltd.[a]				
Series 2019-1A, Class A1RR, (3-mo. CME Term SOFR at 1.32% Floor + 1.32%), 6.66%, 07/24/36		5,000		5,008,500
Series 2019-1A, Class D1RR, (3-mo. CME Term SOFR at 3.10% Floor + 3.10%), 8.44%, 07/24/36		9,280		9,386,788
Series 2019-1A, Class ERR, (3-mo. CME Term SOFR at 5.75% Floor + 5.75%), 11.09%, 07/24/36		6,630		6,644,936
Series 2019-1A, Class SUB, 0.00%, 07/24/36		4,300		3,128,680
Whitebox CLO II Ltd.[a]				
Series 2020-2A, Class DR, (3-mo. CME Term SOFR at 3.35% Floor + 3.61%), 8.89%, 10/24/34		6,750		6,667,733
Series 2020-2A, Class ER, (3-mo. CME Term SOFR at 7.10% Floor + 7.36%), 12.64%, 10/24/34		2,000		2,000,687
Series 2020-2A, Class SUB, 0.00%, 10/24/34		4,734		2,793,060
Whitebox CLO III Ltd.[a]				
Series 2021-3A, Class A1R, (3-mo. CME Term SOFR at 1.27% Floor + 1.27%), 0.00%, 10/15/35		14,600		14,600,000
Series 2021-3A, Class D, (3-mo. CME Term SOFR at 3.35% Floor + 3.61%), 8.91%, 10/15/34		5,750		5,679,451
Series 2021-3A, Class DR, (3-mo. CME Term SOFR at 2.85% Floor + 2.85%), 0.00%, 10/15/35		5,250		5,250,000
Series 2021-3A, Class E, (3-mo. CME Term SOFR at 6.85% Floor + 7.11%), 12.41%, 10/15/34		6,970		6,958,775
Series 2021-3A, Class ER, (3-mo. CME Term SOFR at 5.65% Floor + 5.65%), 0.00%, 10/15/35		6,970		6,970,000
Whitebox CLO IV Ltd., Series 2023-4A, Class E, (3-mo. CME Term SOFR at 8.01% Floor + 8.01%), 13.29%, 04/20/36[a]		7,000		7,165,725
				2,606,771,912
France — 0.1%[a][b]				
Cars Alliance Auto Leases France V, Series 2023-1FRV, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.30%), 4.70%, 10/21/38	EUR	4,000	$	4,483,653
FCT Noria				
Series 2021-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.70%), 4.05%, 10/25/49		464		515,573
Series 2021-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.10%), 4.45%, 10/25/49		321		357,229
Series 2021-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 1.50%), 4.85%, 10/25/49		642		714,800
FCT Pixel, Series 2021-1, Class D, (3-mo. EURIBOR at 0.00% Floor + 1.75%), 5.29%, 02/25/38		95		105,934
Noria DE				
Series 2024-DE1, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.95%), 4.30%, 02/25/43		3,200		3,552,085
Series 2024-DE1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.25%), 4.60%, 02/25/43		2,000		2,225,527
Series 2024-DE1, Class D, (1-mo. EURIBOR at 0.00% Floor + 1.65%), 5.00%, 02/25/43		1,400		1,557,531
Series 2024-DE1, Class E, (1-mo. EURIBOR at 0.00% Floor + 3.55%), 6.90%, 02/25/43		1,500		1,669,251
Series 2024-DE1, Class F, (1-mo. EURIBOR at 0.00% Floor + 4.50%), 7.85%, 02/25/43		800		890,270
Quarz International, Inc., (3-mo. EURIBOR at 0.00% Floor + 0.79%), 4.49%, 06/15/41		20,722		23,095,781
				39,167,634
Germany — 0.0%[a][b]				
FCT Autonoria DE				
Series 2023-DE, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.15%), 4.50%, 01/26/43		258		287,678
Series 2023-DE, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.10%), 5.45%, 01/26/43		1,029		1,157,395
Series 2023-DE, Class D, (1-mo. EURIBOR at 0.00% Floor + 3.05%), 6.40%, 01/26/43		322		364,535
Series 2023-DE, Class E, (1-mo. EURIBOR at 0.00% Floor + 5.50%), 8.85%, 01/26/43		257		288,912
Series 2023-DE, Class F, (1-mo. EURIBOR at 0.00% Floor + 7.50%), 10.85%, 01/26/43		65		75,003
Red & Black Auto Germany 10 UG				
Series 10, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.20%), 4.64%, 09/15/32		1,100		1,227,191
Series 10, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.10%), 5.54%, 09/15/32		600		678,831
Red & Black Auto Germany 8 UG				
Series 8, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.75%), 4.19%, 09/15/30		218		243,426

Security		*Par (000)*	*Value*
Germany (continued)			
Series 8, Class C, (1-mo. EURIBOR at 0.00% Floor + 0.95%), 4.39%, 09/15/30	EUR	175	$ 194,344
Series 8, Class D, (1-mo. EURIBOR at 0.00% Floor + 1.35%), 4.79%, 09/15/30		44	48,509
			4,565,824
Ireland — 1.2%			
AB Carval Euro CLO II-C DAC, Series 2X, Class D, (3-mo. EURIBOR at 3.75% Floor + 3.75%), 7.28%, 02/15/37[a][b]		3,200	3,554,744
Anchorage Capital Europe CLO 2 DAC[a][c]			
Series 2A, Class B1R, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 5.29%, 04/15/34		2,563	2,846,015
Series 2A, Class DR, (3-mo. EURIBOR at 3.55% Floor + 3.55%), 7.23%, 04/15/34		2,110	2,360,886
Anchorage Capital Europe CLO DAC, Series 4A, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 6.89%, 04/25/34[a][c]		590	657,839
Aqueduct European CLO DAC[a]			
Series 2019-3X, Class AR, (3-mo. EURIBOR at 0.93% Floor + 0.93%), 4.47%, 08/15/34[b]		5,000	5,554,677
Series 2020-5A, Class CR, (3-mo. EURIBOR at 2.00% Floor + 2.00%), 5.69%, 04/20/34[c]		1,250	1,390,681
Series 2022-7X, Class AR, (3-mo. EURIBOR at 1.28% Floor + 1.28%), 4.76%, 08/15/37[b]		5,114	5,706,077
Arbour CLO DAC[a][c]			
(3-mo. EURIBOR at 0.00% Floor + 3.80%), 7.58%, 05/15/38		2,750	3,086,957
Series 11A, Class B1R, (3-mo. EURIBOR at 2.00% Floor + 2.00%), 5.78%, 05/15/38		2,000	2,230,935
Series 11A, Class CR, (3-mo. EURIBOR at 2.65% Floor + 2.65%), 6.43%, 05/15/38		2,000	2,245,156
Arbour CLO VI DAC[a][b]			
Series 6X, Class AR, (3-mo. EURIBOR at 1.15% Floor + 1.15%), 0.00%, 11/15/37		8,000	8,894,068
Series 6X, Class DR, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 0.00%, 11/15/37		1,790	1,982,576
Ares European CLO VII DAC, Series 7X, Class AAR, (3-mo. EURIBOR at 1.50% Floor + 1.50%), 5.19%, 10/15/30[a][b][c]		1,200	1,337,813
Ares European CLO X DAC, Series 10A, Class DR, (3-mo. EURIBOR at 2.80% Floor + 2.80%), 6.49%, 10/15/31[a][c]		2,000	2,226,440
Ares European CLO XII DAC, Series 12A, Class B1R, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 5.39%, 04/20/32[a][c]		862	958,225

Security		*Par (000)*	*Value*
Ireland (continued)			
Arini European CLO I DAC[a][b]			
Series 1X, Class A, (3-mo. EURIBOR at 1.90% Floor + 1.90%), 5.59%, 07/15/36	EUR	5,000	$ 5,597,917
Series 1X, Class D, (3-mo. EURIBOR at 6.04% Floor + 6.04%), 9.73%, 07/15/36		1,000	1,142,648
Arini European CLO II DAC[a]			
Series 2A, Class D, (3-mo. EURIBOR at 4.20% Floor + 4.20%), 8.06%, 04/15/38[c]		6,648	7,417,308
Series 2X, Class A, (3-mo. EURIBOR at 1.55% Floor + 1.55%), 5.41%, 04/15/38[b]		5,750	6,423,520
Series 2X, Class D, (3-mo. EURIBOR at 4.20% Floor + 4.20%), 8.06%, 04/15/38[b]		1,500	1,684,914
Arini European CLO III DAC[a][c]			
Series 3A, Class D, (3-mo. EURIBOR at 3.55% Floor + 3.55%), 7.03%, 10/15/37		1,390	1,546,584
Series 3A, Class E, (3-mo. EURIBOR at 6.10% Floor + 6.10%), 9.58%, 10/15/37		900	990,674
Armada Euro CLO III DAC[a][c]			
Series 3A, Class DR, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 6.99%, 07/15/31		2,800	3,117,640
Series 3A, Class DRR, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 0.00%, 10/15/37		2,800	3,116,820
Aurium CLO, Series 11A, Class D, (3-mo. EURIBOR at 4.75% Floor + 4.75%), 8.42%, 01/18/38[a][c]		2,825	3,187,102
Aurium CLO IV DAC, Series 4X, Class AR, (3-mo. EURIBOR at 0.73% Floor + 0.73%), 4.39%, 01/16/31[a][b]		2,091	2,321,041
Aurium CLO VIII DAC[a][b]			
Series 8X, Class A, (3-mo. EURIBOR at 0.85% Floor + 0.85%), 4.30%, 06/23/34		5,000	5,546,492
Series 8X, Class D, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 6.46%, 06/23/34		750	831,152
Aurium CLO X DAC, Series 10A, Class D, (3-mo. EURIBOR at 4.30% Floor + 4.30%), 7.96%, 07/17/35[a][c]		3,500	3,898,272
Avoca CLO XIV DAC[a][b]			
Series 14X, Class ER, (3-mo. EURIBOR at 4.70% Floor + 4.70%), 8.40%, 01/12/31		2,240	2,511,169
Series 14X, Class FR, (3-mo. EURIBOR at 6.35% Floor + 6.35%), 10.05%, 01/12/31		1,100	1,227,690
Series 14X, Class SUB, 0.00%, 01/12/31[d][e]		4,510	2,721,006
Avoca CLO XV DAC[a][b]			
Series 15X, Class B2R, (3-mo. EURIBOR at 1.05% Floor + 1.05%), 4.74%, 04/15/31		150	165,464
Series 15X, Class ER, (3-mo. EURIBOR at 4.13% Floor + 4.13%), 7.81%, 04/15/31		1,305	1,438,612
Series 15X, Class FR, (3-mo. EURIBOR at 5.84% Floor + 5.84%), 9.52%, 04/15/31		1,760	1,917,552

Security		*Par (000)*	*Value*
Ireland (continued)			
Series 15X, Class M1, 0.00%, 04/15/31	EUR	3,100	$ 1,890,329
Avoca CLO XVIII DAC[a][b]			
Series 18X, Class B1, (3-mo. EURIBOR at 1.25% Floor + 1.25%), 4.93%, 04/15/31		5,800	6,458,627
Series 18X, Class C, (3-mo. EURIBOR at 1.75% Floor + 1.75%), 5.43%, 04/15/31		150	167,046
Avoca CLO XXII DAC[a]			
Series 22A, Class D, (3-mo. EURIBOR at 2.90% Floor + 2.90%), 6.59%, 04/15/35[c]		970	1,075,881
Series 22X, Class B1, (3-mo. EURIBOR at 1.30% Floor + 1.30%), 4.98%, 04/15/35[b]		710	784,430
Avoca CLO XXIII DAC, Series 23A, Class D, (3-mo. EURIBOR at 3.05% Floor + 3.05%), 6.73%, 04/15/34[a][c]		750	837,844
Avoca CLO Xxx DAC, Series 30A, Class SUB, 0.00%, 07/15/37[a][c]		4,550	4,321,580
BBAM European CLO I DAC, Series 1X, Class AR, (3-mo. EURIBOR at 0.87% Floor + 0.87%), 4.56%, 07/22/34[a][b]		5,000	5,541,380
Bilbao CLO I DAC, Series 1X, Class A2A, (3-mo. EURIBOR at 1.30% Floor + 1.30%), 4.99%, 07/20/31[a][b]		4,300	4,782,154
Bridgepoint CLO IV DAC, Series 4X, Class A, (3-mo. EURIBOR at 2.20% Floor + 2.20%), 5.89%, 01/20/37[a][b]		11,650	13,035,788
Cabinteely Park CLO DAC, Series 1X, Class D, (3-mo. EURIBOR at 3.35% Floor + 3.35%), 6.89%, 08/15/34[a][b]		1,500	1,671,429
Cairn CLO IX DAC, Series 2018-9X, Class A, (3-mo. EURIBOR at 0.71% Floor + 0.71%), 4.39%, 04/25/32[a][b]		2,498	2,774,347
Cairn CLO XVI DAC[a]			
Series 2023-16A, Class C, (3-mo. EURIBOR at 3.85% Floor + 3.85%), 7.54%, 01/15/37[c]		1,520	1,722,188
Series 2023-16A, Class D, (3-mo. EURIBOR at 5.20% Floor + 5.20%), 8.89%, 01/15/37[c]		939	1,072,698
Series 2023-16X, Class D, (3-mo. EURIBOR at 5.20% Floor + 5.20%), 8.89%, 01/15/37[b]		617	704,850
Capital Four CLO V DAC, Series 5X, Class A, (3-mo. EURIBOR at 1.84% Floor + 1.84%), 5.52%, 04/25/36[a][b]		7,585	8,468,572
Capital Four CLO VIII DAC, Series 8X, Class D, (3-mo. EURIBOR at 3.25% Floor + 3.25%), 0.00%, 10/25/37[a][b]		2,600	2,894,190
Carlyle Euro CLO DAC[a][c]			
Series 2021-2A, Class B, (3-mo. EURIBOR at 2.25% Floor + 2.25%), 5.93%, 10/15/35		250	277,884
Series 2021-2A, Class C, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 6.99%, 10/15/35		2,690	2,991,230
Series 2022-5A, Class BR, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 6.68%, 04/25/37		1,020	1,144,062

Security		*Par (000)*	*Value*
Ireland (continued)			
CIFC European Funding CLO I DAC, Series 1X, Class DR, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 6.89%, 07/15/32[a][b]	EUR	450	$ 501,558
CIFC European Funding CLO II DAC, Series 2X, Class B1, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 5.29%, 04/15/33[a][b]		400	444,011
CIFC European Funding CLO III DAC[a]			
Series 3A, Class C, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 6.19%, 01/15/34[c]		500	558,515
Series 3X, Class B1, (3-mo. EURIBOR at 1.50% Floor + 1.50%), 5.19%, 01/15/34[b]		4,500	4,974,105
Series 3X, Class E, (3-mo. EURIBOR at 5.61% Floor + 5.61%), 9.29%, 01/15/34[b]		850	948,982
Citizen Irish Auto Receivables Trust, Series 2023-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.40%), 4.91%, 12/15/32[a][b]		1,000	1,121,475
Contego CLO VI DAC, Series 6X, Class AR, (3-mo. EURIBOR at 0.79% Floor + 0.79%), 4.48%, 04/15/34[a][b]		11,500	12,757,673
Contego CLO VII DAC, Series 7X, Class D, (3-mo. EURIBOR at 3.95% Floor + 3.95%), 7.65%, 05/14/32[a][b]		350	393,253
Cumulus Static CLO DAC[a]			
Series 2024-1A, Class D, (3-mo. EURIBOR at 3.70% Floor + 3.70%), 7.53%, 11/15/33[c]		974	1,089,716
Series 2024-1X, Class D, (3-mo. EURIBOR at 3.70% Floor + 3.70%), 7.53%, 11/15/33[b]		499	558,283
CVC Cordatus Loan Fund IV DAC, Series 4X, Class BR1, (3-mo. EURIBOR at 1.30% Floor + 1.30%), 4.84%, 02/22/34[a][b]		1,120	1,233,006
CVC Cordatus Loan Fund XIX DAC, Series 19A, Class D, (3-mo. EURIBOR at 3.80% Floor + 3.80%), 7.26%, 12/23/33[a][c]		400	449,372
CVC Cordatus Loan Fund XXII DAC, Series 22X, Class D, (3-mo. EURIBOR at 3.15% Floor + 3.15%), 6.63%, 12/15/34[a][b]		755	842,035
CVC Cordatus Loan Fund XXIII DAC[a][c]			
Series 23A, Class DR, (3-mo. EURIBOR at 3.10% Floor + 3.10%), 6.65%, 04/25/36		770	873,070
Series 23X, Class ER, (3-mo. EURIBOR at 6.85% Floor + 6.85%), 10.40%, 04/25/36[b]		470	521,223
CVC Cordatus Loan Fund XXIV DAC, Series 24A, Class ER, (3-mo. EURIBOR at 6.50% Floor + 6.50%), 10.20%, 10/23/34[a][c]		1,350	1,495,676
CVC Cordatus Loan Fund XXIX DAC, Series 29A, Class D, (3-mo. EURIBOR at 5.40% Floor + 5.40%), 8.94%, 02/15/37[a][c]		1,000	1,131,615
CVC Cordatus Loan Fund XXVII DAC, Series 27X, Class D2, (3-mo. EURIBOR at 6.58% Floor + 6.58%), 10.27%, 04/15/35[a][b]		1,300	1,474,212

Security		*Par (000)*		*Value*
Ireland (continued)				
CVC Cordatus Loan Fund XXX DAC				
Series 30A, Class A, 5.35%, 05/15/37[c]	EUR	750	$	837,985
Series 30A, Class D, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 7.87%, 05/15/37[a][c]		4,233		4,762,127
Series 30X, Class A, (3-mo. EURIBOR at 1.48% Floor + 1.48%), 5.35%, 05/15/37[a][b]		5,750		6,424,551
Series 30X, Class D, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 7.87%, 05/15/37[a][b]		1,500		1,680,233
CVC Cordatus Opportunity Loan Fund DAC[a]				
Series 1A, Class D, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 7.54%, 08/15/33[c]		5,000		5,571,813
Series 1X, Class D, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 7.54%, 08/15/33[b]		1,500		1,671,544
Dryden 46 Euro CLO DAC, Series 2016-46A, Class CRR, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 6.19%, 04/15/34[a][c]		250		278,890
Euro-Galaxy III CLO DAC[a][c]				
Series 2013-3A, Class CRRR, (3-mo. EURIBOR at 2.35% Floor + 2.35%), 6.05%, 04/24/34		700		779,989
Series 2013-3A, Class DRRR, (3-mo. EURIBOR at 3.25% Floor + 3.25%), 6.95%, 04/24/34		1,380		1,538,182
Fair Oaks Loan Funding I DAC, Series 1X, Class AR, (3-mo. EURIBOR at 0.85% Floor + 0.85%), 4.53%, 04/15/34[a][b]		5,000		5,548,576
Fernhill Park CLO DAC, Series 1A, Class D, (3-mo. EURIBOR at 3.75% Floor + 3.75%), 7.54%, 04/15/37[a][c]		533		594,111
Fidelity Grand Harbour CLO DAC[a]				
Series 2021-1A, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 7.28%, 10/15/34[c]		1,490		1,658,101
Series 2023-1X, Class D, (3-mo. EURIBOR at 5.90% Floor + 5.90%), 9.44%, 08/15/36[b]		1,193		1,344,458
Series 2023-2A, Class D, (3-mo. EURIBOR at 4.10% Floor + 4.10%), 8.02%, 04/15/38[c]		1,980		2,232,600
Finance Ireland Auto Receivables No. 1 DAC, Series 1, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.30%), 5.79%, 09/12/33[a][b]		510		573,701
Fortuna Consumer Loan Abs DAC[a][b]				
Series 2024-2, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.30%), 0.00%, 10/18/34		1,700		1,895,764
Series 2024-2, Class E, (1-mo. EURIBOR at 0.00% Floor + 4.10%), 0.00%, 10/18/34		5,800		6,456,270
Fortuna Consumer Loan ABS DAC[a][b]				
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.35%), 4.76%, 02/18/34		7,200		8,054,866
Series 2024-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.30%), 5.71%, 02/18/34		4,900		5,523,695

Security		*Par (000)*		*Value*
Ireland (continued)				
Series 2024-2, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.65%), 0.00%, 10/18/34	EUR	2,300	$	2,565,883
Glenbrook Park CLO DAC, Series 1A, Class E, (3-mo. EURIBOR at 7.58% Floor + 7.58%), 11.27%, 07/21/36[a][c]		3,800		4,269,177
Harvest CLO XVIII DAC, Series 18X, Class B, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 4.88%, 10/15/30[a][b]		700		776,622
Harvest CLO XXIII DAC[a][b]				
Series 23X, Class A, (3-mo. EURIBOR at 0.95% Floor + 0.95%), 4.64%, 10/20/32		1,817		2,022,997
Series 23X, Class D, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 6.69%, 10/20/32		1,360		1,514,846
Harvest CLO XXX DAC, Series 30A, Class B1, (3-mo. EURIBOR at 2.60% Floor + 2.60%), 6.29%, 07/27/36[a][c]		2,000		2,250,912
Harvest CLO XXXII DAC[a]				
Series 32A, Class C, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 6.20%, 07/25/37[c]		2,222		2,486,433
Series 32A, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 7.30%, 07/25/37[c]		1,039		1,158,167
Series 32X, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 7.30%, 07/25/37[b]		1,543		1,719,972
Henley CLO I DAC, Series 1X, Class AR, (3-mo. EURIBOR at 0.95% Floor + 0.95%), 4.64%, 07/25/34[a][b]		3,800		4,237,500
Henley CLO IV DAC[a]				
Series 4A, Class D, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 6.68%, 04/25/34[c]		500		561,840
Series 4X, Class B1, (3-mo. EURIBOR at 1.35% Floor + 1.35%), 5.03%, 04/25/34[b]		450		497,378
Series 4X, Class D, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 6.68%, 04/25/34[b]		1,000		1,123,681
Henley CLO X DAC[a]				
Series 10A, Class SUB, 0.00%, 07/20/37[c]		4,000		3,910,273
Series 10X, Class D, (3-mo. EURIBOR at 3.75% Floor + 3.75%), 7.49%, 07/20/37[b]		726		812,638
Holland Park CLO DAC, Series 1X, Class A1RR, (3-mo. EURIBOR at 0.92% Floor + 0.92%), 4.47%, 11/14/32[a][b]		600		668,509
Invesco Euro CLO II DAC, Series 2X, Class DR, (3-mo. EURIBOR at 3.40% Floor + 3.40%), 6.94%, 08/15/34[a][b]		4,000		4,320,279
Invesco Euro CLO IV DAC, Series 4A, Class B1, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 5.38%, 04/15/33[a][c]		625		692,938
Invesco Euro CLO IX DAC, Series 9X, Class A, (3-mo. EURIBOR at 1.65% Floor + 1.65%), 5.34%, 04/20/36[a][b]		8,500		9,464,005

Security		Par (000)	Value
Ireland (continued)			
Invesco Euro CLO V DAC, Series 5X, Class D, (3-mo. EURIBOR at 3.80% Floor + 3.80%), 7.49%, 01/15/34[(a)(b)]	EUR	450	$ 499,956
Jubilee CLO, Series 2024-29X, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 0.00%, 01/15/39[(a)(b)]		2,230	2,482,325
LT Autorahoitus IV DAC, Series 4, Class B, (1-mo. EURIBOR at 0.00% Floor + 2.05%), 5.46%, 07/18/33[(a)(b)]		5,800	6,597,953
LT Autorahoitus V DAC, Series 5, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.90%), 4.31%, 05/18/35[(a)(b)]		1,800	1,986,943
Madison Park Euro Funding X DAC[(a)(b)]			
Series 10X, Class A1, (3-mo. EURIBOR at 0.74% Floor + 0.74%), 4.43%, 10/25/30		2,676	2,965,626
Series 10X, Class B1, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 4.88%, 10/25/30		1,850	2,043,473
Madison Park Euro Funding XI DAC, Series 11X, Class C, (3-mo. EURIBOR at 1.85% Floor + 1.85%), 5.39%, 02/15/31[(a)(b)]		1,350	1,496,793
Madison Park Euro Funding XVI DAC, Series 16A, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 6.89%, 05/25/34[(a)(c)]		1,250	1,395,676
Man GLG Euro CLO VI DAC, Series 6A, Class DR, (3-mo. EURIBOR at 3.50% Floor + 3.50%), 7.18%, 10/15/32[(a)(c)]		950	1,054,409
Margay CLO I DAC, Series 1X, Class D, (3-mo. EURIBOR at 6.40% Floor + 6.40%), 10.09%, 07/15/36[(a)(b)]		570	642,665
Marlay Park CLO DAC, Series 1A, Class D, (3-mo. EURIBOR at 4.50% Floor + 4.50%), 8.18%, 10/15/30[(a)(c)]		830	923,937
Neuberger Berman Loan Advisers Euro CLO, Series 2021-1X, Class E, (3-mo. EURIBOR at 5.52% Floor + 5.52%), 9.18%, 04/17/34[(a)(b)]		658	737,858
Neuberger Berman Loan Advisers Euro CLO 6 DAC, Series 2024-6X, Class D, (3-mo. EURIBOR at 3.75% Floor + 3.75%), 7.49%, 07/15/37[(a)(b)]		882	986,351
Neuberger Berman Loan Advisers Euro CLO DAC, Series 2022-3X, Class A, (3-mo. EURIBOR at 0.92% Floor + 0.92%), 4.61%, 10/25/34[(a)(b)]		5,200	5,753,994
Northwoods Capital 19 Euro DAC, Series 2019-19A, Class C, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 6.04%, 11/25/33[(a)(c)]		500	556,556
OAK Hill European Credit Partners V DAC, Series 2016-5A, Class BR, (3-mo. EURIBOR at 1.90% Floor + 1.90%), 5.59%, 01/21/35[(a)(c)]		425	474,196
OAK Hill European Credit Partners VI DAC, Series 2017-6X, Class B1, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 4.89%, 01/20/32[(a)(b)]		450	501,170
OCP Euro CLO, Series 2022-6A, Class DR, (3-mo. EURIBOR at 4.80% Floor + 4.80%), 8.49%, 07/20/36[(a)(c)]		3,370	3,818,747

Security		Par (000)	Value
Ireland (continued)			
OCP Euro CLO DAC[(a)(c)]			
Series 2019-3A, Class CR, (3-mo. EURIBOR at 2.30% Floor + 2.30%), 5.99%, 04/20/33	EUR	250	$ 279,393
Series 2019-3A, Class DR, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 6.99%, 04/20/33		250	279,514
Series 2023-7A, Class D, (3-mo. EURIBOR at 5.10% Floor + 5.10%), 8.79%, 04/25/36		2,500	2,842,272
Palmer Square European CLO DAC[(a)(b)]			
Series 2022-2X, Class DR, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 7.68%, 01/15/38		1,119	1,264,688
Series 2023-1X, Class D, (3-mo. EURIBOR at 6.20% Floor + 6.20%), 9.88%, 07/15/36		1,382	1,554,966
Series 2024-2X, Class A, (3-mo. EURIBOR at 1.34% Floor + 1.34%), 4.84%, 10/15/37		5,200	5,793,241
Palmer Square European Loan Funding DAC[(a)]			
Series 2023-3A, Class D, (3-mo. EURIBOR at 5.55% Floor + 5.55%), 9.09%, 05/15/33[(c)]		1,000	1,123,931
Series 2024-2X, Class D, (3-mo. EURIBOR at 3.15% Floor + 3.15%), 6.61%, 05/15/34[(b)]		3,250	3,617,429
Penta CLO 16 DAC, Series 2024-16A, Class D, (3-mo. EURIBOR at 3.95% Floor + 3.95%), 7.87%, 10/18/36[(a)(c)]		1,650	1,840,809
Penta CLO 6 DAC, Series 2019-6A, Class CR, (3-mo. EURIBOR at 2.30% Floor + 2.30%), 5.99%, 07/25/34[(a)(c)]		500	559,529
Penta CLO DAC, Series 2024-17X, Class D, (3-mo. EURIBOR at 3.25% Floor + 3.25%), 6.81%, 08/15/38[(a)(b)]		1,640	1,828,835
Prodigy Finance DAC[(a)(c)]			
Series 2021-1A, Class A, (1-mo. CME Term SOFR at 0.00% Floor + 1.36%), 6.22%, 07/25/51	USD	2,980	2,968,120
Series 2021-1A, Class B, (1-mo. CME Term SOFR at 0.00% Floor + 2.61%), 7.47%, 07/25/51		304	303,894
Series 2021-1A, Class C, (1-mo. CME Term SOFR at 0.00% Floor + 3.86%), 8.72%, 07/25/51		174	175,347
Series 2021-1A, Class D, (1-mo. CME Term SOFR at 0.00% Floor + 6.01%), 10.87%, 07/25/51		114	115,987
Providus CLO II DAC, Series 2X, Class DRR, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 0.00%, 10/15/38[(a)(b)]	EUR	1,349	1,501,639
Providus CLO IX DAC, Series 9A, Class B, (3-mo. EURIBOR at 2.45% Floor + 2.45%), 6.12%, 07/18/36[(a)(c)]		5,200	5,840,745
Providus CLO V DAC, Series 5X, Class D, (3-mo. EURIBOR at 2.95% Floor + 2.95%), 6.49%, 02/15/35[(a)(b)]		1,000	1,108,975
Providus CLO VI DAC, Series 6X, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 6.76%, 05/20/34[(a)(b)]		1,000	1,114,645
Rockfield Park CLO DAC, Series 1X, Class C, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 6.66%, 07/16/34[(a)(b)]		2,000	2,230,336

Security		Par (000)	Value
Ireland (continued)			
Rockford Tower Europe CLO DAC, Series 2019-1X, Class B1, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 5.29%, 01/20/33[(a)(b)]	EUR	5,012	$ 5,580,036
RRE 18 Loan Management DAC[(a)]			
Series 18A, Class SUB, (3-mo. EURIBOR + 0.00%), 0.00%, 04/15/39[(c)]		5,000	5,159,838
Series 18X, Class A1, (3-mo. EURIBOR at 1.47% Floor + 1.47%), 5.27%, 04/15/39[(b)]		5,750	6,429,014
RRE 19 Loan Management DAC, Series 19X, Class A1, (3-mo. EURIBOR at 1.41% Floor + 1.41%), 5.11%, 07/15/37[(a)(b)]		2,865	3,198,942
RRE 22 Loan Management DAC, Series 22A, Class SUB, 0.00%, 01/15/38[(a)(c)]		4,500	4,508,258
RRE 9 Loan Management DAC, Series 9A, Class A2, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 5.38%, 10/15/36[(a)(c)]		1,720	1,912,927
SCF Rahoituspalvelut XIII DAC[(a)(b)]			
Series 13, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.00%), 4.35%, 06/25/34		800	888,887
Series 13, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.40%), 4.75%, 06/25/34		400	445,337
Sona Fios CLO III DAC[(a)(b)]			
Series 3X, Class A, (3-mo. EURIBOR at 1.32% Floor + 1.32%), 4.48%, 04/20/37		6,700	7,435,088
Series 3X, Class D, (3-mo. EURIBOR at 3.25% Floor + 3.25%), 6.41%, 04/20/37		2,830	3,140,493
Sound Point Euro CLO III Funding DAC, Series 3X, Class C, (3-mo. EURIBOR at 2.30% Floor + 2.30%), 5.99%, 04/15/33[(a)(b)]		750	838,026
Sound Point Euro CLO X Funding DAC, Series 10A, Class D, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 7.83%, 04/20/38[(a)(c)]		1,863	2,093,068
St Paul's CLO VI DAC, Series 6A, Class DRRE, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 6.86%, 05/20/34[(a)(c)]		4,595	5,080,345
St Paul's CLO XII DAC[(a)(b)]			
Series 12X, Class B1, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 5.29%, 04/15/33		1,350	1,497,487
Series 12X, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 6.89%, 04/15/33		1,880	2,081,138
Sutton Park CLO DAC[(a)(b)]			
Series 1X, Class A2A, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 5.24%, 11/15/31		345	384,608
Series 1X, Class BE, (3-mo. EURIBOR at 2.35% Floor + 2.35%), 5.89%, 11/15/31		500	557,274
Texas Debt Capital Euro CLO DAC[(a)]			
Series 2024-1A, Class A, (3-mo. EURIBOR at 1.45% Floor + 1.45%), 5.15%, 07/16/38[(c)]		2,000	2,236,097
Series 2024-1A, Class B, (3-mo. EURIBOR at 2.10% Floor + 2.10%), 5.80%, 07/16/38[(c)]	EUR	2,000	$ 2,227,698
Series 2024-1A, Class C, (3-mo. EURIBOR at 2.55% Floor + 2.55%), 6.25%, 07/16/38[(c)]		1,500	1,661,115
Series 2024-1A, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 7.30%, 07/16/38[(c)]		1,150	1,284,353
Series 2024-1X, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 7.30%, 07/16/38[(b)]		1,243	1,386,907
Tikehau CLO VI DAC, Series 6X, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 7.28%, 01/15/35[(a)(b)]		1,000	1,117,344
Tikehau CLO VII DAC, Series 7X, Class A, (3-mo. EURIBOR at 2.00% Floor + 2.00%), 5.69%, 10/20/35[(a)(b)]		11,500	12,816,439
Tikehau CLO XII DAC[(a)(b)]			
Series 12X, Class A, (3-mo. EURIBOR at 1.34% Floor + 1.34%), 4.71%, 10/20/38		5,200	5,807,580
Series 12X, Class D, (3-mo. EURIBOR at 3.25% Floor + 3.25%), 6.62%, 10/20/38		5,073	5,653,986
Toro European CLO 2 DAC, Series 2A, Class CRR, (3-mo. EURIBOR at 2.45% Floor + 2.45%), 6.14%, 07/25/34[(a)(c)]		320	355,206
Voya Euro CLO I DAC[(a)(b)]			
Series 1X, Class A, (3-mo. EURIBOR at 0.75% Floor + 0.75%), 4.43%, 10/15/30		2,733	3,041,992
Series 1X, Class B1NE, (3-mo. EURIBOR at 1.15% Floor + 1.15%), 4.84%, 10/15/30		750	835,153
Voya Euro CLO II DAC[(a)(c)]			
Series 2A, Class B1R, (3-mo. EURIBOR at 1.67% Floor + 1.67%), 5.36%, 07/15/35		250	278,391
Series 2A, Class CR, (3-mo. EURIBOR at 2.15% Floor + 2.15%), 5.83%, 07/15/35		250	279,138
Voya Euro CLO III DAC, Series 3X, Class B1, (3-mo. EURIBOR at 1.65% Floor + 1.65%), 5.33%, 04/15/33[(a)(b)]		439	487,289
Voya Euro CLO IV DAC, Series 4X, Class DR, (3-mo. EURIBOR at 3.10% Floor + 3.10%), 6.78%, 10/15/34[(a)(b)]		900	997,443
Voya Euro CLO V DAC, Series 5A, Class D, (3-mo. EURIBOR at 3.10% Floor + 3.10%), 6.78%, 04/15/35[(a)(c)]		660	733,273
			461,995,554
Italy — 0.3%[(a)(b)]			
Auto ABS Italian Stella Loans SRL			
Series 2024-1, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.73%), 4.11%, 12/29/36		14,440	16,077,278
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.20%), 4.58%, 12/29/36		6,250	6,970,517

Security		Par (000)	Value
Italy (continued)			
Series 2024-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.70%), 5.08%, 12/29/36	EUR	1,435	$ 1,600,308
Series 2024-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.30%), 5.68%, 12/29/36		1,322	1,480,286
Series 2024-1, Class E, (1-mo. EURIBOR at 0.00% Floor + 4.50%), 7.88%, 12/29/36		268	298,246
AutoFlorence 2 SRL			
Series 2, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.75%), 4.12%, 12/24/44		344	381,999
Series 2, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.15%), 4.52%, 12/24/44		159	176,572
Series 2, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.35%), 5.72%, 12/24/44		85	95,506
AutoFlorence 3 SRL			
Series 3, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.95%), 4.30%, 12/25/46		7,428	8,303,385
Series 3, Class B, (1-mo. EURIBOR at 0.00% Floor + 2.35%), 5.70%, 12/25/46		614	693,855
Series 3, Class C, (1-mo. EURIBOR at 0.00% Floor + 3.35%), 6.70%, 12/25/46		798	906,810
Series 3, Class D, (1-mo. EURIBOR at 0.00% Floor + 5.35%), 8.70%, 12/25/46		557	626,343
Brignole Co.			
Series 2024, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.78%), 4.15%, 02/24/42		13,361	14,884,317
Series 2024, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.20%), 4.57%, 02/24/42		1,642	1,826,759
Series 2024, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.00%), 5.37%, 02/24/42		588	656,245
Series 2024, Class D, (1-mo. EURIBOR at 0.00% Floor + 4.00%), 7.37%, 02/24/42		669	745,809
Golden Bar Securitisation Srl, Series 2024-1, Class B, (3-mo. EURIBOR at 0.00% Floor + 1.50%), 4.93%, 09/22/43		5,677	6,340,819
Golden Bar Securitisation SRL			
Series 2023-2, Class B, (3-mo. EURIBOR at 0.00% Floor + 2.90%), 6.36%, 09/22/43		2,706	3,076,780
Series 2023-2, Class C, (3-mo. EURIBOR at 0.00% Floor + 3.60%), 7.05%, 09/22/43		3,309	3,764,566
Series 2023-2, Class D, (3-mo. EURIBOR at 0.00% Floor + 5.70%), 9.16%, 09/22/43		2,785	3,194,674
Quarzo SRL			
Series 2023-1, Class A2, (3-mo. EURIBOR at 0.00% Floor + 0.95%), 4.43%, 12/15/39		3,479	3,882,990
Series 2024-1, Class B, (3-mo. EURIBOR at 0.00% Floor + 1.60%), 5.08%, 06/15/41		5,487	6,121,957
Series 2024-1, Class C, (3-mo. EURIBOR at 0.00% Floor + 2.30%), 5.78%, 06/15/41	EUR	970	$ 1,090,998
Series 2024-1, Class D, (3-mo. EURIBOR at 0.00% Floor + 3.70%), 7.18%, 06/15/41		850	958,490
Red & Black Auto Italy SRL			
Series 1, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.85%), 6.23%, 12/28/31		250	279,022
Series 2, Class A1, (1-mo. EURIBOR at 0.00% Floor + 1.00%), 4.38%, 07/28/34		2,034	2,275,772
Series 2, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.80%), 5.18%, 07/28/34		929	1,045,524
Series 2, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.80%), 6.18%, 07/28/34		1,012	1,146,757
Series 2, Class D, (1-mo. EURIBOR at 0.00% Floor + 3.80%), 7.18%, 07/28/34		355	400,100
Series 3, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.81%), 0.00%, 07/28/36		8,360	9,313,188
Series 3, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.10%), 0.00%, 07/28/36		1,266	1,409,248
Series 3, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.50%), 0.00%, 07/28/36		635	706,850
Sunrise SPV 50 SRL, Series 2023-2, Class A1, (1-mo. EURIBOR at 0.00% Floor + 1.00%), 4.38%, 07/27/48		2,950	3,297,640
Youni Italy SRL			
Series 2024-1, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.88%), 4.23%, 04/20/34		10,226	11,423,435
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.70%), 5.05%, 04/20/34		1,766	1,974,556
			117,427,601
Jersey, Channel Islands — 0.2%			
AGL CLO 20 Ltd., Series 2022-20A, Class ER, (3-mo. CME Term SOFR at 6.40% Floor + 6.40%), 0.00%, 10/20/37[(a)(c)]	USD	900	900,000
AGL CLO 25 Ltd., Series 2023-25A, Class E, (3-mo. CME Term SOFR at 8.66% Floor + 8.66%), 13.94%, 07/21/36[(a)(c)]		250	259,346
AIMCO CLO 22 Ltd., Series 2024-22A, Class E, (3-mo. CME Term SOFR at 6.50% Floor + 6.50%), 11.83%, 04/19/37[(a)(c)]		1,500	1,550,563
Apidos CLO XLI Ltd., Series 2022-41A, Class ER, (3-mo. CME Term SOFR at 5.65% Floor + 5.65%), 0.00%, 10/20/37[(a)(c)]		1,000	1,000,000
Ares Loan Funding IV Ltd., Series 2023-ALF4A, Class D, (3-mo. CME Term SOFR at 4.68% Floor + 4.68%), 9.98%, 10/15/36[(a)(c)]		500	515,567

Security		Par (000)	Value
Jersey, Channel Islands (continued)			
Ares LXVIII CLO Ltd., Series 2023-68A, Class E, (3-mo. CME Term SOFR at 8.55% Floor + 8.55%), 13.83%, 04/25/35[(a)(c)]	USD	2,000	$ 2,055,085
Ballyrock CLO 21 Ltd., Series 2022-21A, Class D, (3-mo. CME Term SOFR at 8.76% Floor + 8.76%), 14.04%, 10/20/35[(a)(c)]		1,000	1,007,027
Ballyrock CLO 23 Ltd., Series 2023-23A, Class C, (3-mo. CME Term SOFR at 5.20% Floor + 5.20%), 10.48%, 04/25/36[(a)(c)]		1,000	1,020,725
Benefit Street Partners CLO XXX Ltd., Series 2023-30A, Class D, (3-mo. CME Term SOFR at 5.60% Floor + 5.60%), 10.88%, 04/25/36[(a)(c)]		1,835	1,881,367
Blueberry Park CLO Ltd., Series 2024-1A, Class E, (3-mo. CME Term SOFR at 5.35% Floor + 5.35%), 10.48%, 10/20/37[(a)(c)]		2,000	1,998,504
GoldenTree Loan Management US CLO 19 Ltd.[(a)(c)]			
Series 2024-19A, Class E, (3-mo. CME Term SOFR at 6.00% Floor + 6.00%), 11.28%, 04/20/37		825	828,156
Series 2024-19A, Class F, (3-mo. CME Term SOFR at 7.75% Floor + 7.75%), 13.03%, 04/20/37		2,360	2,280,563
Golub Capital Partners CLO 64B Ltd., Series 2022-64A, Class D, (3-mo. CME Term SOFR at 5.50% Floor + 5.50%), 10.78%, 10/25/35[(a)(c)]		3,000	3,028,320
Golub Capital Partners CLO 76 B Ltd.[(a)(c)]			
Series 2024-76A, Class A1, (3-mo. CME Term SOFR at 1.37% Floor + 1.37%), 6.11%, 10/25/37		880	880,909
Series 2024-76A, Class B, (3-mo. CME Term SOFR at 1.67% Floor + 1.67%), 6.41%, 10/25/37		310	310,244
Series 2024-76A, Class C, (3-mo. CME Term SOFR at 1.90% Floor + 1.90%), 6.64%, 10/25/37		310	310,591
Series 2024-76A, Class D1, (3-mo. CME Term SOFR at 2.90% Floor + 2.90%), 7.64%, 10/25/37		310	313,189
Juniper Valley Park CLO Ltd., Series 2023-1A, Class ER, (3-mo. CME Term SOFR at 5.50% Floor + 5.50%), 10.78%, 07/20/36[(a)(c)]		830	830,289
OCP CLO Ltd.[(c)]			
Series 2024-34A, Class D2, (3-mo. CME Term SOFR at 4.35% Floor + 4.35%), 9.30%, 10/15/37[(a)]		3,410	3,382,930
Series 2024-37A, Class A1, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 0.00%, 10/15/37[(a)]		4,820	4,820,000
Series 2024-37A, Class B2, 4.94%, 10/15/37		2,970	2,970,000
Series 2024-37A, Class E, (3-mo. CME Term SOFR at 5.50% Floor + 5.50%), 0.00%, 10/15/37[(a)]		1,860	1,860,000
Orion CLO Ltd., Series 2023-1A, Class E, (3-mo. CME Term SOFR at 7.90% Floor + 7.90%), 13.18%, 10/25/36[(a)(c)]		1,000	1,013,712
Pikes Peak CLO 12 Ltd., Series 2023-12A, Class E, (3-mo. CME Term SOFR at 9.15% Floor + 9.15%), 14.43%, 04/20/36[(a)(c)]	USD	1,280	$ 1,316,732
Pikes Peak CLO 16 Ltd., Series 2024-16A, Class B, (3-mo. CME Term SOFR at 1.80% Floor + 1.80%), 7.12%, 07/25/37[(a)(c)]		5,000	5,019,249
Regatta XXVII Funding Ltd., Series 2024-1A, Class E, (3-mo. CME Term SOFR at 6.50% Floor + 6.50%), 11.80%, 04/26/37[(a)(c)]		1,250	1,292,363
Valley Stream Park CLO Ltd., Series 2022-1A, Class ER, (3-mo. CME Term SOFR at 6.85% Floor + 6.85%), 12.13%, 10/20/34[(a)(c)]		13,575	13,590,230
Vantage Data Centers Jersey Borrower Spv Ltd., Series 2024-1X, 6.17%, 05/28/39[(b)]	GBP	12,433	16,959,051
Verdelite Static CLO Ltd.[(a)(c)]			
Series 2024-1A, Class A, (3-mo. CME Term SOFR at 1.13% Floor + 1.13%), 6.42%, 07/20/32	USD	7,000	7,013,919
Series 2024-1A, Class B, (3-mo. CME Term SOFR at 1.65% Floor + 1.65%), 6.94%, 07/20/32		2,000	2,001,630
Wildwood Park CLO Ltd.[(a)(c)]			
Series 2024-1A, Class A, (3-mo. CME Term SOFR at 1.36% Floor + 1.36%), 0.00%, 10/20/37		6,750	6,741,580
Series 2024-1A, Class E, (3-mo. CME Term SOFR at 5.75% Floor + 5.75%), 0.00%, 10/20/37		1,600	1,592,029
			90,543,870
Luxembourg — 0.1%[(a)(b)]			
Auto1 Car Funding SARL			
Series 2024-1, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.70%), 4.14%, 12/15/33	EUR	4,018	4,476,152
Series 2024-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.50%), 4.94%, 12/15/33		300	335,306
Series 2024-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 3.50%), 6.94%, 12/15/33		300	344,929
Compartment BL Consumer Credit, Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.90%), 4.25%, 09/25/41		1,236	1,377,749
FACT SA, Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.05%), 4.45%, 09/22/31		2,400	2,656,653
Pony SA Compartment German Auto Loans			
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.85%), 4.29%, 01/14/33		1,200	1,334,192
Series 2024-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.20%), 4.64%, 01/14/33		600	667,100
Series 2024-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 1.65%), 5.09%, 01/14/33		400	444,699

Security		Par (000)	Value
Luxembourg (continued)			
SC Germany SA Compartment Consumer			
Series 2020-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.75%), 5.19%, 11/14/34	EUR	893	$ 998,591
Series 2020-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.50%), 5.94%, 11/14/34		366	410,655
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.00%), 4.44%, 01/14/38		1,900	2,111,643
Series 2024-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.30%), 4.74%, 01/14/38		11,200	12,435,514
SC Germany SA Compartment Leasing			
Series 2023-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.00%), 5.44%, 12/14/32		1,100	1,231,625
Series 2023-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 3.00%), 6.44%, 12/14/32		1,000	1,127,207
TREVA Equipment Finance SA-Compartment, Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.90%), 4.30%, 01/20/35		3,386	3,766,606
			33,718,621
Netherlands — 0.1%[a][b]			
Aurorus BV			
Series 2023-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.30%), 4.71%, 08/13/49		4,621	5,161,988
Series 2023-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.10%), 5.51%, 08/13/49		917	1,031,665
Series 2023-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 3.20%), 6.61%, 08/13/49		1,331	1,508,746
Hill FL			
Series 2024-1FL, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.10%), 4.51%, 02/18/32		800	893,035
Series 2024-1FL, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.05%), 5.46%, 02/18/32		900	1,012,708
Series 2024-1FL, Class D, (1-mo. EURIBOR at 0.00% Floor + 3.20%), 6.61%, 02/18/32		200	225,599
Hill FL BV			
Series 2024-2FL, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.72%), 0.00%, 10/18/32		7,500	8,352,591
Series 2024-2FL, Class D, (1-mo. EURIBOR at 0.00% Floor + 1.95%), 0.00%, 10/18/32		500	557,187
Mila BV			
Series 2024-1, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.69%), 4.10%, 09/16/41		6,580	7,337,382
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.95%), 4.36%, 09/16/41		361	401,552
Series 2024-1, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.45%), 4.86%, 09/16/41		268	297,759
Netherlands (continued)			
Series 2024-1, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.00%), 5.41%, 09/16/41	EUR	188	$ 208,278
OZLME IV DAC, Series 4X, Class B, (3-mo. EURIBOR at 1.35% Floor + 1.35%), 5.04%, 07/27/32		2,890	3,220,654
			30,209,144
Portugal — 0.0%[a][b]			
GAMMA Sociedade de Titularizacao de Creditos, Series 2, Class A, (3-mo. EURIBOR at 0.00% Floor + 0.90%), 4.30%, 02/26/34		5,300	5,910,669
TAGUS - Sociedade de Titularizacao de Creditos SA, Series 2, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.85%), 6.24%, 09/23/38		481	519,119
			6,429,788
Spain — 0.1%[b]			
Auto ABS Spanish Loans FT[a]			
Series 2024-1, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.85%), 4.23%, 09/28/38		10,900	12,152,239
Series 2024-1, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.30%), 4.68%, 09/28/38		4,000	4,453,481
Autonoria Spain[a]			
Series 2021-SP, Class B, (1-mo. EURIBOR at 0.00% Floor + 0.80%), 4.15%, 01/31/39		503	558,779
Series 2021-SP, Class C, (1-mo. EURIBOR at 0.00% Floor + 1.05%), 4.40%, 01/31/39		812	903,637
Series 2021-SP, Class D, (1-mo. EURIBOR at 0.00% Floor + 1.55%), 4.90%, 01/31/39		348	387,492
Series 2021-SP, Class E, (1-mo. EURIBOR at 0.00% Floor + 2.65%), 6.00%, 01/31/39		193	214,647
Series 2021-SP, Class F, (1-mo. EURIBOR at 0.00% Floor + 3.90%), 7.25%, 01/31/39		77	84,779
Series 2022-SP, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.80%), 6.15%, 01/27/40		991	1,126,443
Series 2022-SP, Class D, (1-mo. EURIBOR at 0.00% Floor + 4.20%), 7.55%, 01/28/40		248	283,184
Series 2022-SP, Class E, (1-mo. EURIBOR at 0.00% Floor + 7.00%), 10.35%, 01/29/40		1,425	1,674,778
Autonoria Spain 2023 FT[a]			
Series 2023-SP, Class A, (1-mo. EURIBOR at 0.00% Floor + 0.70%), 4.05%, 09/30/41		4,895	5,458,817
Series 2023-SP, Class B, (1-mo. EURIBOR at 0.00% Floor + 1.15%), 4.50%, 09/30/41		437	487,525
Series 2023-SP, Class C, (1-mo. EURIBOR at 0.00% Floor + 2.00%), 5.35%, 09/30/41		1,486	1,673,217
Series 2023-SP, Class D, (1-mo. EURIBOR at 0.00% Floor + 2.90%), 6.25%, 09/30/41		524	591,127

Security		Par (000)		Value
Spain (continued)				
FT Santander Consumer Spain Auto				
Series 2020-1, Class B, (3-mo. EURIBOR at 0.00% Floor + 0.95%), 4.41%, 03/21/33[(a)]	EUR	207	$	229,635
Series 2020-1, Class C, (3-mo. EURIBOR at 0.00% Floor + 1.95%), 5.41%, 03/21/33[(a)]		62		68,838
Series 2020-1, Class D, 3.50%, 03/21/33		103		112,649
				30,461,267
Switzerland — 0.0%				
Credit Suisse First Boston Mortgage Securities Corp., Series 2004-CF2, Class 1B, 6.00%, 01/25/43[(c)(g)]	USD	605		473,281
United Kingdom — 0.6%				
Asimi Funding plc[(a)(b)]				
Series 2024-1, Class A, (Sterling Overnight Index Average + 1.00%), 5.96%, 09/16/31	GBP	3,274		4,382,796
Series 2024-1, Class B, (Sterling Overnight Index Average + 1.35%), 6.31%, 09/16/31		1,786		2,385,887
Series 2024-1, Class C, (Sterling Overnight Index Average + 1.95%), 6.91%, 09/16/31		1,654		2,217,368
Cardiff Auto Receivables Securitisation plc[(a)(b)]				
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.40%), 6.35%, 08/20/31		2,918		3,910,903
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.85%, 08/20/31		5,216		6,990,805
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.60%), 7.55%, 08/20/31		3,951		5,302,436
Delamare Cards MTN Issuer plc, Series 2023-1, Class A1, (Sterling Overnight Index Average at 0.00% Floor + 0.80%), 5.76%, 04/19/31[(a)(b)]		3,454		4,631,383
Dowson plc[(a)(b)]				
Series 2022-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.25%), 7.21%, 01/20/29		2,528		3,387,850
Series 2022-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.70%), 7.66%, 01/20/29		725		970,709
Series 2022-2, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.70%), 8.66%, 08/20/29		1,814		2,436,898
Series 2022-2, Class D, (Sterling Overnight Index Average at 0.00% Floor + 5.25%), 10.21%, 08/20/29		989		1,336,567
Greene King Finance plc				
Series A6, 4.06%, 03/15/35[(b)]		3,078		3,817,248
Series B1, (Sterling Overnight Index Average + 1.92%), 6.88%, 12/15/34[(a)]		2,472		2,838,939

Security		Par (000)		Value
United Kingdom (continued)				
Series B2, (Sterling Overnight Index Average + 2.20%), 7.16%, 03/15/36[(a)(b)]	GBP	100	$	107,021
Hermitage 2023 plc, Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.45%), 7.40%, 09/21/33[(a)(b)]		891		1,198,665
Hermitage 2024 plc[(a)(b)]				
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.85%, 04/21/33		7,019		9,398,220
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.20%, 04/21/33		2,097		2,799,081
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.60%), 6.55%, 04/21/33		2,189		2,922,036
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.35%), 7.30%, 04/21/33		912		1,217,020
Series 2024-1, Class E, (Sterling Overnight Index Average at 0.00% Floor + 3.90%), 8.85%, 04/21/33		1,372		1,831,654
London Cards No. 1 plc, Series 1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 3.75%), 8.71%, 05/15/33[(a)(b)]		1,425		1,911,892
London Cards No. 2 plc[(a)(b)]				
Series 2, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.40%), 6.35%, 03/28/34		1,383		1,860,843
Series 2, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.50%), 7.45%, 03/28/34		1,708		2,292,010
Series 2, Class D, (Sterling Overnight Index Average at 0.00% Floor + 3.45%), 8.40%, 03/28/34		1,784		2,417,640
Series 2, Class E, (Sterling Overnight Index Average at 0.00% Floor + 5.50%), 10.45%, 03/28/34		2,066		2,775,071
NewDay Funding[(a)(b)]				
Series 2024-1X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.18%), 6.14%, 03/15/32		1,910		2,567,175
Series 2024-1X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.65%), 6.61%, 03/15/32		3,309		4,429,329
Series 2024-1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.40%), 7.36%, 03/15/32		3,128		4,219,894

Security		Par (000)	Value
United Kingdom (continued)			
Newday Funding Master Issuer plc[(a)(b)]			
Series 2021-3X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.35%), 6.31%, 11/15/29	GBP	677	$ 906,062
Series 2022-2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 5.00%), 9.96%, 07/15/30		3,271	4,462,796
Series 2023-1X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.70%), 7.66%, 11/15/31		4,377	5,966,649
Series 2023-1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.70%), 8.66%, 11/15/31		5,555	7,658,769
Series 2024-2X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.40%), 6.36%, 07/15/32		1,949	2,605,864
Series 2024-2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.86%, 07/15/32		2,323	3,112,008
Series 2024-2X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.65%), 7.61%, 07/15/32		4,901	6,568,190
Newday Funding Master Issuer plc-, Series 2024-2X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.86%, 07/15/32[(a)(b)]		9,773	13,073,016
PCL Funding IX plc[(a)(b)]			
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.86%, 07/16/29		22,145	29,676,955
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.30%), 6.26%, 07/16/29		2,320	3,110,970
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.15%), 7.11%, 07/16/29		150	200,361
PCL Funding VIII plc[(a)(b)]			
Series 2023-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.18%), 6.14%, 05/15/28		6,070	8,146,676
Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.50%), 7.46%, 05/15/28		1,125	1,530,452
Series 2023-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.50%), 8.46%, 05/15/28		712	971,393
Satus plc[(a)(b)]			
Series 2021-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.86%, 08/17/28		200	267,795
Series 2021-1, Class E, (Sterling Overnight Index Average at 0.00% Floor + 3.20%), 8.16%, 08/17/28	GBP	166	$ 222,597
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.86%, 01/17/31		9,263	12,414,179
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.21%, 01/17/31		3,139	4,200,887
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.05%), 7.01%, 01/17/31		3,161	4,240,713
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 3.30%), 8.26%, 01/17/31		568	765,813
Series 2024-1, Class E, (Sterling Overnight Index Average at 0.00% Floor + 5.30%), 10.26%, 01/17/31		549	739,874
Tower Bridge Funding plc[(a)(b)]			
Series 2022-1X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.72%), 5.68%, 12/20/63		2,104	2,812,940
Series 2023-1X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.20%), 7.20%, 10/20/64		1,469	1,983,050
Series 2023-1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.15%), 8.15%, 10/20/64		993	1,345,973
Series 2023-1X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.30%), 9.30%, 10/20/64		1,116	1,517,046
Trafford Centre Finance Ltd. (The), Series B2, (Sterling Overnight Index Average + 0.94%), 5.94%, 07/28/35[(a)(b)]		3,400	3,191,941
Unique Pub Finance Co. plc (The), Series N, 6.46%, 03/30/32[(b)(g)]		9,360	12,874,524
			221,124,833
United States — 6.2%			
510 Loan Acquisition Trust, Series 2020-1, Class A, 8.11%, 09/25/60[(c)(g)]	USD	6,727	6,677,020
522 Funding CLO Ltd.[(a)(c)]			
Series 2018-3A, Class AR, (3-mo. CME Term SOFR at 1.04% Floor + 1.30%), 6.58%, 10/20/31		152	152,524
Series 2018-3A, Class CR, (3-mo. CME Term SOFR at 2.05% Floor + 2.31%), 7.59%, 10/20/31		750	751,445
AccessLex Institute, Series 2007-A, Class A3, (3-mo. CME Term SOFR at 0.00% Floor + 0.56%), 5.63%, 05/25/36[(a)]		1,493	1,462,766
ACE Securities Corp., Series 2005-AG1, Class M2, (1-mo. CME Term SOFR at 0.69% Floor + 0.80%), 5.66%, 08/25/35[(a)]		1,023	831,243

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Security		Par (000)		Value
United States (continued)				
ACE Securities Corp. Home Equity Loan Trust[a]				
Series 2007-HE4, Class A2A, (1-mo. CME Term SOFR at 0.26% Floor + 0.37%), 5.23%, 05/25/37	USD	7,059	$	1,209,599
Series 2007-HE4, Class A2C, (1-mo. CME Term SOFR at 0.60% Floor + 0.71%), 5.57%, 05/25/37		348		60,204
ACE Securities Manufactured Housing Loan Trust, Series 2003-MH1, Class B2, 0.00%, 08/15/30[c]		2,286		2,066,575
ACREC LLC, Series 2023-FL2, Class A, (1-mo. CME Term SOFR at 2.23% Floor + 2.23%), 7.33%, 02/19/38[a][c]		8,415		8,441,000
Affirm Asset Securitization Trust, Series 2024-A, Class A, 5.61%, 02/15/29[c]		7,128		7,221,003
Ajax Mortgage Loan Trust				
Series 2017-D, Class B, 0.00%, 12/25/57[a][c]		4		1,281
Series 2020-C, 0.00%, 09/25/60[f][h]		174		173,837
Series 2020-C, Class C, 0.00%, 09/27/60[c]		119		9,525
Series 2020-D, 0.00%, 06/25/60[f][h]		260		259,934
Series 2021-C, Class A, 5.11%, 01/25/61[c][g]		15,145		15,144,845
Series 2021-C, Class B, 3.72%, 01/25/61[c][g]		6,014		5,859,883
Series 2021-C, Class C, 0.00%, 01/25/61[c]		14,876		16,132,775
Series 2021-D, Class A, 2.00%, 03/25/60[c][g]		34,707		34,186,344
Series 2021-D, Class B, 4.00%, 03/25/60[a][c]		10,911		11,467,231
Series 2021-D, Class C, 0.00%, 03/25/60[a][c]		15,907		16,626,061
Series 2021-E, Class A1, 1.74%, 12/25/60[a][c]		39,794		35,097,881
Series 2021-E, Class A2, 2.69%, 12/25/60[a][c]		8,637		6,717,964
Series 2021-E, Class B1, 3.73%, 12/25/60[a][c]		5,214		3,670,907
Series 2021-E, Class B3, 4.15%, 12/25/60[a][c]		12,677		4,464,490
Series 2021-E, Class M1, 2.94%, 12/25/60[a][c]		8,544		6,125,180
Series 2021-E, Class SA, 0.00%, 12/25/60[a][c]		80		37,371
Series 2021-E, Class XS, 0.00%, 12/25/60[a][c]		168,048		6,272,363
Series 2021-F, Class A, 1.87%, 06/25/61[c][g]		85,835		84,596,258
Series 2021-F, Class B, 3.75%, 06/25/61[c][g]		23,922		23,554,630
Series 2021-F, Class C, 0.00%, 06/25/61[c]		36,362		34,663,609
Series 2021-G, Class A, 1.87%, 06/25/61[a][c]		61,427		59,677,550
Series 2021-G, Class B, 3.75%, 06/25/61[a][c]		14,966		15,965,771
Series 2021-G, Class C, 0.00%, 06/25/61[c]		26,853		24,663,027
Series 2023-B, Class A, 4.25%, 10/25/62[c][g]		26,873		26,199,570
Series 2023-B, Class B, 4.25%, 10/25/62[c][g]		3,314		3,151,219
United States (continued)				
Series 2023-B, Class C, 0.00%, 10/25/62[c]	USD	7,564	$	3,567,955
Series 2023-B, Class SA, 0.00%, 10/25/62[c][h]		1,300		992,855
American Homes 4 Rent Trust, Series 2015-SFR1, Class XS, 0.00%, 04/17/52[a][c]		21,731		217
AMSR Trust[c]				
Series 2020-SFR1, Class E, 3.22%, 04/17/37		2,102		2,073,015
Series 2020-SFR4, Class E2, 2.46%, 11/17/37		4,080		3,948,102
Series 2020-SFR4, Class F, 2.86%, 11/17/37		4,520		4,385,723
Series 2020-SFR4, Class G2, 4.87%, 11/17/37		4,542		4,486,561
Series 2021-SFR1, Class F, 3.60%, 06/17/38		5,128		4,688,977
Series 2021-SFR2, Class F1, 3.28%, 08/17/38		6,744		6,376,896
Series 2023-SFR2, Class F2, 3.95%, 06/17/40		5,000		4,254,754
Aqua Finance Trust, Series 2021-A, Class A, 1.54%, 07/17/46[c]		645		595,094
Arbor Realty Commercial Real Estate Notes Ltd., Series 2022-FL1, Class A, (SOFR 30 day Average at 1.45% Floor + 1.45%), 6.79%, 01/15/37[a][c]		515		514,115
Argent Mortgage Loan Trust, Series 2005-W1, Class A2, (1-mo. CME Term SOFR at 0.48% Floor + 0.59%), 5.45%, 05/25/35[a]		5,063		4,063,747
Argent Securities Trust[a]				
Series 2006-M1, Class A2C, (1-mo. CME Term SOFR at 0.30% Floor + 0.41%), 5.27%, 07/25/36		6,899		1,861,002
Series 2006-W2, Class A2C, (1-mo. CME Term SOFR at 0.58% Floor + 0.69%), 5.55%, 03/25/36		1,844		1,018,906
Arm Master Trust LLC, Series 2021-T1, Class A, 2.43%, 11/15/27[c]		4,121		4,067,040
Avoca CLO XXVIII DAC[a][c]				
Series 28A, Class B1, (3-mo. EURIBOR at 2.85% Floor + 2.85%), 6.54%, 04/15/37	EUR	3,400		3,787,832
Series 28A, Class B1R, (3-mo. EURIBOR at 1.85% Floor + 1.85%), 0.00%, 10/15/37		3,400		3,784,710
BankAmerica Manufactured Housing Contract Trust[a]				
Series 1997-2, Class B1, 7.07%, 10/10/27	USD	4,500		706,057
Series 1998-2, Class B1, 7.22%, 12/10/25		8,475		1,101,762
Bankers Healthcare Group Securitization Trust, Series 2020-A, Class C, 5.17%, 09/17/31[c]		750		743,586
Battalion CLO XII Ltd., Series 2018-12A, Class B2R, (3-mo. CME Term SOFR at 2.08% Floor + 2.34%), 7.44%, 05/17/31[a][c]		250		251,330
Bayview Financial Revolving Asset Trust[a][c]				
Series 2004-B, Class A1, (1-mo. CME Term SOFR at 1.00% Floor + 1.11%), 5.96%, 05/28/39		18,134		14,568,624

Security		Par (000)		Value
United States (continued)				
Series 2004-B, Class A2, (1-mo. CME Term SOFR at 1.30% Floor + 1.41%), 6.26%, 05/28/39	USD	604	$	312,986
Series 2005-A, Class A1, (1-mo. CME Term SOFR at 1.00% Floor + 1.11%), 5.96%, 02/28/40		8,676		8,124,260
Series 2005-E, Class A1, (1-mo. CME Term SOFR at 1.00% Floor + 1.11%), 5.96%, 12/28/40		433		429,539
BCMSC Trust[a]				
Series 2000-A, Class A2, 7.58%, 06/15/30		7,777		696,491
Series 2000-A, Class A3, 7.83%, 06/15/30		7,219		668,337
Series 2000-A, Class A4, 8.29%, 06/15/30		5,207		510,364
BDS LLC, Series 2024-FL13, Class A, (1-mo. CME Term SOFR at 1.58% Floor + 1.58%), 6.78%, 09/19/39[a][c]		5,300		5,286,680
Bear Stearns Asset-Backed Securities I Trust[a]				
Series 2004-HE7, Class M2, (1-mo. CME Term SOFR at 1.73% Floor + 1.84%), 6.69%, 08/25/34		33		32,647
Series 2006-HE1, Class 1M4, (1-mo. CME Term SOFR at 1.02% Floor + 1.13%), 5.33%, 12/25/35		6,560		6,082,833
Series 2006-HE7, Class 1A2, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 09/25/36		1,715		1,722,283
Series 2006-HE8, Class 1A3, (1-mo. CME Term SOFR at 0.52% Floor + 0.63%), 5.49%, 10/25/36		1,812		1,751,928
Series 2007-FS1, Class 1A3, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 05/25/35		105		104,278
Series 2007-HE2, Class 1A4, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 03/25/37		2,840		2,576,383
Series 2007-HE2, Class 22A, (1-mo. CME Term SOFR at 0.28% Floor + 0.39%), 5.25%, 03/25/37		1,644		1,545,792
Series 2007-HE2, Class 23A, (1-mo. CME Term SOFR at 0.28% Floor + 0.39%), 5.25%, 03/25/37		2,009		1,908,010
Series 2007-HE3, Class 1A3, (1-mo. CME Term SOFR at 0.25% Floor + 0.36%), 5.22%, 04/25/37		197		195,615
Series 2007-HE3, Class 1A4, (1-mo. CME Term SOFR at 0.35% Floor + 0.46%), 5.32%, 04/25/37		21,820		19,953,694
BHG Securitization Trust[c]				
Series 2021-A, Class A, 1.42%, 11/17/33		1,716		1,667,757
Series 2021-A, Class B, 2.79%, 11/17/33		1,995		1,902,448
Series 2021-B, Class C, 2.24%, 10/17/34		1,600		1,485,694
Series 2022-C, Class B, 5.93%, 10/17/35		3,675		3,693,008
Brex Commercial Charge Card Master Trust, Series 2024-1, Class A1, 6.05%, 07/15/27[c]		6,223		6,322,643

Security		Par (000)		Value
United States (continued)				
Carlyle Global Market Strategies CLO Ltd.[a][c]				
Series 2012-4A, Class A1R4, (3-mo. CME Term SOFR at 1.12% Floor + 1.12%), 5.97%, 04/22/32	USD	3,825	$	3,820,219
Series 2013-1A, Class A1RR, (3-mo. CME Term SOFR at 0.95% Floor + 1.21%), 6.33%, 08/14/30		407		407,493
Carrington Mortgage Loan Trust[a]				
Series 2006-NC1, Class M2, (1-mo. CME Term SOFR at 0.63% Floor + 0.74%), 5.60%, 01/25/36		1,620		1,372,074
Series 2006-NC4, Class A3, (1-mo. CME Term SOFR at 0.16% Floor and 12.50% Cap + 0.27%), 5.13%, 10/25/36		794		779,242
Cascade MH Asset Trust, Series 2019-MH1, Class A, 4.00%, 11/25/44[a][c]		14,909		14,126,631
C-BASS Trust, Series 2006-CB7, Class A4, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 10/25/36[a]		1,076		711,131
C-BASS TRUST, Series 2006-CB9, Class A4, (1-mo. CME Term SOFR at 0.46% Floor + 0.57%), 5.43%, 11/25/36[a]		636		288,135
CIT Mortgage Loan Trust, Series 2007-1, Class 1M2, (1-mo. CME Term SOFR at 1.75% Floor + 1.86%), 6.72%, 10/25/37[a][c]		3,538		3,433,191
Citigroup Mortgage Loan Trust[a]				
Series 2007-AHL2, Class A3B, (1-mo. CME Term SOFR at 0.20% Floor + 0.31%), 5.17%, 05/25/37		11,653		7,764,588
Series 2007-AHL2, Class A3C, (1-mo. CME Term SOFR at 0.27% Floor + 0.38%), 5.24%, 05/25/37		5,294		3,526,772
Series 2007-AHL3, Class A3B, (1-mo. CME Term SOFR at 0.17% Floor + 0.28%), 5.14%, 07/25/45		5,528		3,871,188
Series 2007-AMC1, Class A1, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 12/25/36[c]		6,484		3,536,954
College Ave Student Loans Trust, Series 2024-A, Class A1B, (SOFR 30 day Average at 1.75% Floor + 1.75%), 7.03%, 06/25/54[a][c]		16,705		16,863,685
College Avenue Student Loans LLC[c]				
Series 2021-A, Class B, 2.32%, 07/25/51		4,614		4,217,676
Series 2021-A, Class C, 2.92%, 07/25/51		882		817,231
Series 2021-B, Class B, 2.42%, 06/25/52		1,446		1,305,501
Series 2021-B, Class C, 2.72%, 06/25/52		656		597,941
Series 2021-B, Class D, 3.78%, 06/25/52		157		142,324
Series 2021-C, Class D, 4.11%, 07/26/55		530		490,785
Conseco Finance Corp.[a]				
Series 1996-10, Class B1, 7.24%, 11/15/28		1,602		1,606,262
Series 1997-3, Class M1, 7.53%, 03/15/28		1,527		1,516,633

Security		Par (000)		Value
United States (continued)				
Series 1997-6, Class M1, 7.21%, 01/15/29	USD	1,095	$	1,111,667
Series 1998-4, Class M1, 6.83%, 04/01/30		477		459,193
Series 1998-6, Class M1, 6.63%, 06/01/30		1,311		1,292,224
Series 1999-5, Class A5, 7.86%, 03/01/30		2,471		789,438
Series 1999-5, Class A6, 7.50%, 03/01/30		2,651		809,994
Conseco Finance Securitizations Corp.				
Series 2000-1, Class A5, 8.06%, 09/01/29[(a)]		4,152		674,577
Series 2000-4, Class A6, 8.31%, 05/01/32[(a)]		5,128		850,873
Series 2000-5, Class A6, 7.96%, 05/01/31		6,271		1,452,117
Series 2000-5, Class A7, 8.20%, 05/01/31		11,418		2,723,736
Cook Park CLO Ltd., Series 2018-1A, Class D, (3-mo. CME Term SOFR at 0.00% Floor + 2.86%), 8.15%, 04/17/30[(a)(c)]		1,430		1,431,482
Credit-Based Asset Servicing & Securitization LLC				
Series 2006-CB2, Class AF4, 3.03%, 12/25/36[(g)]		982		827,259
Series 2006-MH1, Class B1, 6.75%, 10/25/36[(c)(g)]		1,034		1,029,073
Series 2006-MH1, Class B2, 6.75%, 10/25/36[(c)(g)]		5,709		4,676,952
Series 2006-SL1, Class A2, 6.06%, 09/25/36[(c)(g)]		11,603		434,318
Series 2007-CB6, Class A4, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 07/25/37[(a)(c)]		1,338		882,120
CSMC Trust, Series 2017-2, Class CERT, 0.00%, 02/01/47[(c)]		1,868		1,683,045
CWABS Asset-Backed Certificates Trust[(a)]				
Series 2005-16, Class 1AF, 4.51%, 04/25/36		5,249		4,674,973
Series 2006-17, Class 2A3, (1-mo. CME Term SOFR at 0.48% Floor + 0.59%), 5.45%, 03/25/47		96		81,764
Series 2006-18, Class M1, (1-mo. CME Term SOFR at 0.45% Floor + 0.56%), 5.42%, 03/25/37		12,830		10,812,506
Series 2006-22, Class M1, (1-mo. CME Term SOFR at 0.35% Floor + 0.46%), 5.31%, 05/25/47		1,557		1,364,484
CWABS Asset-Backed Notes Trust, Series 2007-SEA2, Class 2A1, (1-mo. CME Term SOFR at 1.50% Floor and 11.00% Cap + 1.61%), 6.47%, 06/25/47[(a)(c)]		2,919		2,299,578
CWABS Revolving Home Equity Loan Trust, Series 2004-U, Class 2A, (1-mo. CME Term SOFR at 0.27% Floor and 16.00% Cap + 0.38%), 5.48%, 03/15/34[(a)]		151		150,639
CWHEQ Home Equity Loan Trust				
Series 2006-S3, Class A4, 5.46%, 01/25/29[(g)]		106		263,183
Series 2006-S5, Class A5, 6.16%, 06/25/35		214		377,504
United States (continued)				
CWHEQ Revolving Home Equity Loan Trust[(a)]				
Series 2005-B, Class 2A, (1-mo. CME Term SOFR at 0.18% Floor and 16.00% Cap + 0.29%), 5.39%, 05/15/35	USD	245	$	244,187
Series 2006-C, Class 2A, (1-mo. CME Term SOFR at 0.18% Floor and 16.00% Cap + 0.29%), 5.39%, 05/15/36		1,176		1,160,512
Series 2006-H, Class 1A, (1-mo. CME Term SOFR at 0.15% Floor and 16.00% Cap + 0.26%), 5.36%, 11/15/36		688		684,030
Series 2006-I, Class 1A, (1-mo. CME Term SOFR at 0.14% Floor + 0.25%), 5.35%, 01/15/37		445		414,742
Dewolf Park CLO Ltd., Series 2017-1A, Class AR, (3-mo. CME Term SOFR at 0.90% Floor + 1.18%), 6.48%, 10/15/30[(a)(c)]		6,857		6,863,867
Diameter Capital CLO 1 Ltd.[(a)(c)]				
Series 2021-1A, Class D, (3-mo. CME Term SOFR at 6.31% Floor + 6.31%), 11.61%, 07/15/36		5,000		4,989,341
Series 2021-1A, Class SUB, 0.00%, 07/15/36		5,000		3,801,500
Diameter Capital CLO 3 Ltd., Series 2022-3A, Class D, (3-mo. CME Term SOFR at 6.80% Floor + 6.80%), 12.10%, 04/15/37[(a)(c)]		2,300		2,307,246
Eaton Vance CLO Ltd., Series 2014-1RA, Class A2, (3-mo. CME Term SOFR at 0.00% Floor + 1.75%), 7.05%, 07/15/30[(a)(c)]		1,750		1,751,229
EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class B, 3.50%, 11/25/50[(c)]		1,660		1,389,950
EDvestinU Private Education Loan Issue No. 4 LLC, Series 2022-A, Class A, 5.25%, 11/25/40[(c)]		5,704		5,733,075
ELFI Graduate Loan Program LLC, Series 2020-A, Class B, 2.98%, 08/25/45[(a)(c)]		1,796		1,620,981
Elmwood CLO 15 Ltd., Series 2022-2A, Class E, (3-mo. CME Term SOFR at 7.25% Floor + 7.25%), 12.53%, 04/22/35[(a)(c)]		1,800		1,804,240
First Franklin Mortgage Loan Trust[(a)]				
Series 2004-FFH3, Class M3, (1-mo. CME Term SOFR at 1.05% Floor + 1.16%), 6.02%, 10/25/34		2,818		2,613,156
Series 2006-FF13, Class A1, (1-mo. CME Term SOFR at 0.24% Floor + 0.35%), 5.21%, 10/25/36		4,385		2,865,092
Series 2006-FF13, Class A2C, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 10/25/36		2,571		1,701,156
Series 2006-FF16, Class 2A4, (1-mo. CME Term SOFR at 0.42% Floor + 0.53%), 5.39%, 12/25/36		4,909		2,029,285
FirstKey Homes Trust[(c)]				
Series 2020-SFR1, Class G, 4.78%, 08/17/37		6,572		6,434,719
Series 2021-SFR1, Class F1, 3.24%, 08/17/38		8,036		7,568,158

Security		Par (000)	Value
United States (continued)			
Series 2022-SFR1, Class E2, 5.00%, 05/19/39	USD	5,000	$ 4,865,509
Series 2022-SFR2, Class E1, 4.50%, 07/17/39		4,977	4,793,659
Series 2022-SFR3, Class E2, 3.50%, 07/17/38		8,285	7,887,270
Foundation Finance Trust[c]			
Series 2021-2A, Class A, 2.19%, 01/15/42		5,277	4,961,203
Series 2023-1A, Class A, 5.67%, 12/15/43		6,290	6,426,324
Series 2024-1A, Class B, 5.95%, 12/15/49		1,833	1,885,522
Series 2024-2A, Class B, 4.93%, 03/15/50		3,092	3,097,538
Fremont Home Loan Trust[a]			
Series 2006-3, Class 1A1, (1-mo. CME Term SOFR at 0.28% Floor + 0.39%), 5.25%, 02/25/37		4,817	3,602,984
Series 2006-3, Class 2A3, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 02/25/37		5,217	1,681,655
FS Rialto Issuer LLC[a][c]			
Series 2022-FL5, Class A, (1-mo. CME Term SOFR at 2.30% Floor + 2.30%), 7.27%, 06/19/37		6,888	6,906,944
Series 2022-FL6, Class A, (1-mo. CME Term SOFR at 2.58% Floor + 2.58%), 7.54%, 08/17/37		23,880	23,969,345
Series 2022-FL7, Class A, (1-mo. CME Term SOFR at 2.90% Floor + 2.90%), 7.99%, 10/19/39		11,152	11,197,277
GAM Resecuritization Trust, Series 2018-B, Class A1, (US Prime Rate at 0.00% Floor - 2.00%), 6.00%, 08/27/51[a][c]		5,143	5,097,254
GoldenTree Loan Management US CLO 14 Ltd.[a][c]			
Series 2022-14A, Class ER, (3-mo. CME Term SOFR at 5.90% Floor + 5.90%), 11.18%, 07/20/37		2,300	2,311,794
Series 2022-14A, Class FR, (3-mo. CME Term SOFR at 8.40% Floor + 8.40%), 13.68%, 07/20/37		2,670	2,678,134
GoldenTree Loan Management US CLO 15 Ltd., Series 2022-15A, Class FR, (3-mo. CME Term SOFR at 7.50% Floor + 7.50%), 12.78%, 10/20/36[a][c]		2,500	2,420,809
Goldman Home Improvement Trust Issuer Trust[c]			
Series 2021-GRN2, Class B, 1.97%, 06/25/51		4,014	3,843,452
Series 2022-GRN2, Class A, 6.80%, 10/25/52		3,810	3,918,956
Golub Capital BDC 3 CLO LLC, Series 2021-1A, Class A, (3-mo. CME Term SOFR at 1.60% Floor + 1.86%), 7.16%, 04/15/33[a][c]		10,000	10,007,062
Golub Capital Partners CLO 69M, Series 2023-69A, Class A, (3-mo. CME Term SOFR at 2.35% Floor + 2.35%), 7.45%, 11/09/36[a][c]		2,500	2,521,116

Security		Par (000)	Value
United States (continued)			
Golub Capital Partners CLO 71 M, Series 2024-71A, Class A, (3-mo. CME Term SOFR at 1.95% Floor + 1.95%), 7.05%, 02/09/37[a][c]	USD	28,580	$ 28,706,084
Goodleap Sustainable Home Solutions Trust, Series 2023-3C, Class A, 6.50%, 07/20/55[c]		9,864	10,242,089
GoodLeap Sustainable Home Solutions Trust[c]			
Series 2021-3CS, Class A, 2.10%, 05/20/48		10,074	8,149,892
Series 2022-3CS, Class A, 4.95%, 07/20/49		3,719	3,562,627
Series 2023-1GS, Class A, 5.52%, 02/22/55		5,573	5,534,978
Gracie Point International Funding LLC, Series 2024-1A, Class A, (SOFR90A at 1.70% Floor + 1.70%), 7.07%, 03/01/28[a][c]		14,644	14,693,016
Greenpoint Manufactured Housing, Series 1999-5, Class M2, 9.23%, 12/15/29[a]		2,455	2,451,300
GreenSky Home Improvement Trust[c]			
Series 2024-1, Class A4, 5.67%, 06/25/59		27,395	27,805,588
Series 2024-1, Class B, 5.87%, 06/25/59		2,127	2,170,355
Greenwood Park CLO Ltd., Series 2018-1A, Class A2, (3-mo. CME Term SOFR at 0.00% Floor + 1.27%), 6.57%, 04/15/31[a][c]		6,192	6,199,716
GSAA Home Equity Trust[a]			
Series 2005-14, Class 1A2, (1-mo. CME Term SOFR at 0.70% Floor + 0.81%), 5.67%, 12/25/35		5,333	2,375,947
Series 2006-4, Class 1A1, 4.13%, 03/25/36		3,556	2,415,127
Series 2006-18, Class AF2A, 5.63%, 11/25/36		210	61,997
Series 2006-18, Class AF3A, 5.77%, 11/25/36		2,069	618,319
Series 2007-2, Class AF3, 5.92%, 03/25/37		1,421	271,974
GSAMP Trust[a]			
Series 2007-H1, Class A1B, (1-mo. CME Term SOFR at 0.40% Floor + 0.51%), 5.37%, 01/25/47		2,797	1,425,742
Series 2007-HS1, Class M6, (1-mo. CME Term SOFR at 3.38% Floor + 3.49%), 8.34%, 02/25/47		3,414	3,354,380
Hipgnosis Music Assets LP, Series 2022-1, Class A, 5.00%, 05/16/62[c]		8,287	8,188,748
Home Equity Asset Trust[a]			
Series 2006-3, Class M2, (1-mo. CME Term SOFR at 0.60% Floor + 0.71%), 5.57%, 07/25/36		4,008	3,792,620
Series 2007-1, Class 2A3, (1-mo. CME Term SOFR at 0.30% Floor + 0.41%), 5.27%, 05/25/37		4,598	3,622,967
Home Equity Mortgage Loan Asset-Backed Trust, Series 2004-A, Class M2, (1-mo. CME Term SOFR at 2.03% Floor + 2.14%), 3.75%, 07/25/34[a]		801	777,660

Security		Par (000)	Value
United States (continued)			
Home Equity Mortgage Trust, Series 2006-2, Class 1A1, 5.87%, 07/25/36[g]	USD	6,933	$ 715,796
Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B2, (SOFR 30 day Average at 0.00% Floor + 1.40%), 6.75%, 05/20/32[a][c]		12,409	12,425,708
Irwin Home Equity Loan Trust, Series 2006-P1, Class 1A, (1-mo. CME Term SOFR at 0.28% Floor and 13.00% Cap + 0.39%), 5.25%, 12/25/36[a][c]		56	54,533
J.P. Morgan Mortgage Acquisition Trust			
Series 2006-CW1, Class M1, (1-mo. CME Term SOFR at 0.41% Floor + 0.52%), 5.37%, 05/25/36[a]		1,649	1,623,404
Series 2007-CH1, Class MF1, 4.54%, 11/25/36[g]		11,339	11,685,181
KeyCorp Student Loan Trust[a]			
Series 2004-A, Class 2D, (3-mo. LIBOR USD at 0.00% Floor + 1.25%), 6.78%, 07/28/42		5,049	4,739,210
Series 2005-A, Class 2C, (3-mo. CME Term SOFR at 0.00% Floor + 1.56%), 6.20%, 12/27/38		8,665	8,366,651
Legacy Mortgage Asset Trust[c]			
Series 2019-SL2, Class A, 3.38%, 02/25/59[a]		6,329	6,055,581
Series 2019-SL2, Class B, 0.00%, 02/25/59		4,513	850,962
Series 2019-SL2, Class M, 4.25%, 02/25/59[a]		5,164	4,804,822
Lehman ABS Manufactured Housing Contract Trust			
Series 2001-B, Class M1, 6.63%, 04/15/40[a]		4,353	4,406,736
Series 2002-A, Class C, 0.00%, 06/15/33		480	474,924
Lehman ABS Mortgage Loan Trust, Series 2007-1, Class 2A1, (1-mo. CME Term SOFR at 0.09% Floor + 0.20%), 5.06%, 06/25/37[a][c]		881	590,895
Lending Funding Trust[c]			
Series 2020-2A, Class B, 3.54%, 04/21/31		3,340	3,200,961
Series 2020-2A, Class D, 6.77%, 04/21/31		400	391,276
Lendmark Funding Trust[c]			
Series 2021-2A, Class C, 3.09%, 04/20/32		5,450	4,973,352
Series 2021-2A, Class D, 4.46%, 04/20/32		1,420	1,260,219
Series 2022-1A, Class A, 5.12%, 07/20/32		19,321	19,366,891
Series 2023-1A, Class A, 5.59%, 05/20/33		13,585	13,669,503
Series 2023-1A, Class D, 8.69%, 05/20/33		8,082	8,192,705
Series 2024-1A, Class B, 5.88%, 06/21/32		3,993	4,093,243
Series 2024-1A, Class C, 6.40%, 06/21/32		2,283	2,342,286
Series 2024-1A, Class D, 7.21%, 06/21/32		1,790	1,833,506
Litigation Systems, Inc., Series 2020-1, Class A, 4.00%, 10/30/27[f]		1,364	1,364,187

Security		Par (000)	Value
United States (continued)			
Loanpal Solar Loan Ltd., Series 2020-3GS, Class A, 2.47%, 12/20/47[c]	USD	16,660	$ 14,314,792
Long Beach Mortgage Loan Trust[a]			
Series 2006-2, Class 1A, (1-mo. CME Term SOFR at 0.36% Floor + 0.47%), 5.33%, 03/25/46		—[i]	2
Series 2006-5, Class 2A3, (1-mo. CME Term SOFR at 0.30% Floor + 0.41%), 5.27%, 06/25/36		7,950	3,781,625
Series 2006-7, Class 2A3, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 08/25/36		17,901	7,146,072
Long Point Park CLO Ltd., Series 2017-1A, Class A2, (3-mo. CME Term SOFR at 0.26% Floor + 1.64%), 6.92%, 01/17/30[a][c]		3,750	3,749,050
Mariner Finance Issuance Trust[c]			
Series 2020-AA, Class A, 2.19%, 08/21/34		915	912,137
Series 2020-AA, Class B, 3.21%, 08/21/34		6,926	6,877,286
Series 2020-AA, Class C, 4.10%, 08/21/34		2,530	2,502,813
Series 2020-AA, Class D, 5.75%, 08/21/34		3,350	3,284,211
Series 2021-AA, Class C, 2.96%, 03/20/36		1,190	1,113,700
Series 2021-AA, Class D, 3.83%, 03/20/36		1,180	1,121,310
Series 2021-AA, Class E, 5.40%, 03/20/36		5,040	4,713,414
Series 2021-BA, Class D, 3.42%, 11/20/36		1,130	1,052,735
Series 2021-BA, Class E, 4.68%, 11/20/36		2,520	2,263,670
Series 2022-AA, Class A, 6.45%, 10/20/37		18,710	18,725,264
Series 2023-AA, Class D, 8.85%, 10/22/35		12,900	13,478,172
Series 2024-AA, Class A, 5.13%, 09/22/36		11,386	11,575,558
Series 2024-AA, Class D, 6.77%, 09/22/36		603	616,398
Series 2024-AA, Class E, 9.02%, 09/22/36		2,472	2,529,098
MASTR Asset-Backed Securities Trust[a]			
Series 2006-AM2, Class A4, (1-mo. CME Term SOFR at 0.52% Floor + 0.63%), 5.49%, 06/25/36[c]		2,952	2,727,038
Series 2007-HE1, Class A4, (1-mo. CME Term SOFR at 0.28% Floor + 0.39%), 5.25%, 05/25/37		5,000	4,199,087
MASTR Specialized Loan Trust, Series 2006-3, Class A, (1-mo. CME Term SOFR at 0.52% Floor + 0.63%), 5.49%, 06/25/46[a][c]		672	653,191
Merrill Lynch First Franklin Mortgage Loan Trust[a]			
Series 2007-2, Class A2C, (1-mo. CME Term SOFR at 0.48% Floor + 0.59%), 5.45%, 05/25/37		3,682	2,642,817
Series 2007-H1, Class 1A2, (1-mo. CME Term SOFR at 3.50% Floor + 3.61%), 8.47%, 10/25/37		3,539	3,336,177

Security		Par (000)		Value
United States (continued)				
Merrill Lynch Mortgage Investors Trust[a]				
Series 2006-OPT1, Class M1, (1-mo. CME Term SOFR at 0.39% Floor + 0.50%), 5.36%, 08/25/37	USD	1,122	$	989,179
Series 2006-RM3, Class A2B, (1-mo. CME Term SOFR at 0.18% Floor + 0.29%), 5.15%, 06/25/37		2,730		586,338
MF1 LLC, Series 2023-FL12, Class A, (1-mo. CME Term SOFR at 2.07% Floor + 2.07%), 7.03%, 10/19/38[a][c]		4,192		4,202,480
MF1 Multifamily Housing Mortgage Loan Trust[a][c]				
Series 2022-FL10, Class A, (1-mo. CME Term SOFR at 2.64% Floor + 2.64%), 7.60%, 09/17/37		5,160		5,171,301
Series 2024-FL14, Class A, (1-mo. CME Term SOFR at 1.74% Floor + 1.74%), 6.70%, 03/19/39		3,340		3,341,035
Mill City Solar Loan Ltd.[c]				
Series 2019-1A, Class A, 4.34%, 03/20/43		8,812		8,334,270
Series 2019-2GS, Class A, 3.69%, 07/20/43		15,101		13,805,518
Morgan Stanley ABS Capital I, Inc. Trust[a]				
Series 2005-HE5, Class M4, (1-mo. CME Term SOFR at 0.87% Floor + 0.98%), 5.84%, 09/25/35		7,653		6,391,752
Series 2007-SEA1, Class 2A1, (1-mo. CME Term SOFR at 3.80% Floor + 3.91%), 8.77%, 02/25/47[c]		684		637,495
Morgan Stanley Home Equity Loan Trust, Series 2006-3, Class A3, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 04/25/36[a]		2,206		1,554,799
Morgan Stanley Mortgage Loan Trust				
Series 2006-12XS, Class A4, 6.51%, 10/25/36[g]		3,566		828,653
Series 2006-12XS, Class A6A, 6.23%, 10/25/36[g]		1,378		393,123
Series 2006-16AX, Class 2A3, (1-mo. CME Term SOFR at 0.50% Floor + 0.61%), 5.47%, 11/25/36[a]		1,914		533,972
Mosaic Solar Loan Trust[c]				
Series 2018-2GS, Class A, 4.20%, 02/22/44		7,876		7,421,809
Series 2018-2GS, Class C, 5.97%, 02/22/44		1,873		1,596,478
Series 2019-1A, Class A, 4.37%, 12/21/43		11,553		11,012,411
Series 2022-3A, Class A, 6.10%, 06/20/53		3,082		3,149,858
Series 2023-1A, Class A, 5.32%, 06/20/53		8,692		8,704,442
Nationstar Home Equity Loan Trust, Series 2007-B, Class M1, (1-mo. CME Term SOFR at 0.41% Floor + 0.52%), 5.38%, 04/25/37[a]		5,455		5,197,884
Navient Private Education Loan Trust[c]				
Series 2014-AA, Class B, 3.50%, 08/15/44		14,970		14,514,926
Series 2015-AA, Class B, 3.50%, 12/15/44		10,722		10,246,668

Security		Par (000)		Value
United States (continued)				
Navient Private Education Refi Loan Trust[c]				
Series 2019-CA, Class A2, 3.13%, 02/15/68	USD	111	$	108,464
Series 2020-FA, Class B, 2.69%, 07/15/69		4,310		3,635,803
Series 2021-DA, Class A, (US Prime Rate at 0.00% Floor - 1.99%), 6.51%, 04/15/60[a]		6,735		6,663,305
Series 2021-DA, Class B, 2.61%, 04/15/60		1,736		1,546,665
Series 2021-DA, Class C, 3.48%, 04/15/60		7,980		7,317,924
Series 2021-DA, Class D, 4.00%, 04/15/60		2,550		2,339,349
Series 2023-A, Class A, 5.51%, 10/15/71		16,331		16,705,734
Series 2024-A, Class A, 5.66%, 10/15/72		32,724		33,629,245
Nelnet Student Loan Trust[c]				
Series 2021-A, Class B1, 2.85%, 04/20/62		4,023		3,517,408
Series 2021-A, Class B2, 2.85%, 04/20/62		41,500		36,284,263
Series 2021-A, Class C, 3.75%, 04/20/62		3,133		2,747,564
Series 2021-A, Class D, 4.93%, 04/20/62		4,268		3,730,237
Series 2021-BA, Class B, 2.68%, 04/20/62		24,341		21,067,588
Series 2021-BA, Class C, 3.57%, 04/20/62		1,556		1,316,851
Series 2021-BA, Class D, 4.75%, 04/20/62		2,780		2,372,845
Series 2021-CA, Class B, 2.53%, 04/20/62		23,450		20,034,478
Series 2021-CA, Class C, 3.36%, 04/20/62		1,230		1,041,729
Series 2021-CA, Class D, 4.44%, 04/20/62		1,880		1,585,288
Series 2021-DA, Class B, 2.90%, 04/20/62		13,044		11,427,434
Series 2021-DA, Class C, 3.50%, 04/20/62		2,110		1,787,652
Series 2021-DA, Class D, 4.38%, 04/20/62		651		542,107
Series 2023-PL1A, Class A1A, (SOFR 30 day Average at 0.00% Floor + 2.25%), 7.53%, 11/25/53[a]		7,690		7,670,189
New Century Home Equity Loan Trust, Series 2005-C, Class M2, (1-mo. CME Term SOFR at 0.68% Floor + 0.79%), 5.64%, 12/25/35[a]		3,943		3,335,914
New Residential Mortgage Loan Trust[c]				
Series 2022-SFR1, Class F, 4.44%, 02/17/39		1,341		1,220,155
Series 2022-SFR2, Class F, 4.00%, 09/04/39		6,607		5,888,420
Nomura Asset Acceptance Corp. Alternative Loan Trust, Series 2006-S5, Class A1, (1-mo. CME Term SOFR at 0.40% Floor + 0.51%), 5.37%, 10/25/36[a][c]		75		91,097
NYMT Trust, Series 2024-RR1, Class A, 7.37%, 05/25/64[c][g]		14,201		14,101,993

Security		Par (000)	Value
United States (continued)			
Oakwood Mortgage Investors, Inc.[a]			
Series 2001-D, Class A2, 5.26%, 01/15/19	USD	1,484	$ 599,547
Series 2001-D, Class A4, 6.93%, 09/15/31		1,213	585,354
OneMain Financial Issuance Trust[c]			
Series 2019-2A, Class D, 4.05%, 10/14/36		10,070	9,522,963
Series 2020-2A, Class D, 3.45%, 09/14/35		10,930	10,285,739
Series 2021-1A, Class A2, (SOFR 30 day Average at 0.00% Floor + 0.76%), 6.10%, 06/16/36[a]		4,537	4,539,236
Series 2021-1A, Class C, 2.22%, 06/16/36		800	729,834
Series 2022-2A, Class B, 5.24%, 10/14/34		17,533	17,625,899
Series 2023-1A, Class D, 7.49%, 06/14/38		12,005	12,848,114
Series 2023-2A, Class D, 7.52%, 09/15/36		25,921	27,323,230
Series 2024-1A, Class A, 5.79%, 05/14/41		33,293	35,206,548
Option One Mortgage Loan Trust			
Series 2005-4, Class M3, (1-mo. CME Term SOFR at 0.74% Floor + 0.85%), 5.70%, 11/25/35[a]		6,618	5,608,615
Series 2007-CP1, Class 2A3, (1-mo. CME Term SOFR at 0.21% Floor + 0.32%), 5.18%, 03/25/37[a]		6,755	5,721,568
Series 2007-FXD1, Class 1A1, 5.87%, 01/25/37[g]		13,904	12,066,609
Series 2007-FXD1, Class 2A1, 5.87%, 01/25/37[g]		11,818	10,305,838
Origen Manufactured Housing Contract Trust[a]			
Series 2001-A, Class M1, 7.82%, 03/15/32		2,370	2,375,404
Series 2007-B, Class A1, (1-mo. LIBOR USD at 1.20% Floor and 18.00% Cap + 1.20%), 6.41%, 10/15/37[c]		818	809,633
Owl Rock CLO VII LLC, Series 2022-7A, Class A1, (3-mo. CME Term SOFR at 2.10% Floor + 2.10%), 7.38%, 07/20/33[a][c]		1,300	1,307,827
Owl Rock CLO XI LLC, Series 2023-11A, Class A1F, 6.10%, 05/15/35[c]		5,000	4,958,043
Owl Rock CLO XII LLC, Series 2023-12A, Class A1B, 6.37%, 07/20/34[c]		9,000	8,919,358
Owl Rock CLO XVIII LLC, Series 2024-18A, Class A, (3-mo. CME Term SOFR at 1.70% Floor + 1.70%), 7.00%, 07/24/36[a][c]		3,975	3,969,748
Ownit Mortgage Loan Trust, Series 2006-2, Class A2C, 6.50%, 01/25/37[g]		4,244	3,903,861
Pagaya AI Debt Selection Trust, Series 2021-2, Class NOTE, 3.00%, 01/25/29[c]		848	835,525
Pagaya AI Technology in Housing Trust, Series 2023-1, Class F, 3.60%, 10/25/40[c]		6,577	5,223,539

Security		Par (000)	Value
United States (continued)			
Pennantpark CLO IX LLC, Series 2024-9A, Class A1, (3-mo. CME Term SOFR at 1.98% Floor + 1.98%), 7.27%, 04/20/37[a][c]	USD	9,000	$ 9,045,648
PennantPark CLO VI LLC, Series 2023-6A, Class A, (3-mo. CME Term SOFR at 2.68% Floor + 2.68%), 7.96%, 04/22/35[a][c]		8,500	8,556,007
PennantPark CLO VII LLC, Series 2023-7A, Class A1B, 6.55%, 07/20/35[c]		7,000	6,901,280
Pennantpark CLO VIII LLC, Series 2024-8A, Class A1, (3-mo. CME Term SOFR at 2.30% Floor + 2.30%), 7.58%, 04/18/36[a][c]		8,000	8,031,610
PFS Financing Corp., Series 2022-E, 7.00%, 10/15/26[c][f]		25,000	25,052,500
PPM CLO 6-R Ltd.[a][c]			
Series 2022-6RA, Class C1R, (3-mo. CME Term SOFR at 3.45% Floor + 3.45%), 8.73%, 01/20/37		2,110	2,168,863
Series 2022-6RA, Class DR, (3-mo. CME Term SOFR at 5.65% Floor + 5.65%), 10.93%, 01/20/37		1,690	1,696,168
PRET LLC[c]			
Series 2021-NPL6, Class A1, 2.49%, 07/25/51[g]		8,116	8,065,554
Series 2021-RN4, Class A1, 2.49%, 10/25/51[a]		9,627	9,616,248
Series 2023-RN2, Class A1, 8.11%, 11/25/53[g]		14,167	14,372,219
Series 2024-NPL1, Class A1, 7.14%, 01/25/54[g]		19,681	19,705,506
Series 2024-NPL4, Class A1, 7.00%, 07/25/54[g]		13,429	13,588,505
Series 2024-NPL5, Class A1, 5.96%, 09/25/54[g]		10,353	10,352,918
Progress Residential Trust[c]			
Series 2021-SFR1, Class F, 2.76%, 04/17/38		5,100	4,878,241
Series 2021-SFR10, Class E2, 3.67%, 12/17/40		1,641	1,522,911
Series 2021-SFR10, Class F, 4.61%, 12/17/40		6,626	6,217,236
Series 2021-SFR2, Class F, 3.40%, 04/19/38		10,966	10,645,549
Series 2021-SFR3, Class F, 3.44%, 05/17/26		12,190	11,667,794
Series 2021-SFR4, Class F, 3.41%, 05/17/38		15,230	14,337,507
Series 2021-SFR5, Class F, 3.16%, 07/17/38		3,192	3,022,275
Series 2021-SFR6, Class F, 3.42%, 07/17/38		6,423	6,090,899
Series 2021-SFR9, Class F, 4.05%, 11/17/40		2,637	2,419,157
Series 2022-SFR1, Class F, 4.88%, 02/17/41		5,383	4,972,271
Series 2022-SFR1, Class G, 5.52%, 02/17/41		5,383	4,854,552
Series 2022-SFR3, Class E1, 5.20%, 04/17/39		4,500	4,417,931
Series 2022-SFR5, Class E1, 6.62%, 06/17/39		4,054	4,115,243
Series 2023-SFR2, Class E1, 4.75%, 10/17/40		2,773	2,630,043

Security		Par (000)	Value
United States (continued)			
Series 2024-SFR2, Class E1, 3.40%, 04/17/41[a]	USD	3,875	$ 3,492,068
Series 2024-SFR2, Class E2, 3.65%, 04/17/41[a]		1,988	1,785,587
RAMP Series Trust, Series 2004-RS7, Class A2A, (1-mo. LIBOR USD at 0.62% Floor and 14.00% Cap + 0.62%), 5.17%, 07/25/34[a]		2,113	1,661,949
RASC Trust, Series 2006-EMX9, Class 1A4, (1-mo. CME Term SOFR at 0.24% Floor and 14.00% Cap + 0.35%), 5.45%, 11/25/36[a]		2,545	2,110,508
RCO VII Mortgage LLC, Series 2024-1, Class A1, 7.02%, 01/25/29[c][g]		11,544	11,627,018
Ready Capital Mortgage Financing LLC, Series 2023-FL11, Class A, (1-mo. CME Term SOFR at 2.37% Floor + 2.37%), 7.23%, 10/25/39[a][c]		6,932	6,958,383
Redwood Funding Trust, Series 2023-1, Class A, 7.50%, 07/25/59[c][g]		883	883,219
Regional Management Issuance Trust[c]			
Series 2020-1, Class A, 2.34%, 10/15/30		1,814	1,805,807
Series 2020-1, Class B, 3.23%, 10/15/30		1,140	1,124,478
Series 2020-1, Class C, 3.80%, 10/15/30		1,500	1,468,305
Series 2021-1, Class A, 1.68%, 03/17/31		918	902,717
Series 2021-1, Class C, 3.04%, 03/17/31		2,500	2,406,387
Series 2021-2, Class A, 1.90%, 08/15/33		2,361	2,205,802
Series 2021-2, Class B, 2.35%, 08/15/33		560	510,773
Series 2021-2, Class C, 3.23%, 08/15/33		1,339	1,230,743
Series 2022-1, Class A, 3.07%, 03/15/32		9,895	9,726,844
Series 2022-1, Class B, 3.71%, 03/15/32		1,698	1,649,068
Series 2022-1, Class C, 4.46%, 03/15/32		1,117	1,088,461
Series 2022-1, Class D, 6.72%, 03/15/32		3,555	3,484,654
Series 2022-2B, Class A, 7.10%, 11/17/32		23,215	23,288,462
Series 2024-1, Class D, 7.46%, 07/15/36		522	542,853
Republic Finance Issuance Trust[c]			
Series 2020-A, Class A, 2.47%, 11/20/30		182	181,341
Series 2020-A, Class B, 3.54%, 11/20/30		9,340	9,287,703
Series 2020-A, Class C, 4.05%, 11/20/30		2,420	2,389,165
Series 2021-A, Class A, 2.30%, 12/22/31		28,426	27,873,799
Series 2021-A, Class B, 2.80%, 12/22/31		5,960	5,733,353
Series 2021-A, Class C, 3.53%, 12/22/31		4,340	4,159,310
Series 2021-A, Class D, 5.23%, 12/22/31		2,860	2,752,380
Series 2024-A, Class B, 6.47%, 08/20/32		1,393	1,417,820

Security		Par (000)	Value
United States (continued)			
Series 2024-A, Class C, 7.28%, 08/20/32	USD	685	$ 698,633
Series 2024-A, Class D, 9.49%, 08/20/32		2,799	2,858,994
RMIT Cash Management LLC, Series 2021-3, Class A, 3.88%, 10/17/33[f]		43,330	40,461,554
Saxon Asset Securities Trust			
Series 2004-2, Class MF5, 3.01%, 08/25/35[g]		829	629,150
Series 2007-1, Class M1, (1-mo. CME Term SOFR at 0.29% Floor + 0.40%), 5.26%, 01/25/47[a]		6,006	5,830,950
Securitized Asset-Backed Receivables LLC Trust[a]			
Series 2006-OP1, Class M6, (1-mo. CME Term SOFR at 1.01% Floor + 1.12%), 5.97%, 10/25/35		570	445,547
Series 2007-BR1, Class A2A, (1-mo. CME Term SOFR at 0.22% Floor + 0.33%), 5.19%, 02/25/37		656	286,706
Series 2007-BR1, Class A2B, (1-mo. CME Term SOFR at 0.54% Floor + 0.65%), 5.51%, 02/25/37		6,989	3,054,531
Series 2007-NC2, Class A2C, (1-mo. CME Term SOFR at 0.44% Floor + 0.55%), 5.41%, 01/25/37		1,092	789,438
Service Experts Issuer LLC[c]			
Series 2021-1A, Class A, 2.67%, 02/02/32		6,862	6,646,880
Series 2024-1A, Class A, 6.39%, 11/20/35		8,072	8,321,222
Sesac Finance LLC[c]			
Series 2019-1, Class A2, 5.22%, 07/25/49		33,857	33,704,243
Series 2024-1, Class A2, 6.42%, 01/25/54		2,422	2,481,567
SG Mortgage Securities Trust[a]			
Series 2006-FRE2, Class A2C, (1-mo. CME Term SOFR at 0.32% Floor + 0.43%), 5.29%, 07/25/36		2,321	499,576
Series 2006-OPT2, Class A3D, (1-mo. CME Term SOFR at 0.21% Floor + 0.32%), 5.18%, 10/25/36		4,623	3,451,274
SLM Private Education Loan Trust, Series 2010-C, Class A5, (1-mo. CME Term SOFR at 0.00% Floor + 4.86%), 9.96%, 10/15/41[a][c]		17,778	18,606,540
SMB Private Education Loan Trust[c]			
Series 2015-B, Class B, 3.50%, 12/17/40		5,194	5,120,371
Series 2015-C, Class B, 3.50%, 09/15/43		2,916	2,882,333
Series 2020-A, Class B, 3.00%, 08/15/45		5,930	5,414,884
Series 2020-PTA, Class C, 3.20%, 09/15/54		4,455	3,681,232
Series 2021-A, Class C, 2.99%, 01/15/53		14,544	12,576,176
Series 2021-C, Class C, 3.00%, 01/15/53		848	745,241
Series 2024-A, Class A1B, (SOFR 30 day Average at 1.45% Floor + 1.45%), 6.79%, 03/15/56[a]		19,965	20,087,658
Series 2024-A, Class B, 5.88%, 03/15/56		19,727	20,285,497

Security		Par (000)	Value
United States (continued)			
Series 2024-C, Class A1B, (SOFR 30 day Average at 1.10% Floor + 1.10%), 6.44%, 06/17/52[a]	USD	7,947	$ 7,883,040
SoFi Personal Loan Trust			
0.00%, 10/15/30[h]		351	17,340,734
Series 2023-1A, Class A, 6.00%, 11/12/30[c]		19,659	20,012,607
Series 2024-1A, Class A, 6.06%, 02/12/31[c]		20,732	21,106,493
SoFi Professional Loan Program LLC, Series 2018-A, Class B, 3.61%, 02/25/42[c]		1,014	958,473
SoFi Professional Loan Program Trust[c]			
Series 2018-B, Class BFX, 3.83%, 08/25/47		538	510,076
Series 2018-D, Class BFX, 4.14%, 02/25/48		273	258,977
Series 2020-A, Class BFX, 3.12%, 05/15/46		789	679,228
Soundview Home Loan Trust[a]			
Series 2004-WMC1, Class M2, (1-mo. CME Term SOFR at 0.80% Floor + 0.91%), 5.76%, 01/25/35		98	82,353
Series 2005-OPT3, Class M4, (1-mo. CME Term SOFR at 1.02% Floor + 1.13%), 5.99%, 11/25/35		69	53,397
Series 2007-NS1, Class M1, (1-mo. CME Term SOFR at 0.35% Floor + 0.46%), 5.32%, 01/25/37		1,076	1,027,839
Splitrock Services, Inc., 0.00%, 02/12/31		304	11,666,582
SpringCastle America Funding LLC[c]			
Series 2020-AA, Class A, 1.97%, 09/25/37		5,988	5,552,449
Series 2020-AA, Class B, 2.66%, 09/25/37		19,740	18,065,977
STAR Trust, Series 2021-SFR1, Class F, (1-mo. CME Term SOFR at 2.51% Floor + 2.51%), 7.60%, 04/17/38[a][c]		1,870	1,827,739
Structured Asset Securities Corp. Mortgage Loan Trust, Series 2007-GEL2, Class M1, (1-mo. CME Term SOFR at 1.05% Floor + 1.16%), 6.02%, 05/25/37[a][c]		4,001	3,147,738
Subway Funding LLC, Series 2024-1A, Class A2II, 6.27%, 07/30/54[c]		11,174	11,539,630
Sunrun Xanadu Issuer LLC, Series 2019-1A, Class A, 3.98%, 06/30/54[c]		7,984	7,578,805
Terwin Mortgage Trust TMTS, Series 2005-10HE, Class M5, (1-mo. CME Term SOFR at 1.02% Floor + 1.13%), 5.99%, 06/25/36[a]		711	639,563
Tricon American Homes Trust[c]			
Series 2018-SFR1, Class E, 4.56%, 05/17/37		2,360	2,343,099
Series 2018-SFR1, Class F, 4.96%, 05/17/37		1,630	1,620,354
Series 2020-SFR1, Class F, 4.88%, 07/17/38		7,772	7,727,939
Upstart Pass-Through Trust, Series 2020-ST6, Class A, 3.00%, 01/20/27[c]		308	304,244
VOLT CVI LLC, Series 2021-NP12, Class A1, 2.73%, 12/26/51[c][g]		15,586	15,522,219
Washington Mutual Asset-Backed CertificatesTrust[a]			
Series 2006-HE4, Class 2A2, (1-mo. CME Term SOFR at 0.36% Floor + 0.47%), 5.33%, 09/25/36	USD	12,428	$ 3,356,204
Series 2006-HE5, Class 1A, (1-mo. CME Term SOFR at 0.31% Floor + 0.42%), 4.37%, 10/25/36		3,565	2,691,482
Yale Mortgage Loan Trust, Series 2007-1, Class A, (1-mo. CME Term SOFR at 0.40% Floor + 0.51%), 5.37%, 06/25/37[a][c]		5,356	1,687,194
			2,475,057,666
Total Asset-Backed Securities — 15.5% **(Cost: $6,309,136,977)**			6,173,819,617

Common Stocks

Security	Shares	Value
Belgium — 0.0%		
Azelis Group NV	80,658	1,767,235
Cambodia — 0.0%		
NagaCorp Ltd.[e]	1,484,000	705,272
Canada — 0.1%		
Agnico Eagle Mines Ltd.	11,455	922,786
Algoma Steel Group, Inc.[j]	1,251,408	12,801,904
Hydro One Ltd.[b][c]	26,469	917,496
Intact Financial Corp.	4,759	913,832
Lionsgate Studios Corp.[e][j]	340,953	2,437,814
		17,993,832
Chile — 0.0%		
Antofagasta plc	39,581	1,066,900
Czech Republic — 0.0%		
Komercni Banka A/S	20,614	726,717
Moneta Money Bank A/S[b][c]	66,493	326,451
		1,053,168
Denmark — 0.0%		
Novo Nordisk A/S, Class B	800	94,889
France — 0.0%		
Accor SA	22,227	966,206
Casino Guichard Perrachon SA[e]	22,622	75,545
LVMH Moet Hennessy Louis Vuitton SE	11,898	9,124,292
		10,166,043
Georgia — 0.0%		
Bank of Georgia Group plc	6,708	329,584
Germany — 0.1%		
Covestro AG[b][c][e]	134,578	8,386,976
Evonik Industries AG	271,324	6,351,527
K+S AG (Registered)	366,899	4,704,445
TUI AG[e]	1,037,559	7,920,785
		27,363,733
Greece — 0.0%		
Athens International Airport SA.	112,319	953,663
National Bank of Greece SA	117,136	1,001,346
OPAP SA, Class R	28,398	504,515
Piraeus Financial Holdings SA	66,337	282,417
		2,741,941

Security	*Shares*	*Value*
Hungary — 0.0%		
MOL Hungarian Oil & Gas plc	86,164	$ 644,518
OTP Bank Nyrt.	13,047	682,428
		1,326,946
India — 0.1%		
Aditya Birla Capital Ltd.(e)	237,218	671,661
Axis Bank Ltd.	90,452	1,329,821
Bharat Electronics Ltd.	301,103	1,025,928
Bharat Petroleum Corp. Ltd.	243,026	1,070,949
Cipla Ltd.	78,018	1,541,452
Eicher Motors Ltd.	18,029	1,081,320
GAIL India Ltd.	697,946	2,000,819
Godrej Consumer Products Ltd.	78,568	1,304,207
Hero MotoCorp Ltd.	25,893	1,765,607
IndusInd Bank Ltd.	117,084	2,021,211
InterGlobe Aviation Ltd.(b)(c)(e)	25,313	1,443,873
JSW Energy Ltd.	125,112	1,093,451
Larsen & Toubro Ltd.	17,096	749,720
Maruti Suzuki India Ltd.	7,927	1,251,667
REC Ltd.	82,058	543,230
Reliance Industries Ltd.	48,023	1,689,591
ReNew Energy Global plc, Class A(e)	460,000	2,893,400
UltraTech Cement Ltd.	7,567	1,065,463
		24,543,370
Indonesia — 0.0%		
Astra International Tbk. PT	2,745,700	914,493
Bank Central Asia Tbk. PT.	4,024,700	2,744,718
Bank Negara Indonesia Persero Tbk. PT	3,620,000	1,278,290
Bank Syariah Indonesia Tbk. PT.	2,845,600	566,839
Ciputra Development Tbk. PT	8,387,600	735,178
		6,239,518
Italy — 0.0%		
Intesa Sanpaolo SpA	1,247,040	5,338,204
UniCredit SpA	221,667	9,731,543
Wizz Air Holdings plc(b)(c)(e)	44,157	856,603
		15,926,350
Japan — 0.0%		
Aeon Fantasy Co. Ltd.(j)	26,000	412,755
Amiyaki Tei Co. Ltd.	34,500	456,577
Aoyama Trading Co. Ltd.	43,500	410,793
Doutor Nichires Holdings Co. Ltd.	26,500	424,741
Fujita Kanko, Inc.(e)	8,700	590,669
Hiday Hidaka Corp.	21,700	408,369
HIS Co. Ltd.(e)	34,900	408,552
Isetan Mitsukoshi Holdings Ltd.	25,200	395,602
J Front Retailing Co. Ltd.	40,100	436,338
Marui Group Co. Ltd.	25,800	431,480
PAL GROUP Holdings Co. Ltd.	28,000	490,535
Round One Corp.	77,000	590,325
Ryohin Keikaku Co. Ltd.	23,600	433,362
Saizeriya Co. Ltd.	11,500	457,359
St Marc Holdings Co. Ltd.	28,400	430,926
		6,778,383
Kazakhstan — 0.0%		
Kaspi.KZ JSC, ADR(b)	13,624	1,444,008
Malaysia — 0.0%		
CIMB Group Holdings Bhd.	328,000	641,843
Frontken Corp. Bhd.	1,186,900	1,054,611
		1,696,454

Security	*Shares*	*Value*
Netherlands — 0.0%		
Adyen NV(b)(c)(e)	648	$ 1,014,522
ASML Holding NV	4,337	3,607,780
Universal Music Group NV	82,968	2,170,544
		6,792,846
Philippines — 0.0%		
Ayala Land, Inc.	2,064,600	1,344,654
Bloomberry Resorts Corp.(e)	8,217,500	1,186,341
International Container Terminal Services, Inc.	104,000	753,676
Metropolitan Bank & Trust Co.	460,130	647,033
		3,931,704
Poland — 0.0%		
LPP SA	98	401,694
Powszechna Kasa Oszczednosci Bank Polski SA	65,221	950,413
Powszechny Zaklad Ubezpieczen SA	91,240	997,435
		2,349,542
Singapore — 0.0%		
Sea Ltd., ADR, Class A(e)(j)	6,275	591,607
Sweden — 0.0%		
Skandinaviska Enskilda Banken AB, Class A	51,502	788,404
Volvo AB, Class A	30,546	815,657
		1,604,061
Thailand — 0.0%		
Advanced Info Service PCL	164,000	1,323,363
CP ALL PCL	373,200	756,404
True Corp. PCL, NVDR(e)	2,261,300	785,267
		2,865,034
Turkey — 0.0%		
Eldorado Gold Corp.(e)	58,778	1,020,974
Turkiye Is Bankasi A/S, Class C	2,420,914	992,199
		2,013,173
United Kingdom — 0.0%		
Barclays plc	319,445	959,799
Genius Sports Ltd.(e)(j)	1,345,384	10,547,810
Mobico Group plc(e)	2,543,814	2,501,059
NEW Look Retailers(e)(f)	4,100,922	55
		14,008,723
United States — 1.8%		
Adobe, Inc.(e)(k)	7,582	3,925,808
AES Corp. (The)	338,983	6,799,999
Aiven, Inc., Series D(e)(f)	169,258	9,315,960
Albertsons Cos., Inc., Class A	376,824	6,963,708
Altice USA, Inc., Class A(e)	740,096	1,820,636
Amazon.com, Inc.(e)(k)	115,113	21,449,005
AMC Networks, Inc., Class A(e)	197,308	1,714,607
Anduril Engineering LLC, Series F(e)(f)	688,766	14,971,431
Apple, Inc.(k)	37,641	8,770,353
Astra Space, Inc., Class A(e)	69,879	34,939
Autodesk, Inc.(e)	3,360	925,613
Avaya, Inc.(e)	4,218	27,417
Bank of America Corp.	325,446	12,913,697
Boyd Gaming Corp.	44,825	2,897,936
Caesars Entertainment, Inc.(e)(j)	278,230	11,613,320
Capri Holdings Ltd.(e)	158,797	6,739,345
Carlson Travel, Inc.(e)	17,611	61,639
Carnival Corp.(e)	49,943	922,947
Centuri Holdings, Inc.(e)(j)	74,685	1,206,163
Cheniere Energy, Inc.	39,968	7,187,845

Security	Shares	Value
United States (continued)		
Cisco Systems, Inc.	17,330	$ 922,303
Citigroup, Inc.	132,710	8,307,646
Colgate-Palmolive Co.	8,821	915,708
Comerica, Inc.	25,531	1,529,562
Concentra Group Holdings Parent, Inc.[(e)]	151,176	3,380,295
Constellium SE, Class A[(e)]	751,443	12,218,463
Costco Wholesale Corp.	999	885,633
Crown PropTech Acquisitions[(e)(f)]	312,703	45,908
Crown PropTech Acquisitions, Class A[(e)]	133,068	1,429,150
Cummins, Inc.	2,658	860,634
Davidson Kempner Merchant Co.-Invest Fund LP, (Acquired 03/31/23, cost $0)[(e)(l)(m)]	—[(n)]	27,875,068
Dell Technologies, Inc., Class C	7,810	925,797
Delta Air Lines, Inc.	134,604	6,836,537
DF Residential I LP[(e)(f)]	48,552,000	48,552,000
DiamondRock Hospitality Co.	412,567	3,601,710
eBay, Inc.	14,071	916,163
Eli Lilly & Co.[(k)]	12,806	11,345,348
EOG Resources, Inc.	94,270	11,588,611
EPAM Systems, Inc.[(e)]	4,389	873,543
Fanatics Holdings, Inc., Class A, (Acquired 12/15/21, cost $27,387,008)[(e)(f)(l)]	403,700	28,016,780
Farmers Business Network, Inc.[(e)(f)]	217,669	576,823
First Citizens BancShares, Inc., Class A	6,566	12,087,678
First Horizon Corp.	283,917	4,409,231
FLYR, Inc.[(e)(f)]	4,503,497	32,109,934
Forestar Group, Inc.[(e)]	118,660	3,841,024
Formentera Partners Fund II LP[(f)(m)]	—[(n)]	24,036,871
Freeport-McMoRan, Inc.	134,118	6,695,171
FreeWire Technologies, Inc.[(e)(f)]	328	—
Golden Entertainment, Inc.	79,939	2,541,261
Green Plains, Inc.[(e)]	308,129	4,172,067
Halliburton Co.	223,860	6,503,133
HawkEye 360, Inc., Series D1[(e)(f)]	1,684,066	17,329,039
Home Depot, Inc. (The)	15,000	6,078,000
Intuit, Inc.	1,475	915,975
Kinder Morgan, Inc.	175,252	3,871,317
Kroger Co. (The)	149,243	8,551,624
Lam Research Corp.	9,719	7,931,482
Landsea Homes Corp.[(e)]	271,780	3,356,483
Latch, Inc.[(e)]	715,325	357,662
Linde plc	250	119,215
Lineage, Inc.	14,619	1,145,837
Lions Gate Entertainment Corp., Class A[(e)(j)]	661,236	5,177,478
Lions Gate Entertainment Corp., Class B[(e)]	60,575	419,179
Lockheed Martin Corp.	1,495	873,917
Lumen Technologies, Inc.[(e)]	1,586,444	11,263,752
Martin Marietta Materials, Inc.[(j)]	10,000	5,382,500
Mastercard, Inc., Class A	11,000	5,431,800
Melange Secondaries Partners[(e)(m)]	1,924,217	1,924,217
Meta Platforms, Inc., Class A	25,374	14,525,093
Micron Technology, Inc.	76,536	7,937,549
Microsoft Corp.	7,000	3,012,100
NetApp, Inc.	7,470	922,620
New Look Builders, Inc.[(e)(f)]	8,689,610	87
New York Community Bancorp, Inc.	2,034,133	22,843,317
NRG Energy, Inc.	108,465	9,881,161
NVIDIA Corp.	70,216	8,527,031
Opendoor Technologies, Inc.[(e)]	1,367,000	2,734,000
Palladyne AI Corp.[(e)]	853,789	1,528,283
Palladyne AI Corp.[(e)]	73,917	$ 132,311
Paramount Global, Class B	192,484	2,044,180
Park Hotels & Resorts, Inc.	221,093	3,117,411
Playstudios, Inc.[(e)]	1,145,983	1,730,434
RXO, Inc.[(e)]	20,000	560,000
Schneider Electric SE	3,293	868,061
Screaming Eagle Acquistion Corp., (Acquired 05/14/24, cost $2,541,250)[(e)(l)]	250,000	1,787,500
Service Properties Trust	768,304	3,503,466
Snorkel AI, Inc., (Acquired 06/30/21, cost $609,993)[(e)(f)(l)]	40,613	261,142
Sonder Holdings, Inc., Class A[(e)]	60,116	281,344
Space Exploration Technologies Corp., Class A, (Acquired 08/21/23, cost $7,985,223)[(e)(f)(l)]	98,583	11,041,296
Space Exploration Technologies Corp., Class C, (Acquired 08/21/23, cost $8,570,448)[(e)(f)(l)]	105,808	11,850,496
Sunstone Hotel Investors, Inc.	248,338	2,562,848
Tesla, Inc.[(e)]	57,300	14,991,399
Texas Capital Bancshares, Inc.[(e)]	34,964	2,498,527
Toll Brothers, Inc.	93,515	14,447,132
Transocean Ltd.[(e)(j)]	2,193,850	9,323,863
United States Steel Corp.	1,043,328	36,860,778
Vertex Pharmaceuticals, Inc.[(e)]	1,985	923,184
Vistra Corp.	139,569	16,544,509
Walmart, Inc.	46,771	3,776,758
Walt Disney Co. (The)	60,450	5,814,685
Warner Bros Discovery, Inc.[(e)(j)]	534,399	4,408,792
Welltower, Inc.	7,248	927,961
Workday, Inc., Class A[(e)]	3,797	928,025
Wynn Resorts Ltd.	46,904	4,497,156
		695,986,396
Zambia — 0.0%		
First Quantum Minerals Ltd.[(e)]	43,612	594,628
Total Common Stocks — 2.1% **(Cost: $882,729,671)**		851,975,340

Corporate Bonds

Security		Par (000)	Value
Argentina — 0.0%			
Generacion Mediterranea SA, 9.88%, 12/01/27[(c)]	USD	5,293	4,636,677
Australia — 0.7%			
AGI Finance Pty. Ltd., 6.11%, 06/28/30[(b)]	AUD	850	615,449
AngloGold Ashanti Holdings plc, 3.75%, 10/01/30	USD	1,940	1,800,572
ANZ Holdings New Zealand Ltd., (3-mo. ASX Australia Bank Bill Short Term Rates Mid + 2.95%), 7.37%[(a)(b)(o)]	AUD	11,170	7,880,379
Arc Infrastructure Wa Pty. Ltd., 6.02%, 05/27/31[(b)]		6,580	4,677,094
Aurizon Network Pty. Ltd., 6.10%, 09/12/31[(b)]		2,590	1,842,560
Australia & New Zealand Banking Group Ltd.[(a)(b)]			
(3-mo. EURIBOR + 0.40%), 3.95%, 05/21/27	EUR	29,500	32,869,121

Security		Par (000)	Value
Australia (continued)			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.70%), 2.57%, 11/25/35	USD	10,000	$ 8,676,988
Australian Gas Networks Ltd., 2.82%, 04/28/31	AUD	10,000	5,939,733
BHP Billiton Finance Ltd., (5-Year EUR Swap Annual + 4.80%), 5.63%, 10/22/79[(a)(b)]	EUR	6,900	7,687,928
CIMIC Finance USA Pty. Ltd., 7.00%, 03/25/34[(b)]	USD	15,000	16,103,548
Commonwealth Bank of Australia, 2.69%, 03/11/31[(b)]		10,000	8,804,098
FMG Resources August 2006 Pty. Ltd.[(c)]			
4.50%, 09/15/27		839	825,636
5.88%, 04/15/30		1,642	1,663,088
4.38%, 04/01/31		1,095	1,023,173
6.13%, 04/15/32		1,312	1,341,991
Glencore Capital Finance DAC, 1.13%, 03/10/28[(b)]	EUR	7,600	7,916,338
Glencore Finance Europe Ltd.[(b)]			
3.13%, 03/26/26	GBP	8,000	10,437,355
1.50%, 10/15/26	EUR	5,200	5,611,834
Macquarie Bank Ltd., (3-mo. ASX Australia Bank Bill Short Term Rates Mid at 0.00% Floor + 1.85%), 6.22%, 02/20/35[(a)(b)]	AUD	8,270	5,703,857
Macquarie Group Ltd., (1-day SOFR + 1.53%), 2.87%, 01/14/33[(a)(b)]	USD	10,000	8,685,928
Mineral Resources Ltd.[(c)]			
8.00%, 11/01/27		1,436	1,474,999
9.25%, 10/01/28		6,409	6,824,231
8.50%, 05/01/30		1,042	1,085,591
National Australia Bank Ltd.[(a)(b)]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.70%), 3.35%, 01/12/37		10,000	8,912,291
(3-mo. ASX Australia Bank Bill Short Term Rates Mid + 2.00%), 6.34%, 06/06/39	AUD	4,520	3,253,367
National Storage Finance Pty. Ltd., 3.63%, 09/19/29[(b)(p)]		10,700	7,375,031
NSW Ports Finance Co. Pty. Ltd., 5.43%, 09/19/34[(b)]		14,890	10,199,804
Oceana Australian Fixed Income Trust[(f)]			
12.00%, 08/31/25		11,002	7,658,716
12.50%, 07/31/26		16,502	11,501,068
12.50%, 07/31/27		27,503	19,324,130
Origin Energy Finance Ltd., 1.00%, 09/17/29[(b)]	EUR	18,101	17,914,457
Qantas Airways Ltd., 5.90%, 09/19/34[(b)]	AUD	14,670	10,082,469
QBE Insurance Group Ltd., (3-mo. ASX Australia Bank Bill Short Term Rates Mid + 2.25%), 6.30%, 09/11/39[(a)(b)]		7,790	5,431,448
Scentre Group Trust 1[(a)(b)]			
(ADSWAP5 + 2.30%), 5.88%, 09/10/54		3,620	2,523,109
(3-mo. ASX Australia Bank Bill Short Term Rates Mid + 2.30%), 6.72%, 09/10/54		4,050	2,823,767
Westpac Banking Corp.[(a)]			
(3-mo. ASX Australia Bank Bill Short Term Rates Mid + 1.88%), 5.75%, 04/03/34[(b)]		3,400	2,398,213
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.75%), 2.67%, 11/15/35	USD	10,000	$ 8,724,945
			267,614,306
Austria — 0.1%			
ams-OSRAM AG[(b)]			
0.00%, 03/05/25[(h)(p)]	EUR	7,400	8,000,487
2.13%, 11/03/27[(p)]		3,600	3,195,854
10.50%, 03/30/29		12,266	14,128,508
Erste Group Bank AG, (3-mo. EURIBOR + 0.90%), 3.25%, 08/27/32[(a)(b)]		9,000	10,045,279
Lenzing AG			
(5-Year EUR Swap Annual + 11.21%), 5.75%[(a)(b)(o)]		20,200	21,784,303
			57,154,431
Belgium — 0.2%			
Anheuser-Busch InBev SA[(b)]			
4.00%, 09/24/25	GBP	3,266	4,333,163
3.95%, 03/22/44	EUR	13,130	14,928,098
Azelis Finance NV[(b)]			
5.75%, 03/15/28		3,242	3,735,863
4.75%, 09/25/29		3,241	3,669,231
Elia Transmission Belgium SA, 3.75%, 01/16/36[(b)]		10,700	12,139,581
KBC Group NV[(a)(b)]			
(GUKG1 + 0.92%), 1.25%, 09/21/27	GBP	3,300	4,112,563
(5-Year EURIBOR ICE Swap Rate + 4.93%), 8.00%[(o)]	EUR	3,400	4,101,680
KBC IFIMA SA, (3-mo. EURIBOR at 0.00% Floor + 0.35%), 3.82%, 03/04/26[(a)(b)]		8,000	8,914,702
Telenet Finance Luxembourg Notes SARL, 5.50%, 03/01/28[(c)]	USD	13,200	12,906,115
UCB SA, 4.25%, 03/20/30[(b)]	EUR	7,900	8,986,471
			77,827,467
Brazil — 0.3%			
3R Lux SARL			
9.75%, 02/05/31[(c)]	USD	15,657	16,532,813
9.75%, 02/05/31[(b)]		200	211,188
Azul Secured Finance LLP, 11.93%, 08/28/28[(c)]		7,461	7,218,518
Braskem Netherlands Finance BV			
8.50%, 01/12/31[(b)]		5,000	5,304,750
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 8.22%), 8.50%, 01/23/81[(a)(c)]		1,356	1,358,966
Cosan Luxembourg SA, 7.25%, 06/27/31[(c)]		1,941	2,029,267
CSN Resources SA, 5.88%, 04/08/32[(c)]		1,235	1,049,132
Gol Finance SA, (1-mo. CME Term SOFR + 10.50%), 15.34%, 01/29/25[(a)(c)]		7,001	7,421,271
LD Celulose International GmbH, 7.95%, 01/26/32[(c)]		2,085	2,135,040
MC Brazil Downstream Trading SARL			
7.25%, 06/30/31[(c)]		6,990	5,989,362
7.25%, 06/30/31[(b)]		2,698	2,311,557
Pluxee NV, 3.50%, 09/04/28[(b)]	EUR	21,800	24,485,458
Raizen Fuels Finance SA[(c)]			
6.45%, 03/05/34	USD	2,290	2,407,706
6.95%, 03/05/54		825	880,852

Security		*Par (000)*	*Value*
Brazil (continued)			
Samarco Mineracao SA, 9.00%, (9.00% Cash or 9.00% PIK), 06/30/31(b)(q)	USD	23,624	$ 21,999,748
Suzano Austria GmbH, 5.00%, 01/15/30		2,575	2,562,769
Trident Energy Finance plc, 12.50%, 11/30/29(b)		1,702	1,784,973
Vale Overseas Ltd., 6.40%, 06/28/54		2,121	2,227,474
			107,910,844
Canada — 0.7%			
1011778 BC ULC(c)			
3.88%, 01/15/28		838	805,259
4.38%, 01/15/28		1,175	1,141,530
3.50%, 02/15/29		850	796,756
4.00%, 10/15/30		8,589	7,920,266
Baytex Energy Corp., 7.38%, 03/15/32(c)		1,591	1,585,199
Bombardier, Inc.(c)			
7.50%, 02/01/29		7,472	7,906,056
8.75%, 11/15/30		1,105	1,213,372
7.25%, 07/01/31		5,236	5,535,421
7.00%, 06/01/32		356	372,353
Brookfield Residential Properties, Inc.(c)			
6.25%, 09/15/27		4,534	4,527,209
5.00%, 06/15/29		2,902	2,781,297
4.88%, 02/15/30		2,497	2,350,659
Dye & Durham Ltd., 8.63%, 04/15/29(c)		4,485	4,744,587
Emera, Inc., Series 16-A, (3-mo. LIBOR USD + 5.44%), 6.75%, 06/15/76(a)		1,086	1,092,266
Enbridge, Inc.			
3.40%, 08/01/51		3,826	2,761,552
Series 20-A, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.31%), 5.75%, 07/15/80(a)		5,388	5,290,143
Garda World Security Corp.(c)			
9.50%, 11/01/27		2,793	2,796,670
7.75%, 02/15/28		1,621	1,680,828
HR Ottawa LP, 11.00%, 03/31/31(c)		99,478	109,101,918
Mattamy Group Corp.(c)			
5.25%, 12/15/27		4,672	4,644,509
4.63%, 03/01/30		7,171	6,865,535
Methanex Corp.			
5.13%, 10/15/27		500	494,755
5.25%, 12/15/29		150	148,080
NOVA Chemicals Corp., 4.25%, 05/15/29(c)		9,139	8,496,835
Open Text Corp., 3.88%, 02/15/28(c)		400	382,018
Open Text Holdings, Inc.(c)			
4.13%, 02/15/30		200	187,732
4.13%, 12/01/31		350	321,643
Parkland Corp.(c)			
5.88%, 07/15/27		250	249,356
4.50%, 10/01/29		200	189,357
4.63%, 05/01/30		980	924,190
Rogers Communications, Inc., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.59%), 5.25%, 03/15/82(a)(c)		1,117	1,096,751
Toronto-Dominion Bank (The)(b)			
2.88%, 04/05/27	GBP	3,266	4,173,323
2.78%, 09/03/27	EUR	31,520	35,359,180
3.19%, 02/16/29		41,620	47,501,898
Videotron Ltd., 5.13%, 04/15/27(c)	USD	275	274,088
Wrangler Holdco Corp., 6.63%, 04/01/32(c)	USD	6,491	$ 6,746,908
			282,459,499
Cayman Islands — 0.0%			
Riyad T1 Sukuk Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.91%), 5.50%(a)(b)(o)		15,000	14,893,050
Chile — 0.1%			
AES Andes SA(c)			
6.30%, 03/15/29		1,487	1,540,978
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.84%), 8.15%, 06/10/55(a)		12,700	13,124,688
Banco de Credito e Inversiones SA, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.94%), 8.75%(a)(c)(o)		1,110	1,191,862
Engie Energia Chile SA, 3.40%, 01/28/30(b)		2,468	2,263,619
Kenbourne Invest SA(d)(e)			
6.88%, 11/26/24(c)		17,203	10,321,800
6.88%, 11/26/24(b)		11,153	6,691,800
4.70%, 01/22/28(c)		1,288	772,800
4.70%, 01/22/28(b)		12,041	7,224,600
			43,132,147
China — 0.3%			
ANLLIAN Capital Ltd.(b)(h)(p)			
0.00%, 02/05/25	EUR	7,100	8,306,437
0.00%, 02/05/25		15,900	18,601,738
China City Construction International Co. Ltd., 5.35%, 07/03/17(b)(d)(e)(f)	CNY	2,990	—
China Development Bank Financial Leasing Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.75%), 2.88%, 09/28/30(a)(b)	USD	8,084	7,886,993
eHi Car Services Ltd., 7.00%, 09/21/26(b)		1,000	695,000
European TopSoho SARL, Series SMCP, 4.00%, 10/14/24(b)(d)(e)(p)	EUR	13,600	4,861,196
Fantasia Holdings Group Co. Ltd.(b)(d)(e)			
11.88%, 06/01/24	USD	3,142	43,203
7.95%, 07/05/24		5,938	89,070
9.88%, 10/19/24		3,695	50,806
6.95%, 12/17/24		3,180	47,700
11.75%, 04/17/25		10,550	158,250
Far East Horizon Ltd.(b)			
6.63%, 04/16/27		7,185	7,256,778
5.88%, 03/05/28		20,000	19,866,000
Fortune Star BVI Ltd.(b)			
5.95%, 10/19/25		2,561	2,500,176
3.95%, 10/02/26	EUR	800	819,279
Geely Automobile Holdings Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.45%), 4.00%(a)(b)(o)	USD	7,800	7,758,562
Haidilao International Holding Ltd., 2.15%, 01/14/26(b)		5,000	4,806,250
Huarong Finance 2019 Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 6.98%), 4.25%(a)(b)(o)		800	787,000

Security		*Par (000)*	*Value*
China (continued)			
Huarong Finance Co. Ltd., 4.25%, 11/07/27[b]	USD	5,200	$ 4,992,000
Meituan[b]			
4.63%, 10/02/29		15,000	14,925,450
3.05%, 10/28/30		1,500	1,365,937
Nickel Resources International Holdings Co. Ltd., Series 1, 12.00%, 12/12/18[b][d][e][f]	HKD	8,000	—
Ping An Insurance Group Co. of China Ltd., 0.88%, 07/22/29[b][p]	USD	10,700	13,765,550
Trip.com Group Ltd., 0.75%, 06/15/29[c][p]		8,496	9,715,857
Zhongsheng Group Holdings Ltd., 0.00%, 05/21/25[b][h][p]	HKD	22,000	3,190,826
			132,490,058
Colombia — 0.2%			
ABRA Global Finance, 11.50%, (11.50% Cash or 11.50% PIK), 03/02/28[c][q]	USD	9,240	9,762,204
Bancolombia SA[a]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.94%), 4.63%, 12/18/29		1,328	1,315,132
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.32%), 8.63%, 12/24/34		11,796	12,550,944
Colombia Telecomunicaciones SA ESP, 4.95%, 07/17/30[c]		10,000	8,489,000
Gran Tierra Energy, Inc., 9.50%, 10/15/29[c]		17,706	16,758,729
Oleoducto Central SA, 4.00%, 07/14/27[b]		6,049	5,785,868
Promigas SA ESP, 3.75%, 10/16/29[c]		1,831	1,677,654
SierraCol Energy Andina LLC, 6.00%, 06/15/28[b]		1,795	1,646,913
			57,986,444
Costa Rica — 0.0%			
Liberty Costa Rica Senior Secured Finance, 10.88%, 01/15/31[c]		1,089	1,195,178
Cyprus — 0.0%			
ASG Finance DAC, 9.75%, 05/15/29[c]		2,830	2,830,000
Bank of Cyprus PCL, (1-Year EUR Swap Annual + 2.79%), 2.50%, 06/24/27[a][b]	EUR	4,656	5,066,213
			7,896,213
Czech Republic — 0.1%			
Allwyn Entertainment Financing UK plc 7.25%, 04/30/30[b]		17,551	20,709,109
Denmark — 0.3%			
AP Moller - Maersk A/S, 3.75%, 03/05/32[b]		10,825	12,354,903
Danske Bank A/S[a][b]			
(1-Year EUR Swap Annual + 0.85%), 1.38%, 02/17/27		15,000	16,309,206
(3-mo. EURIBOR + 0.65%), 4.35%, 04/10/27		22,680	25,297,997
(GUKG1 + 1.65%), 2.25%, 01/14/28	GBP	23,500	29,566,466
(1-Year EUR Swap Annual + 1.35%), 4.50%, 11/09/28	EUR	10,000	11,589,742

Security		*Par (000)*	*Value*
Denmark (continued)			
SGL Group ApS, (3-mo. EURIBOR at 0.00% Floor + 4.75%), 8.44%, 04/22/30[a]	EUR	11,104	$ 12,391,319
			107,509,633
Finland — 0.2%			
Ahlstrom Holding 3 Oy			
3.63%, 02/04/28[b]		6,573	7,004,457
4.88%, 02/04/28[c]	USD	4,120	3,878,403
4.88%, 02/04/28[b]		3,800	3,577,168
Citycon Treasury BV[b]			
Series EURO, 2.38%, 01/15/27	EUR	909	976,155
1.63%, 03/12/28		5,000	5,130,508
Nordea Bank Abp, (3-mo. EURIBOR + 0.68%), 4.38%, 09/06/26[a][b]		12,000	13,503,053
OP Mortgage Bank, 3.38%, 02/15/27[b]		25,030	28,449,339
			62,519,083
France — 2.9%			
Accor SA, (5-Year EURIBOR ICE Swap Rate + 2.67%), 4.88%[a][b][o]		3,100	3,489,068
Afflelou SAS, 6.00%, 07/25/29[b]		5,000	5,720,756
Air Liquide Finance SA, 3.38%, 05/29/34[b]		10,000	11,396,430
Altice France SA			
2.50%, 01/15/25[b]		1,048	1,122,460
5.88%, 02/01/27[b]		2,412	2,103,434
8.13%, 02/01/27[c]	USD	2,550	2,085,221
11.50%, 02/01/27[b]	EUR	1,455	1,333,768
5.50%, 01/15/28[c]	USD	1,000	727,152
5.13%, 07/15/29[c]		1,250	879,022
4.25%, 10/15/29[b]	EUR	1,139	885,790
Arkema SA, (5-Year EUR Swap Annual + 1.57%), 1.50%[a][b][o]		2,300	2,477,293
Atos SE[b][d][e]			
0.00%, 11/06/24[h][p]		12,600	911,670
1.75%, 05/07/25		2,400	204,283
2.50%, 11/07/28		1,800	99,568
1.00%, 11/12/29		2,300	174,404
AXA SA[a][b]			
(5-Year EURIBOR ICE Swap Rate + 3.84%), 6.38%[o]		5,050	5,875,996
(3-mo. EURIBOR + 3.60%), 5.50%, 07/11/43		9,000	10,948,213
Banijay Entertainment SAS, 7.00%, 05/01/29[b]		8,856	10,363,282
Banque Federative du Credit Mutuel SA[b]			
3.00%, 09/11/25		11,000	12,218,365
4.88%, 09/25/25	GBP	21,000	28,032,008
(3-mo. EURIBOR + 0.64%), 4.10%, 03/05/27[a]	EUR	17,200	19,232,338
3.75%, 02/03/34		5,200	5,965,620
Banque Stellantis France SACA, 3.50%, 07/19/27[b]		10,000	11,246,822
Bertrand Franchise Finance SAS[b]			
6.50%, 07/18/30		2,190	2,524,340
(3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.49%, 07/18/30[a]		11,488	12,878,981
BNP Paribas SA			
(5-Year USD Swap Semi + 5.15%), 7.38%[a][b][o]	USD	734	740,593
3.38%, 01/23/26[b]	GBP	13,266	17,388,921
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.20%), 4.63%[a][c][o]	USD	1,754	1,662,133

Security		Par (000)		Value
France (continued)				
(3-mo. EURIBOR + 0.70%), 0.25%, 04/13/27[(a)(b)]	EUR	27,000	$	28,779,123
1.88%, 12/14/27[(b)]	GBP	3,300		4,022,836
(5-Year EUR Swap Annual + 4.65%), 6.88%[(a)(b)(o)]	EUR	2,400		2,795,120
(5-Year EURIBOR ICE Swap Rate + 4.63%), 7.38%[(a)(b)(o)]		2,600		3,085,930
(5-Year EUR Swap Annual + 1.20%), 1.13%, 01/15/32[(a)(b)]		15,100		15,844,459
Series TMO, (BFRTMO at 0.00% Floor - 0.25%), 2.82%[(a)(o)]		1,983		2,091,769
BPCE SA				
4.50%, 03/15/25[(c)]	USD	8,918		8,871,131
(3-mo. EURIBOR + 0.39%), 3.84%, 03/06/26[(a)(b)]	EUR	26,400		29,408,377
(3-mo. EURIBOR + 1.00%), 0.50%, 09/15/27[(a)(b)]		15,000		15,900,992
4.38%, 07/13/28[(b)]		6,800		7,872,689
4.00%, 11/29/32[(b)]		10,100		11,822,944
(5-year SONIA Mid-Swaps Rate + 1.83%), 2.50%, 11/30/32[(a)(b)]	GBP	8,000		9,688,879
(3-mo. EURIBOR + 1.45%), 4.13%, 03/08/33[(a)(b)]	EUR	32,000		36,679,699
Cie Generale des Etablissements Michelin SCA, 3.38%, 05/16/36[(b)]		21,900		24,205,803
Clariane SE, (5-Year U.K. Government Bonds Note Generic Bid Yield + 9.08%), 13.17%[(a)(b)(o)]	GBP	11,700		15,329,469
Credit Agricole Assurances SA, 5.88%, 10/25/33[(b)]	EUR	9,000		11,193,082
Credit Agricole SA[(b)]				
2.63%, 03/17/27		11,500		12,665,276
(GUKG1 + 2.60%), 5.75%, 11/29/27[(a)]	GBP	27,500		37,272,873
(5-Year EUR Swap Annual + 1.90%), 1.63%, 06/05/30[(a)]	EUR	21,500		23,571,724
3.75%, 01/22/34		6,700		7,726,656
Danone SA, (5-Year EUR Swap Annual + 1.27%), 1.00%[(a)(b)(o)]		8,300		8,734,041
Elior Group SA, 3.75%, 07/15/26[(b)]		4,000		4,405,848
Elis SA, 3.75%, 03/21/30[(b)]		4,100		4,601,750
Engie SA[(b)]				
(5-Year EURIBOR ICE Swap Rate + 2.37%), 5.13%[(a)(o)]		4,700		5,362,490
3.88%, 12/06/33		3,800		4,372,960
4.25%, 03/06/44		12,000		13,589,692
Forvia SE[(b)]				
7.25%, 06/15/26		314		361,546
2.75%, 02/15/27		8,652		9,246,736
3.75%, 06/15/28		5,185		5,542,466
5.50%, 06/15/31		7,818		8,626,459
Goldstory SAS[(b)]				
6.75%, 02/01/30		7,438		8,469,379
(3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.63%, 02/01/30[(a)]		3,859		4,300,693
Holding d'Infrastructures des Metiers de l'Environnement[(b)]				
0.13%, 09/16/25		9,300		10,015,866
0.63%, 09/16/28		17,684		17,134,071
Iliad Holding SASU				
5.13%, 10/15/26[(b)]		810		911,522
6.50%, 10/15/26[(c)]	USD	797		805,688
5.63%, 10/15/28[(b)]	EUR	300		339,789
7.00%, 10/15/28[(c)]	USD	5,140		5,229,010
6.88%, 04/15/31[(b)]	EUR	7,891		9,332,858

Security		Par (000)		Value
France (continued)				
8.50%, 04/15/31[(c)]	USD	11,236	$	12,085,509
Iliad SA[(b)]				
5.38%, 06/14/27	EUR	9,200		10,627,782
5.38%, 02/15/29		13,600		15,820,088
5.63%, 02/15/30		7,100		8,348,340
5.38%, 05/02/31		900		1,048,170
Kering SA, 5.13%, 11/23/26[(b)]	GBP	18,900		25,482,451
La Financiere Atalian, 8.50%, (8.50% Cash or 5.00% PIK), 06/30/28[(b)(q)]	EUR	9,662		5,183,786
Lion/Polaris Lux 4 SA, (3-mo. EURIBOR at 0.00% Floor + 3.63%), 7.33%, 07/01/29[(a)(b)]		7,248		8,108,452
Loxam SAS[(b)]				
3.75%, 07/15/26		6,681		7,418,363
4.50%, 02/15/27		921		1,031,788
4.50%, 04/15/27		500		543,613
5.75%, 07/15/27		828		920,518
6.38%, 05/15/28		2,073		2,396,978
6.38%, 05/31/29		6,298		7,326,096
Lune Holdings SARL, 5.63%, 11/15/28[(b)]		3,332		3,251,371
Nova Alexandre III SAS				
(3-mo. EURIBOR at 0.00% Floor + 5.25%), 8.91%, 07/15/29[(a)(b)]		5,718		6,237,692
Paprec Holding SA[(b)]				
6.50%, 11/17/27		3,951		4,656,661
7.25%, 11/17/29		12,449		14,720,933
Picard Bondco SA, 5.38%, 07/01/27[(b)]		3,466		3,810,452
Picard Groupe SAS, 6.38%, 07/01/29[(b)]		7,083		8,116,638
RCI Banque SA[(b)]				
4.13%, 12/01/25		8,108		9,071,684
(5-Year EUR Swap Annual + 2.85%), 2.63%, 02/18/30[(a)]		29,500		32,518,478
(5-Year EURIBOR ICE Swap Rate + 2.75%), 5.50%, 10/09/34[(a)]		20,200		22,966,800
Sabena Technics SAS, (Acquired 10/28/22, cost $16,982,711), (3-mo. EURIBOR + 5.00%), 8.72%, 09/30/29[(a)(f)(l)]		15,039		16,740,143
Societe Generale SA				
1.88%, 10/03/24[(b)]	GBP	3,300		4,411,489
(5-Year USD Swap Rate + 5.87%), 8.00%[(a)(c)(o)]	USD	1,068		1,078,769
(3-mo. EURIBOR + 0.50%), 4.18%, 01/19/26[(a)(b)]	EUR	16,200		18,087,129
(3-mo. EURIBOR + 1.50%), 1.13%, 04/21/26[(a)(b)]		17,500		19,225,832
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.39%), 9.38%[(a)(c)(o)]	USD	3,240		3,403,756
(5-Year EUR Swap Annual + 1.60%), 1.13%, 06/30/31[(a)(b)]	EUR	9,000		9,547,347
5.63%, 06/02/33[(b)]		8,000		9,590,900
Tereos Finance Groupe I SA[(b)]				
7.25%, 04/15/28		2,000		2,312,681
5.88%, 04/30/30		5,608		6,284,682
TotalEnergies Capital International SA, 1.66%, 07/22/26[(b)]	GBP	3,300		4,205,037
TotalEnergies SE[(a)(b)(o)]				
(5-Year EUR Swap Annual + 2.15%), 2.63%	EUR	44,470		49,192,394
(5-Year EUR Swap Annual + 3.35%), 3.37%		12,400		13,696,887
Series NC7, (5-Year EUR Swap Annual + 1.99%), 1.63%		60,900		63,212,242

Security		Par (000)		Value
France (continued)				
Veolia Environnement SA[a][b][o]				
(5-Year EUR Swap Annual + 2.71%), 2.25%	EUR	6,400	$	6,942,138
(5-Year EUR Swap Annual + 2.08%), 2.00%		22,200		23,124,312
Worldline SA[b]				
0.00%, 07/30/25[h][p]		5,617		6,963,404
0.00%, 07/30/26[h][p]		28,902		29,195,753
4.13%, 09/12/28		38,200		41,429,379
				1,143,236,543
Germany — 3.6%				
ADLER Real Estate GmbH, 3.00%, 04/27/26[b]		6,800		7,208,056
Allianz SE, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.17%), 3.20%[a][b][o]	USD	18,800		16,098,867
APCOA Group GmbH, (3-mo. EURIBOR at 0.00% Floor + 4.13%), 7.38%, 04/15/31[a][b]	EUR	3,775		4,203,192
Aroundtown Finance SARL[a][b][o]				
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.49%), 8.63%	GBP	15,512		19,494,027
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.16%), 7.88%	USD	6,250		5,546,500
(5-Year EURIBOR ICE Swap Rate + 4.51%), 7.13%	EUR	17,712		18,335,985
Aroundtown SA[b]				
0.38%, 04/15/27		3,000		3,054,067
1.45%, 07/09/28		3,900		3,938,518
Bayer AG[a][b]				
(5-Year EURIBOR ICE Swap Rate + 3.27%), 5.50%, 09/13/54		32,400		36,058,486
(5-Year EUR Swap Annual + 3.75%), 4.50%, 03/25/82		15,000		16,500,556
(5-Year EUR Swap Annual + 4.46%), 5.38%, 03/25/82		15,700		17,325,633
Series NC5, (5-Year EUR Swap Annual + 3.43%), 6.63%, 09/25/83		51,300		59,489,283
(5-Year EUR Swap Annual + 3.90%), 7.00%, 09/25/83		11,400		13,530,858
Bertelsmann SE & Co. KGaA[a][b]				
(5-Year EUR Swap Annual + 3.21%), 3.50%, 04/23/75		17,300		18,910,302
(5-Year EUR Swap Annual + 3.21%), 3.50%, 04/23/75		7,900		8,635,340
BMW International Investment BV, (3-mo. EURIBOR + 0.16%), 3.62%, 06/05/26[a][b]		43,700		48,632,494
BRANICKS Group AG, 2.25%, 09/22/26[b]		4,200		2,587,328
Cheplapharm Arzneimittel GmbH[b]				
3.50%, 02/11/27		5,297		5,804,372
4.38%, 01/15/28		10,392		11,323,079
7.50%, 05/15/30		3,328		3,900,220
Commerzbank AG[a][b]				
(5-Year EUR Swap Annual + 6.36%), 6.13%[o]		16,200		18,084,064
(5-Year EUR Swap Annual + 6.36%), 6.13%[o]		6,000		6,697,801
(3-mo. EURIBOR + 0.70%), 4.16%, 03/12/27		17,200		19,219,299
Germany (continued)				
(5-Year EUR Swap Annual + 4.39%), 4.25%[o]	EUR	14,000	$	14,505,680
(5-Year EUR Swap Annual + 6.74%), 6.50%[o]		3,800		4,292,532
(5-Year EUR Swap Annual + 6.74%), 6.50%[o]		5,800		6,551,758
(5-Year EURIBOR ICE Swap Rate + 5.13%), 7.88%[o]		2,400		2,852,449
(5-Year U.K. Government Bonds Note Generic Bid Yield + 5.25%), 8.63%, 02/28/33	GBP	8,800		12,721,997
Daimler Truck Finance Canada, Inc., (3-mo. EURIBOR + 0.50%), 3.99%, 03/18/25[a][b]	EUR	16,600		18,509,243
DEMIRE Deutsche Mittelstand Real Estate AG, 1.88%, 10/15/24[b]		14,900		14,016,608
Deutsche Bahn Finance GmbH[a][b][o]				
(5-Year EUR Swap Annual + 1.26%), 0.95%		62,300		68,126,479
(5-Year EUR Swap Annual + 1.26%), 0.95%		32,400		35,430,143
Series CB, (5-Year EUR Swap Annual + 1.89%), 1.60%		23,900		23,465,512
Deutsche Bank AG				
4.50%, 04/01/25	USD	139		138,426
(USISOA05 at 0.00% Floor + 4.36%), 4.79%[a][b][o]		11,400		11,052,300
(1-day SOFR + 3.19%), 6.12%, 07/14/26[a]		1,694		1,707,410
(5-Year EURIBOR ICE Swap Rate + 4.55%), 4.50%[a][b][o]	EUR	1,200		1,228,083
(5-Year EURIBOR ICE Swap Rate + 5.26%), 8.13%[a][b][o]		5,600		6,490,777
(5-Year EURIBOR ICE Swap Rate + 3.30%), 4.00%, 06/24/32[a][b]		6,900		7,670,919
Deutsche Lufthansa AG, Series LHA, 2.00%, 11/17/25[b][p]		5,900		6,523,490
Dynamo Newco II GmbH, 6.25%, 10/15/31[b]		6,585		7,375,906
E.ON SE, 4.13%, 03/25/44[b]		7,930		9,065,704
EnBW Energie Baden-Wuerttemberg AG[a][b]				
(5-Year EURIBOR ICE Swap Rate + 1.73%), 1.63%, 08/05/79		14,800		15,374,445
(5-Year EUR Swap Annual + 1.42%), 1.13%, 11/05/79		21,200		23,485,506
EnBW International Finance BV[b]				
4.30%, 05/23/34		29,730		35,079,587
4.00%, 07/22/36		16,650		19,054,714
Envalior Deutschland Gmbh, (6-mo. EURIBOR at 0.00% Floor + 9.50%), 12.66%, 04/01/31[a][f]		21,540		21,910,188
Eurogrid GmbH[b]				
3.60%, 02/01/29		4,600		5,205,900
3.72%, 04/27/30		15,400		17,509,359
3.92%, 02/01/34		4,400		5,032,855
Fraport AG Frankfurt Airport Services Worldwide, 4.25%, 06/11/32[b]		12,918		14,947,669
Gruenenthal GmbH[b]				
3.63%, 11/15/26		7,590		8,400,693
4.13%, 05/15/28		3,348		3,728,242
6.75%, 05/15/30		2,833		3,381,455
HT Troplast GmbH, 9.38%, 07/15/28[b]		9,472		10,872,617

Security		Par (000)		Value
Germany (continued)				
IHO Verwaltungs GmbH[q]				
3.75%, (3.75% Cash or 4.50% PIK), 09/15/26[b]	EUR	12,210	$	13,554,185
3.88%, (3.88% Cash or 4.63% PIK), 05/15/27[a][b]		2,348		2,601,089
6.00%, (6.00% Cash or 6.75% PIK), 05/15/27[c]	USD	400		393,048
8.75%, (8.75% Cash or 9.50% PIK), 05/15/28[a][b]	EUR	2,618		3,060,754
LEG Properties BV, 1.00%, 09/04/30[b][p]		7,800		9,279,931
Mahle GmbH[b]				
2.38%, 05/14/28		7,800		7,512,611
6.50%, 05/02/31		13,598		14,697,652
Mercedes-Benz International Finance BV, (3-mo. EURIBOR + 0.19%), 3.90%, 04/09/26[a][b]		29,200		32,493,481
Mercer International, Inc., 5.13%, 02/01/29	USD	9,667		8,247,581
Merck KGaA[a][b]				
(5-Year EURIBOR ICE Swap Rate + 1.54%), 3.88%, 08/27/54	EUR	2,200		2,449,503
(5-Year EURIBOR ICE Swap Rate + 2.00%), 1.63%, 09/09/80		18,600		19,952,185
Nidda Healthcare Holding GmbH, 7.00%, 02/21/30[b]		11,958		13,876,767
PCF GmbH[b]				
4.75%, 04/15/29		8,061		7,726,148
(3-mo. EURIBOR at 4.75% Floor + 4.75%), 8.44%, 04/15/29[a]		5,120		4,934,179
Phoenix PIB Dutch Finance BV, 4.88%, 07/10/29[b]		3,500		4,003,555
PrestigeBidCo GmbH, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.46%, 07/01/29[a][b]		6,078		6,850,297
ProGroup AG[b]				
5.13%, 04/15/29		6,087		6,631,888
5.38%, 04/15/31		8,979		9,735,884
Sartorius Finance BV[b]				
4.25%, 09/14/26		4,500		5,122,122
4.38%, 09/14/29		10,000		11,642,324
4.88%, 09/14/35		10,000		11,946,816
Schaeffler AG, 4.50%, 08/14/26[b]		9,400		10,601,458
Siemens Financieringsmaatschappij NV, 3.63%, 02/22/44[b]		10,000		11,152,015
Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 07/30/26[b]		7,115		7,933,915
Tele Columbus AG, 10.00%, (10.00% Cash or 10.00% PIK), 01/01/29[a][b][q]		17,114		14,938,793
TK Elevator Holdco GmbH, 6.63%, 07/15/28[b]		4,151		4,608,912
TK Elevator Midco GmbH 4.38%, 07/15/27[b]		6,229		6,875,983
Traton Finance Luxembourg SA, (3-mo. EURIBOR at 0.00% Floor + 1.00%), 4.69%, 01/21/26[a][b]		10,000		11,198,846
TUI AG, 5.88%, 03/15/29[b]		1,530		1,774,446
TUI Cruises GmbH, 6.50%, 05/15/26[b]		993		1,121,222
Volkswagen Financial Services NV[b]				
1.88%, 12/03/24	GBP	1,800		2,391,457
4.25%, 10/09/25		1,400		1,848,833
5.50%, 12/07/26		26,400		35,446,368
6.50%, 09/18/27		17,000		23,452,496

Security		Par (000)		Value
Germany (continued)				
Volkswagen Financial Services Overseas AG, (3-mo. EURIBOR + 0.78%), 4.25%, 06/10/27[a][b]	EUR	16,790	$	18,738,195
Volkswagen International Finance NV[a][b]				
(5-Year EUR Swap Annual + 3.75%), 3.50%[o]		18,600		20,497,544
(12-Year EUR Swap Annual + 2.97%), 4.63%[o]		6,100		6,749,963
(3-mo. EURIBOR + 0.65%), 4.00%, 03/27/26		32,700		36,520,084
(5-Year EUR Swap Annual + 2.92%), 3.75%[o]		1,700		1,814,365
(10-Year EUR Swap Annual + 3.98%), 4.63%[o]		14,800		16,066,922
Wintershall Dea Finance 2 BV[a][b][o]				
Series NC5, (5-Year EUR Swap Annual + 2.92%), 2.50%		53,300		56,945,793
Series NC8, (5-Year EUR Swap Annual + 3.32%), 3.00%		24,800		25,504,604
Wintershall Dea Finance BV[b]				
1.33%, 09/25/28		35,000		35,943,480
1.82%, 09/25/31		11,400		10,987,812
4.36%, 10/03/32		21,680		24,232,062
ZF Europe Finance BV[b]				
2.00%, 02/23/26		1,300		1,399,934
2.50%, 10/23/27		1,900		1,969,897
4.75%, 01/31/29		800		862,914
ZF Finance GmbH[b]				
3.00%, 09/21/25		7,900		8,695,059
5.75%, 08/03/26		5,100		5,773,519
2.00%, 05/06/27		1,800		1,863,814
2.75%, 05/25/27		3,100		3,267,819
2.25%, 05/03/28		1,900		1,911,492
3.75%, 09/21/28		10,700		11,199,469
ZF North America Capital, Inc., 6.88%, 04/14/28[c]	USD	1,710		1,726,100
				1,423,014,558
Ghana — 0.0%				
Kosmos Energy Ltd., 7.50%, 03/01/28[b]		1,468		1,418,914
Greece — 0.1%				
Danaos Corp., 8.50%, 03/01/28[c]		5,110		5,259,892
Eurobank SA[a][b]				
(1-Year EUR Swap Annual + 1.80%), 4.00%, 09/24/30	EUR	3,900		4,368,652
(5-Year EURIBOR ICE Swap Rate + 2.17%), 4.88%, 04/30/31		3,750		4,358,567
National Bank of Greece SA, (5-Year EURIBOR ICE Swap Rate + 3.15%), 5.88%, 06/28/35[a][b]		11,496		13,326,968
				27,314,079
Guatemala — 0.0%				
Millicom International Cellular SA, 7.38%, 04/02/32[c]	USD	1,521		1,559,025
Hong Kong — 0.4%				
AIA Group Ltd.[b]				
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.76%), 2.70%[a][o]		10,000		9,654,800
5.38%, 04/05/34		8,000		8,240,320
5.40%, 09/30/54		6,000		6,025,620

Security		Par (000)	Value
Hong Kong (continued)			
CAS Capital No. 1 Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.64%), 4.00%[a][b][o]	USD	6,133	$ 5,887,067
Cathay Pacific Finance III Ltd., 2.75%, 02/05/26[b][p]	HKD	8,000	1,117,078
Celestial Dynasty Ltd.			
6.38%, 08/22/28[b]	USD	8,800	8,756,000
Cheung Kong Infrastructure Finance BVI Ltd., 1.00%, 12/12/24[b]	EUR	10,000	11,060,370
CLP Power Hong Kong Financing Ltd.[b]			
5.10%, 07/19/27	AUD	10,000	6,994,249
(3-mo. ASX Australia Bank Bill Short Term Rates Mid at 0.00% Floor + 0.85%), 5.32%, 07/19/27[a]		7,570	5,221,378
FWD Group Holdings Ltd.			
8.40%, 04/05/29[c]	USD	1,579	1,660,919
8.40%, 04/05/29[b]		32,217	33,888,418
Link CB Ltd., 4.50%, 12/12/27[b][p]	HKD	40,000	5,225,388
Melco Resorts Finance Ltd.			
4.88%, 06/06/25[c]	USD	625	618,555
4.88%, 06/06/25[b]		5,800	5,740,187
5.25%, 04/26/26[b]		2,900	2,845,625
5.63%, 07/17/27[c]		1,133	1,102,905
5.63%, 07/17/27[b]		8,200	7,982,187
5.75%, 07/21/28[c]		1,348	1,302,505
5.75%, 07/21/28[b]		6,000	5,797,500
5.38%, 12/04/29[c]		3,042	2,855,678
5.38%, 12/04/29[b]		1,500	1,408,125
7.63%, 04/17/32[c]		5,549	5,713,389
7.63%, 04/17/32[b]		1,560	1,606,215
NWD Finance BVI Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.86%), 4.13%[a][b][o]		5,000	3,190,650
NWD MTN Ltd., 8.63%, 02/08/28[b]		5,000	4,662,500
REXLot Holdings Ltd.[b][d][e][f][p]			
6.00%, 04/28/17	HKD	1,103	—
4.50%, 04/17/19		15,091	—
			148,557,628
India — 1.0%			
Adani Ports & Special Economic Zone Ltd., 4.20%, 08/04/27[b]	USD	10,000	9,621,875
Adani Transmission Step-One Ltd., 4.25%, 05/21/36[b]		13,590	11,857,275
Axis Bank Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.32%), 4.10%[a][b][o]		9,000	8,575,312
Azure Power Energy Ltd., 3.58%, 08/19/26[b]		3,294	3,097,762
Azure Power Solar Energy Pvt Ltd., 5.65%, 12/24/24[b]		4,000	3,990,120
CA Magnum Holdings, 5.38%, 10/31/26[b]		12,657	12,478,410
Clean Renewable Power Mauritius Pte. Ltd., 4.25%, 03/25/27[b]		10,896	10,395,346
Continuum Energy Aura Pte. Ltd., 9.50%, 02/24/27[b]		13,000	13,641,875
Continuum Green Energy India Pvt, 7.50%, 06/26/33[c]		1,800	1,892,808
Delhi International Airport Ltd., 6.13%, 10/31/26[b]		15,000	15,145,312
Diamond II Ltd.			
7.95%, 07/28/26[c]		1,306	1,322,325
India (continued)			
7.95%, 07/28/26[b]	USD	25,500	$ 25,818,750
GMR Hyderabad International Airport Ltd.[b]			
4.75%, 02/02/26		1,090	1,075,045
4.25%, 10/27/27		15,000	14,385,938
Greenko Dutch BV, 3.85%, 03/29/26[b]		3,604	3,477,474
Greenko Solar Mauritius Ltd.[b]			
5.55%, 01/29/25		10,200	10,162,770
5.95%, 07/29/26		6,000	5,979,375
Greenko Wind Projects Mauritius Ltd., 5.50%, 04/06/25[b]		10,000	9,956,250
HDFC Bank Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.93%), 3.70%[a][b][o]		10,000	9,521,700
HPCL-Mittal Energy Ltd., 5.45%, 10/22/26[b]		5,000	4,964,063
India Cleantech Energy, 4.70%, 08/10/26[b]		12,315	11,902,447
India Green Power Holdings, 4.00%, 02/22/27[b]		12,346	11,763,130
India Vehicle Finance, 5.85%, 03/25/29[b]		1,700	1,697,875
JSW Hydro Energy Ltd., 4.13%, 05/18/31[b]		3,909	3,569,113
Manappuram Finance Ltd., 7.38%, 05/12/28[b]		12,396	12,674,910
Muthoot Finance Ltd.			
7.13%, 02/14/28[b]		7,525	7,731,937
7.13%, 02/14/28[c]		2,196	2,256,390
Network i2i Ltd.[a][b][o]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.27%), 5.65%		2,162	2,157,027
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.39%), 3.98%		10,000	9,693,750
Oil India International Pte. Ltd., 4.00%, 04/21/27[b]		15,000	14,821,875
Periama Holdings LLC, 5.95%, 04/19/26[b]		11,500	11,474,844
Piramal Capital & Housing Finance Ltd., 7.80%, 01/29/28[b]		14,138	14,438,432
REC Ltd.[b]			
3.88%, 07/07/27		1,000	979,375
5.63%, 04/11/28		8,000	8,217,500
ReNew Pvt Ltd., 5.88%, 03/05/27[b]		12,000	11,775,600
ReNew Wind Energy AP2, 4.50%, 07/14/28[b]		9,000	8,429,063
Sammaan Capital Ltd., 9.70%, 07/03/27[b]		675	671,693
Shriram Finance Ltd.[b]			
6.63%, 04/22/27		9,155	9,298,734
6.15%, 04/03/28		10,000	10,001,500
TML Holdings Pte. Ltd., 4.35%, 06/09/26[b]		5,799	5,704,882
Vedanta Resources Finance II plc			
13.88%, 12/09/28[b][g]		1,044	1,047,712
10.88%, 09/17/29[c]		39,028	39,595,857
10.88%, 09/17/29[b]		15,000	15,218,250
Vedanta Resources Ltd., 13.88%, 12/09/28[b][g]		9,141	9,334,797
Videocon Industries Ltd., 2.84%, 12/31/20[b][d][e][f][g][p]		735	—
			401,816,478

Security		Par (000)	Value
Indonesia — 0.3%			
Cikarang Listrindo Tbk. PT, 4.95%, 09/14/26[b]	USD	10,000	$ 9,835,000
Freeport Indonesia PT[b]			
4.76%, 04/14/27		1,877	1,886,385
5.32%, 04/14/32		10,000	10,133,750
Indofood CBP Sukses Makmur Tbk. PT, 3.40%, 06/09/31[b]		10,000	9,092,100
Medco Laurel Tree Pte. Ltd., 6.95%, 11/12/28[b]		18,200	18,174,884
Medco Maple Tree Pte. Ltd.			
8.96%, 04/27/29[c]		6,306	6,665,316
8.96%, 04/27/29[b]		10,000	10,575,000
Minejesa Capital BV[b]			
4.63%, 08/10/30		8,596	8,480,491
5.63%, 08/10/37		5,000	4,806,250
Pakuwon Jati Tbk. PT, 4.88%, 04/29/28[b]		375	362,929
Pertamina Geothermal Energy PT, 5.15%, 04/27/28[b]		850	864,609
PT Tower Bersama Infrastructure Tbk., 4.25%, 01/21/25[b]		10,000	9,972,400
Sorik Marapi Geothermal Power PT, 7.75%, 08/05/31[c]		3,346	3,325,087
Star Energy Geothermal Darajat II, 3.25%, 04/14/29[b]		1,240	1,178,903
Star Energy Geothermal Wayang Windu Ltd., 6.75%, 04/24/33[b]		10,179	10,379,425
			105,732,529
Ireland — 0.1%[b]			
AIB Group plc[a]			
(1-Year EUR Swap Annual + 2.00%), 3.63%, 07/04/26	EUR	19,550	21,800,863
(5-Year EUR Swap Annual + 1.90%), 4.63%, 05/20/35		6,950	7,919,466
Bank of Ireland Group plc[a]			
(5-Year EUR Swap Annual + 6.43%), 6.00%[o]		7,000	7,852,049
(1-Year EURIBOR ICE Swap Rate + 1.10%), 1.88%, 06/05/26		7,000	7,715,875
Fidelity Grand Harbour CLO DAC, Series 2023-2X, Class D, (3-mo. EURIBOR at 4.10% Floor + 4.10%), 8.02%, 04/15/38[a]		781	878,208
Kerry Group Financial Services Unltd Co., 3.75%, 09/05/36		9,160	10,364,328
			56,530,789
Israel — 0.1%			
Teva Pharmaceutical Finance Netherlands II BV			
1.88%, 03/31/27[b]		2,710	2,854,040
3.75%, 05/09/27		4,876	5,378,219
7.38%, 09/15/29		14,486	18,100,414
4.38%, 05/09/30		4,764	5,272,501
Teva Pharmaceutical Finance Netherlands III BV, 7.88%, 09/15/29	USD	1,454	1,604,853
			33,210,027
Italy — 2.1%			
A2A SpA, (5-Year EURIBOR ICE Swap Rate + 2.26%), 5.00%[a][b][o]	EUR	5,300	6,017,394
Azzurra Aeroporti SpA, 2.63%, 05/30/27[b]		14,163	15,167,651
Italy (continued)			
Banca Monte dei Paschi di Siena SpA[b]			
(5-Year EURIBOR ICE Swap Rate at 0.00% Floor + 5.01%), 7.71%, 01/18/28[a]	EUR	3,000	$ 3,636,060
3.50%, 04/23/29		34,600	39,656,959
10.50%, 07/23/29		7,108	9,712,391
Banco BPM SpA[b]			
3.88%, 09/18/26		49,840	56,716,586
(5-Year EUR Swap Annual + 3.80%), 3.25%, 01/14/31[a]		10,700	11,760,642
(5-Year EUR Swap Annual + 3.17%), 2.88%, 06/29/31[a]		3,685	4,025,046
(5-Year EUR Swap Annual + 3.40%), 3.38%, 01/19/32[a]		6,650	7,295,808
Bubbles Bidco SpA[b]			
6.50%, 09/30/31		11,691	13,021,889
(3-mo. EURIBOR + 4.25%), 7.53%, 09/30/31[a]		11,988	13,311,081
Cedacri Mergeco SpA[a][b]			
(3-mo. EURIBOR at 4.63% Floor + 4.63%), 8.17%, 05/15/28		4,281	4,754,673
(3-mo. EURIBOR at 0.00% Floor + 5.50%), 9.04%, 05/15/28		4,182	4,665,668
Davide Campari-Milano NV, 2.38%, 01/17/29[b][p]		3,100	3,375,211
doValue SpA, 3.38%, 07/31/26[b]		5,415	5,795,930
Duomo Bidco SpA, (3-mo. EURIBOR at 0.00% Floor + 4.13%), 7.80%, 07/15/31[a][b]		4,384	4,926,410
Enel SpA[a][b][o]			
(5-Year EUR Swap Annual + 3.56%), 3.50%		9,094	10,086,209
(5-Year EUR Swap Annual + 2.68%), 2.25%		15,300	16,330,191
Series 6.5Y, (5-Year EUR Swap Annual + 1.72%), 1.38%		32,100	32,997,715
Engineering - Ingegneria Informatica - SpA, 11.13%, 05/15/28[b]		11,275	12,739,028
Eni SpA[a][b][o]			
Series NC5., (5-Year EUR Swap Annual + 3.17%), 2.63%		43,100	47,302,691
Series NC9, (5-Year EUR Swap Annual + 2.77%), 2.75%		26,000	26,481,839
Fiber Bidco SpA[b]			
10.00%, 06/15/29		2,476	2,722,165
(3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.35%, 01/15/30[a]		6,326	7,082,104
6.13%, 06/15/31		20,643	22,863,862
Fiber Midco SpA, 10.00%, (10.00% Cash or 10.75% PIK), 06/15/29[b][q]		563	618,974
FIS Fabbrica Italiana Sintetici SpA, 5.63%, 08/01/27[b]		13,346	14,820,445
Iccrea Banca SpA, 4.00%, 11/08/27[b]		33,040	38,042,847
IMA Industria Macchine Automatiche SpA[b]			
3.75%, 01/15/28		7,872	8,519,876
(3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.44%, 04/15/29[a]		11,317	12,740,500
Infrastrutture Wireless Italiane SpA[b]			
1.63%, 10/21/28		13,405	14,078,397
1.75%, 04/19/31		6,226	6,332,400
Intesa Sanpaolo SpA			
(5-Year EUR Swap Annual + 6.07%), 5.88%[a][b][o]		5,555	6,191,278
1.63%, 04/21/25[b]		6,800	7,502,355

Security		Par (000)	Value
Italy (continued)			
5.71%, 01/15/26[c]	USD	525	$ 529,073
0.63%, 02/24/26[b]	EUR	7,000	7,539,385
(5-Year EUR Swap Annual + 7.19%), 7.75%[a][b][o]		11,100	12,898,083
(3-mo. EURIBOR + 0.60%), 4.26%, 04/16/27[a][b]		13,240	14,774,185
(5-Year EUR Swap Annual + 5.85%), 5.50%[a][b][o]		5,000	5,537,921
(5-Year EURIBOR ICE Swap Rate + 6.26%), 9.13%[a][b][o]		1,775	2,240,110
5.15%, 06/10/30[b]	GBP	15,009	19,119,676
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.60%), 4.20%, 06/01/32[a][c]	USD	2,085	1,858,213
8.51%, 09/20/32[b]	GBP	821	1,227,038
Intesa Sanpaolo Vita SpA, (6-mo. EURIBOR + 4.82%), 4.75%[a][b][o]	EUR	8,000	8,905,200
Lottomatica SpA[b]			
5.38%, 06/01/30		5,622	6,480,214
(3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.50%, 12/15/30[a]		6,167	6,917,815
(3-mo. EURIBOR at 0.00% Floor + 3.25%), 6.76%, 06/01/31[a]		4,808	5,392,441
Nexi SpA, 0.00%, 02/24/28[b][h][p]		26,200	25,373,927
Optics Bidco SpA			
2.88%, 01/28/26[b]		910	999,291
6.88%, 02/15/28[b]		6,076	7,355,306
7.88%, 07/31/28[b]		7,871	9,900,043
1.63%, 01/18/29		3,983	4,053,338
Series 2034, 6.00%, 09/30/34[c]	USD	4,791	4,850,020
7.20%, 07/18/36[c]		7,101	7,641,869
7.72%, 06/04/38[c]		630	696,623
Pachelbel Bidco SpA			
(3-mo. EURIBOR at 0.00% Floor + 4.25%), 8.07%, 05/17/31[a][b]	EUR	12,917	14,472,019
Rekeep SpA, 7.25%, 02/01/26[b]		6,526	6,790,486
Rossini SARL[b]			
6.75%, 12/31/29		11,310	13,238,097
(3-mo. EURIBOR at 0.00% Floor + 3.88%), 7.22%, 12/31/29[a]		10,386	11,659,735
Snam SpA[a][b]			
(3-mo. EURIBOR + 0.40%), 4.08%, 04/15/26		19,240	21,459,240
(5-Year EURIBOR ICE Swap Rate + 2.16%), 4.50%[o]		3,600	4,049,433
Taurus Law 130 Securities SRL, (Acquired 07/14/23, cost $22,430,009), (3-mo. EURIBOR + 3.25%), 6.80%, 08/22/27[a][f][l]		20,682	22,600,779
TeamSystem SpA			
(3-mo. EURIBOR at 0.00% Floor + 3.50%), 7.13%, 07/31/31[a][b]		7,289	8,148,948
Telecom Italia SpA[b]			
2.75%, 04/15/25		1,975	2,185,280
3.00%, 09/30/25		600	663,654
2.88%, 01/28/26		190	210,737
6.88%, 02/15/28		3,453	4,165,483
7.88%, 07/31/28		3,829	4,815,270
1.63%, 01/18/29		1,962	1,997,924
UniCredit SpA[a]			
(5-Year EURIBOR ICE Swap Rate + 7.33%), 7.50%[b][o]		17,000	19,491,257
(3-mo. EURIBOR + 2.55%), 2.20%, 07/22/27[b]		13,650	15,001,132

Security		Par (000)	Value
Italy (continued)			
(5-Year USD Swap Rate + 3.70%), 5.86%, 06/19/32[c]	USD	2,007	$ 2,019,534
(5-Year USD Swap Rate + 4.91%), 7.30%, 04/02/34[c]		11,739	12,511,929
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.75%), 5.46%, 06/30/35[c]		1,865	1,834,983
UnipolSai Assicurazioni SpA, 4.90%, 05/23/34[b]	EUR	3,500	3,976,829
			816,874,795
Jamaica — 0.0%			
Digicel Group Holdings Ltd., Series 2B14, 0.00%, 12/31/30[c][h]	USD	2,752	1,031,865
Digicel Intermediate Holdings Ltd., 10.50%, (10.50% Cash or 10.50% PIK), 05/25/27[q]		4,866	4,870,107
Digicel Midco Ltd., 10.50%, (10.50% Cash or 10.50% PIK), 11/25/28[q]		3,277	2,865,471
			8,767,443
Japan — 0.6%			
Daiwa House Industry Co. Ltd., 0.00%, 03/30/29[b][h][p]	JPY	10,000	70,621
East Japan Railway Co., 4.11%, 02/22/43[b]	EUR	18,567	21,623,951
Kansai Paint Co. Ltd.[b][h][p]			
0.00%, 03/08/29	JPY	10,000	75,596
0.00%, 03/07/31		10,000	75,665
Koei Tecmo Holdings Co. Ltd., 0.00%, 12/20/24[b][h][p]		700,000	4,841,190
Mitsubishi UFJ Financial Group, Inc., (1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 0.45%), 0.96%, 10/11/25[a]	USD	1,931	1,928,608
Nagoya Railroad Co. Ltd., 0.00%, 06/16/34[b][h][p]	JPY	20,000	143,851
Nissan Motor Co. Ltd., 2.65%, 03/17/26[b]	EUR	3,940	4,332,795
Rakuten Card Co. Ltd., Series 6, 0.62%, 12/17/26	JPY	400,000	2,626,379
Rakuten Group, Inc.			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.58%), 5.13%[a][c][o]	USD	2,500	2,382,500
(5-Year EUR Swap Annual + 4.74%), 4.25%[a][b][o]	EUR	14,000	13,339,210
9.75%, 04/15/29[c]	USD	8,999	9,820,159
9.75%, 04/15/29[b]		4,300	4,692,375
Rohm Co. Ltd.[b][h][p]			
0.00%, 12/05/24	JPY	1,400,000	9,716,472
0.00%, 04/24/29		3,990,000	27,206,123
SoftBank Group Corp.[b]			
4.50%, 04/20/25	EUR	689	766,961
4.75%, 07/30/25		2,888	3,219,233
3.13%, 09/19/25		6,981	7,664,050
4.00%, 07/06/26	USD	2,879	2,815,921
5.00%, 04/15/28	EUR	3,813	4,291,236
5.38%, 01/08/29		18,706	21,186,979
3.38%, 07/06/29		13,467	14,052,368
4.00%, 09/19/29		645	692,206
3.88%, 07/06/32		7,787	7,962,221
3.88%, 07/06/32		100	102,250
5.75%, 07/08/32		28,474	32,174,123

Security		*Par (000)*	*Value*
Japan (continued)			
Toyota Motor Finance Netherlands BV, (3-mo. EURIBOR + 0.40%), 4.06%, 04/30/26(a)(b)	EUR	22,950	$ 25,585,215
			223,388,258
Jersey, Channel Islands — 0.3%			
Aston Martin Capital Holdings Ltd.			
10.00%, 03/31/29(c)	USD	7,514	7,373,326
10.38%, 03/31/29(b)	GBP	12,059	16,162,586
TER Finance Jersey Ltd.(c)(h)			
Series 21, 0.00%, 01/02/25(f)	USD	50,000	48,435,000
Series 22, 0.00%, 10/02/25		58,596	55,219,716
			127,190,628
Kuwait — 0.0%(b)			
MEGlobal BV, 4.25%, 11/03/26		1,920	1,895,808
MEGlobal Canada ULC, 5.88%, 05/18/30		1,500	1,568,445
			3,464,253
Luxembourg — 0.6%			
Adler Financing SARL(q)			
Series 1L, 12.50%, (12.50% Cash or 12.50% PIK), 12/31/28	EUR	12,543	14,471,438
Series 1.5L, 14.00%, (14.00% Cash or 14.00% PIK), 12/31/29(b)		8,825	10,196,101
Altice Financing SA			
2.25%, 01/15/25(b)		4,861	5,329,857
9.63%, 07/15/27(c)	USD	3,821	3,721,536
4.25%, 08/15/29(b)	EUR	4,577	4,088,647
Cidron Aida Finco SARL(b)			
5.00%, 04/01/28		4,317	4,667,792
6.25%, 04/01/28	GBP	10,108	12,828,060
Ephios Subco 3 SARL, 7.88%, 01/31/31(b)	EUR	15,632	18,759,586
Garfunkelux Holdco 3 SA(b)			
6.75%, 11/01/25		7,782	5,834,216
7.75%, 11/01/25	GBP	7,650	6,826,968
Herens Holdco SARL, 4.75%, 05/15/28(c)	USD	2,236	1,951,526
INEOS Finance plc, 6.38%, 04/15/29(b)	EUR	11,664	13,412,506
Intelsat Jackson Holdings SA, 6.50%, 03/15/30(c)	USD	13,863	13,263,757
Kleopatra Finco SARL(b)			
4.25%, 03/01/26	EUR	2,422	2,528,759
4.25%, 03/01/26		9,368	9,780,933
Kleopatra Holdings 2 SCA, 6.50%, 09/01/26(b)		1,751	1,481,686
Monitchem HoldCo 3 SA, 8.75%, 05/01/28(b)		7,814	8,952,575
Opus-Chartered Issuances SA, 2.50%, 07/04/25(a)(b)(f)		4,288	4,792,280
SES SA(a)(b)			
(5-Year EURIBOR ICE Swap Rate + 3.19%), 2.88%(o)		73,435	77,558,624
(5-Year EURIBOR ICE Swap Rate + 3.59%), 6.00%, 09/12/54		4,050	4,240,390
Summer BC Holdco B SARL, 5.75%, 10/31/26(b)		6,306	7,019,524
Titanium 2l Bondco SARL, 6.25%, (6.25% Cash or 6.25% PIK), 01/14/31(q)		40,098	12,373,900
Luxembourg (continued)			
Vivion Investments SARL, 8.00%, (8.00% Cash or 8.00% PIK), 02/28/29(b)(q)	EUR	3,133	$ 3,363,620
			247,444,281
Macau — 0.3%			
MGM China Holdings Ltd.			
5.25%, 06/18/25(c)	USD	425	422,610
5.88%, 05/15/26(c)		327	326,285
5.88%, 05/15/26(b)		350	349,234
4.75%, 02/01/27(c)		400	389,250
4.75%, 02/01/27(b)		13,466	13,104,101
7.13%, 06/26/31(c)		7,020	7,235,023
7.13%, 06/26/31(b)		745	767,819
Sands China Ltd.(g)			
5.13%, 08/08/25		800	797,400
3.80%, 01/08/26		3,651	3,584,826
5.40%, 08/08/28		5,490	5,531,175
2.85%, 03/08/29		4,000	3,630,000
Studio City Co. Ltd., 7.00%, 02/15/27(b)		6,000	6,056,250
Studio City Finance Ltd.			
6.00%, 07/15/25(b)		5,500	5,494,500
6.50%, 01/15/28(c)		2,354	2,308,391
6.50%, 01/15/28(b)		5,000	4,903,125
5.00%, 01/15/29(c)		11,075	10,105,938
5.00%, 01/15/29(b)		5,000	4,562,500
Wynn Macau Ltd.			
4.88%, 10/01/24(c)		747	747,000
4.88%, 10/01/24(b)		200	200,000
5.50%, 01/15/26(c)		5,596	5,555,779
5.50%, 01/15/26(b)		1,700	1,687,781
5.63%, 08/26/28(c)		4,035	3,919,195
5.63%, 08/26/28(b)		9,500	9,227,350
4.50%, 03/07/29(c)(p)		18,648	19,748,232
5.13%, 12/15/29(c)		2,100	1,971,375
			112,625,139
Malaysia — 0.0%(b)			
Petronas Capital Ltd., 3.50%, 03/18/25		10,000	9,923,000
TNB Global Ventures Capital Bhd, 3.24%, 10/19/26		7,000	6,827,188
TNB Global Ventures Capital Bhd., 4.85%, 11/01/28		1,250	1,271,875
			18,022,063
Mexico — 0.1%			
Banco Mercantil del Norte SA, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.64%), 5.88%(a)(c)(o)		1,620	1,588,248
Braskem Idesa SAPI, 6.99%, 02/20/32(c)		3,731	2,938,163
FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple, 7.25%, 01/31/41(c)		14,107	14,653,646
Food Service Project SA, 5.50%, 01/21/27(b)	EUR	4,287	4,784,004
Grupo Posadas SAB de CV, 7.00%, 12/30/27(b)(g)	USD	11,058	10,118,141
			34,082,202
Netherlands — 0.9%			
ABN AMRO Bank NV(b)			
(5-Year EUR Swap Annual + 4.67%), 4.38%(a)(o)	EUR	14,000	15,409,480
4.38%, 10/20/28		32,300	37,693,948

Security		*Par (000)*	*Value*
Netherlands (continued)			
3.00%, 06/01/32	EUR	19,000	$ 20,728,503
(5-Year EUR Swap Annual + 3.90%), 6.38%[a][o]		900	1,015,590
Boels Topholding BV[b]			
6.25%, 02/15/29		3,652	4,220,231
5.75%, 05/15/30		8,780	10,044,181
Cooperatieve Rabobank UA[a][b]			
(5-Year EUR Swap Annual + 4.68%), 4.38%[o]		5,800	6,294,863
(GUKG1 + 1.05%), 1.88%, 07/12/28	GBP	3,300	4,097,753
IMCD NV[b]			
2.13%, 03/31/27	EUR	6,945	7,523,556
4.88%, 09/18/28		22,370	26,233,129
3.63%, 04/30/30		22,000	24,545,919
ING Groep NV			
(5-Year USD Swap Semi + 4.45%), 6.50%[a][o]	USD	800	800,670
3.00%, 02/18/26[b]	GBP	3,300	4,304,681
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.34%), 5.75%[a][o]	USD	17,730	17,588,211
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.86%), 3.88%[a][o]		11,690	10,538,556
(5-Year EUR Swap Annual + 1.35%), 2.00%, 03/22/30[a][b]	EUR	8,400	9,250,204
(3-mo. EURIBOR + 2.15%), 5.25%, 11/14/33[a][b]		11,000	13,759,448
(USISSO05 + 4.08%), 7.25%[a][b][o]	USD	6,250	6,453,750
(5-Year EUR Swap Annual + 1.78%), 4.25%, 08/26/35[a][b]	EUR	22,500	25,426,347
Koninklijke KPN NV, (5-Year EUR Swap Annual + 2.34%), 2.00%[a][b][o]		6,200	6,833,205
Louis Dreyfus Co. Finance BV, 2.38%, 11/27/25[b]		3,992	4,394,112
Nobian Finance BV, 3.63%, 07/15/26[b]		5,323	5,866,341
Q-Park Holding I BV[b]			
2.00%, 03/01/27		2,488	2,672,916
5.13%, 03/01/29		3,678	4,210,665
5.13%, 02/15/30		7,593	8,621,191
REWE International Finance BV, 4.88%, 09/13/30[b]		6,700	7,982,395
Sunrise FinCo. I BV, 4.88%, 07/15/31[c]	USD	4,000	3,784,720
Titan Holdings II BV, 5.13%, 07/15/29[b]	EUR	5,233	5,912,491
Trivium Packaging Finance BV			
3.75%, 08/15/26[b][g]		1,106	1,226,219
5.50%, 08/15/26[c][g]	USD	4,128	4,111,918
(3-mo. EURIBOR at 3.75% Floor + 3.75%), 7.29%, 08/15/26[a][b]	EUR	1,483	1,654,929
8.50%, 08/15/27[c][g]	USD	2,231	2,236,392
UPCB Finance VII Ltd., 3.63%, 06/15/29[b]	EUR	4,450	4,805,135
Viterra Finance BV[b]			
0.38%, 09/24/25		13,300	14,387,708
1.00%, 09/24/28		15,131	15,526,702
VZ Secured Financing BV			
3.50%, 01/15/32[b]		1,500	1,539,036
5.00%, 01/15/32[c]	USD	15,870	14,604,264
VZ Vendor Financing II BV, 2.88%, 01/15/29[b]	EUR	5,001	5,142,874
Ziggo BV			
2.88%, 01/15/30[b]		5,250	5,399,949
4.88%, 01/15/30[c]	USD	3,547	3,370,424
			370,212,606
Nigeria — 0.0%			
IHS Holding Ltd., 6.25%, 11/29/28[c]	USD	10,980	$ 10,252,575
Norway — 0.0%			
Var Energi ASA, (5-Year EURIBOR ICE Swap Rate + 4.77%), 7.86%, 11/15/83[a][b]	EUR	10,387	12,689,612
Panama — 0.0%			
C&W Senior Finance Ltd., 6.88%, 09/15/27[c]	USD	6,130	6,101,434
Peru — 0.0%[c]			
Intercorp Peru Ltd., 3.88%, 08/15/29		1,911	1,779,619
Pluspetrol Camisea SA, 6.24%, 07/03/36		2,716	2,900,172
Volcan Cia Minera SAA, 8.75%, 01/24/30		1,180	1,017,585
			5,697,376
Philippines — 0.3%[b]			
ACEN Finance Ltd., 4.00%[o]		5,215	3,585,312
Globe Telecom, Inc., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.53%), 4.20%[a][o]		11,000	10,733,910
Manila Water Co., Inc., 4.38%, 07/30/30		2,473	2,389,536
Petron Corp., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 7.57%), 5.95%[a][o]		18,017	17,926,915
Rizal Commercial Banking Corp.			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 6.24%), 6.50%[a][o]		14,000	13,943,125
5.50%, 01/18/29		4,995	5,157,338
Royal Capital BV, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 7.40%), 5.00%[a][o]		8,000	7,984,800
San Miguel Global Power Holdings Corp.[a][o]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 9.20%), 7.00%		5,650	5,632,372
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 7.73%), 8.75%		23,680	24,272,000
Security Bank Corp., 5.50%, 05/14/29		10,000	10,396,875
SMIC SG Holdings Pte. Ltd., 5.38%, 07/24/29		3,871	3,947,220
VLL International, Inc., 9.38%, 07/29/29		2,060	2,075,450
			108,044,853
Portugal — 0.2%[b]			
Banco Espirito Santo SA[d][e]			
2.63%, 05/08/17	EUR	6,100	1,901,260
4.75%, 01/15/18		15,500	4,831,071
4.00%, 01/21/25		19,000	5,921,958
EDP SA[a]			
(5-Year EURIBOR ICE Swap Rate + 2.05%), 4.75%, 05/29/54		4,800	5,404,566
(5-Year EURIBOR ICE Swap Rate + 2.40%), 4.63%, 09/16/54		8,800	9,820,347
(5-Year EUR Swap Annual + 1.84%), 1.70%, 07/20/80		13,300	14,538,947
(5-Year EUR Swap Annual + 2.38%), 1.88%, 08/02/81		25,500	27,353,149

Security		Par (000)	Value
Portugal (continued)			
Series NC5., (5-Year EUR Swap Annual + 1.89%), 1.50%, 03/14/82	EUR	18,300	$ 19,211,148
			88,982,446
Romania — 0.0%			
RCS & RDS SA, 3.25%, 02/05/28[b]		12,400	13,240,585
Saudi Arabia — 0.0%			
EIG Pearl Holdings SARL[c]			
3.55%, 08/31/36	USD	2,224	1,974,890
4.39%, 11/30/46		2,474	2,022,495
			3,997,385
Singapore — 0.2%[b]			
DBS Bank Ltd., 3.21%, 08/19/26	EUR	21,840	24,606,091
DBS Group Holdings Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.92%), 3.30%[a][o]	USD	9,332	9,244,512
GLP Pte. Ltd., 3.88%, 06/04/25		2,500	2,384,375
Oversea-Chinese Banking Corp. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.58%), 1.83%, 09/10/30[a]		8,000	7,762,960
Puma International Financing SA, 7.75%, 04/25/29		1,717	1,764,218
ST Engineering RHQ Ltd., 1.50%, 04/29/25		10,000	9,815,625
Straits Trading Co. Ltd., 3.25%, 02/13/28[p]	SGD	3,000	2,266,485
STT GDC Pte. Ltd., (SDSOA6 + 3.98%), 5.70%[a][o]		4,250	3,520,696
Trafigura Group Pte. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 6.92%), 5.88%[a][o]	USD	1,300	1,253,902
United Overseas Bank Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.23%), 2.00%, 10/14/31[a]		8,000	7,576,640
			70,195,504
Slovenia — 0.1%[b]			
Summer BidCo BV, 10.00%, (10.00% Cash or 10.75% PIK), 02/15/29[q]	EUR	753	830,070
United Group BV			
3.13%, 02/15/26		5,001	5,491,738
4.00%, 11/15/27		4,978	5,409,933
4.63%, 08/15/28		2,108	2,311,322
(3-mo. EURIBOR at 4.25% Floor + 4.25%), 7.79%, 02/01/29[a]		2,784	3,091,262
6.75%, 02/15/31		562	649,050
(3-mo. EURIBOR at 0.00% Floor + 4.25%), 7.79%, 02/15/31[a]		5,618	6,238,043
			24,021,418
South Africa — 0.1%			
Anglo American Capital plc[b]			
4.50%, 09/15/28		3,360	3,904,827
5.00%, 03/15/31		20,030	23,968,847
4.13%, 03/15/32		9,120	10,411,005
4.75%, 09/21/32		10,726	12,753,334
Sasol Financing USA LLC			
4.38%, 09/18/26	USD	697	675,219
South Africa (continued)			
6.50%, 09/27/28	USD	1,530	$ 1,516,612
			53,229,844
South Korea — 0.4%			
Hanwha Life Insurance Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.85%), 3.38%, 02/04/32[a][b]		9,000	8,673,750
Hyundai Assan Otomotiv Sanayi ve Ticaret A/S, 1.63%, 07/12/26[b]		1,260	1,196,606
Hyundai Capital Services, Inc.[b]			
5.13%, 02/05/27		6,725	6,821,672
5.13%, 02/05/29		6,075	6,198,398
Hyundai Card Co. Ltd., 5.75%, 04/24/29[b]		8,595	8,930,721
KB Capital Co. Ltd., 1.50%, 10/28/25[b]		7,427	7,157,771
KB Kookmin Card Co. Ltd., 4.00%, 06/09/25[b]		10,000	9,943,750
KEB Hana Bank, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.41%), 3.50%[a][b][o]		4,000	3,812,500
KODIT Global Co., Ltd., 3.62%, 05/27/25[b]		8,698	8,627,981
Korea East-West Power Co. Ltd.[b]			
1.75%, 05/06/25		8,862	8,712,454
3.60%, 05/06/25		5,405	5,371,219
Korea Western Power Co. Ltd., 4.13%, 06/28/25[b]		1,163	1,158,639
Korean Air Lines Co. Ltd., 4.75%, 09/23/25[b]		500	500,525
KT Corp., 4.00%, 08/08/25[b]		7,326	7,284,791
LG Electronics, Inc.[c]			
5.63%, 04/24/27		4,283	4,391,788
5.63%, 04/24/29		1,296	1,348,566
LOTTE Property & Development Co. Ltd., 4.50%, 08/01/25[b]		1,845	1,839,557
POSCO, 5.75%, 01/17/28[c]		1,427	1,477,473
Shinhan Bank Co. Ltd.[b]			
3.88%, 03/24/26		10,000	9,865,625
3.75%, 09/20/27		10,000	9,759,375
Shinhan Card Co. Ltd., 2.50%, 01/27/27[b]		3,445	3,297,511
Shinhan Financial Group Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.06%), 2.88%[a][b][o]		1,229	1,172,543
SK Broadband Co. Ltd., 4.88%, 06/28/28[b]		570	577,125
SK Hynix, Inc.[b]			
5.50%, 01/16/27		5,000	5,098,450
5.50%, 01/16/29		7,490	7,717,041
Tongyang Life Insurance Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.98%), 5.25%[a][b][o]		10,000	9,896,200
Woori Bank, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.66%), 4.25%[a][b][o]		10,000	9,975,000
Woori Card Co. Ltd., 1.75%, 03/23/26[b]		5,476	5,237,684
			156,044,715

Security		*Par (000)*	*Value*
Spain — 1.5%			
Abertis Infraestructuras Finance BV, (5-Year EUR Swap Annual + 3.69%), 3.25%[a][b][o]	EUR	11,000	$ 12,091,592
Amadeus IT Group SA, 3.50%, 03/21/29[b]		7,000	7,932,891
Banco Bilbao Vizcaya Argentaria SA[a][b]			
(3-mo. EURIBOR + 0.67%), 4.13%, 05/10/26		6,400	7,158,463
(5-Year EURIBOR ICE Swap Rate + 5.54%), 8.38%[o]		3,000	3,641,837
(5-Year EUR Swap Annual + 4.27%), 6.88%[o]		3,800	4,341,007
(5-Year EURIBOR ICE Swap Rate + 2.40%), 4.88%, 02/08/36		8,200	9,488,087
Banco de Credito Social Cooperativo SA[a][b]			
(1-Year EUR Swap Annual + 2.15%), 1.75%, 03/09/28		4,200	4,489,366
(1-Year EURIBOR ICE Swap Rate + 4.27%), 7.50%, 09/14/29		4,000	5,068,506
(1-Year EURIBOR ICE Swap Rate + 1.70%), 4.13%, 09/03/30		2,800	3,157,619
Banco de Sabadell SA[a][b]			
(1-Year EUR Swap Annual + 2.40%), 5.25%, 02/07/29		2,400	2,843,664
(1-Year EURIBOR ICE Swap Rate + 2.40%), 5.50%, 09/08/29		3,500	4,209,967
(5-Year EUR Swap Annual + 2.20%), 2.00%, 01/17/30		3,500	3,871,503
(5-Year EUR Swap Annual + 2.95%), 2.50%, 04/15/31		6,300	6,899,237
(5-Year EUR Swap Annual + 3.15%), 6.00%, 08/16/33		3,800	4,525,146
Banco Santander SA[b]			
(1-Year EUR Swap Annual + 1.05%), 3.63%, 09/27/26[a]		32,900	36,809,557
(GUKG1 + 1.80%), 3.13%, 10/06/26[a]	GBP	11,200	14,678,653
(1-Year EUR Swap Annual + 1.25%), 4.63%, 10/18/27[a]	EUR	36,700	42,121,691
3.13%, 05/28/29		10,300	11,742,221
4.88%, 10/18/31		11,200	13,518,957
Bankinter SA[a][b]			
(5-Year EUR Swap Annual + 6.71%), 6.25%[o]		7,200	8,096,911
(5-Year EURIBOR ICE Swap Rate + 4.71%), 7.38%[o]		1,000	1,167,583
(5-Year EURIBOR ICE Swap Rate + 2.35%), 5.00%, 06/25/34		4,400	5,032,267
CaixaBank SA[a][b]			
(5-Year EUR Swap Annual + 4.50%), 5.25%[o]		19,000	20,912,972
(5-Year EUR Swap Annual + 6.35%), 5.88%[o]		7,800	8,725,983
(5-Year EUR Swap Annual + 1.68%), 2.25%, 04/17/30		13,400	14,760,037
Cellnex Finance Co. SA[b]			
3.63%, 01/24/29		15,700	17,790,157
2.00%, 02/15/33		2,800	2,761,347
Cellnex Telecom SA[b]			
1.88%, 06/26/29		3,400	3,565,291
2.13%, 08/11/30[p]		12,600	14,883,406
1.75%, 10/23/30		2,700	2,746,608
0.75%, 11/20/31[p]		19,700	19,304,623
Cirsa Finance International SARL[b]			
10.38%, 11/30/27		257	303,208
Spain (continued)			
7.88%, 07/31/28	EUR	3,507	$ 4,142,340
(3-mo. EURIBOR + 4.50%), 8.14%, 07/31/28[a]		5,988	6,732,464
6.50%, 03/15/29		3,078	3,587,688
Deutsche Bank SA, 3.63%, 11/23/26[b]		39,400	44,818,954
Iberdrola Finanzas SA, (5-Year EUR Swap Annual + 1.68%), 1.58%[a][b][o]		16,500	17,128,857
Kaixo Bondco Telecom SA, 5.13%, 09/30/29[b]		1,673	1,859,972
Lorca Telecom Bondco SA[b]			
4.00%, 09/18/27		6,173	6,827,704
5.75%, 04/30/29		3,299	3,833,017
Natural Foods, (6-mo. EURIBOR at 0.00% Floor + 6.75%), 10.36%, 10/13/29[a][f]		21,501	23,933,949
Naturgy Finance Iberia SA, (5-Year EUR Swap Annual + 2.44%), 2.37%[a][b][o]		6,200	6,663,427
Repsol Europe Finance SARL, 3.63%, 09/05/34[b]		17,000	18,993,643
Repsol International Finance BV, (5-Year EUR Swap Annual + 2.77%), 2.50%[a][b][o]		31,425	33,776,352
Telefonica Emisiones SA[b]			
5.38%, 02/02/26	GBP	27,294	36,690,463
3.70%, 01/24/32	EUR	15,300	17,444,219
Telefonica Europe BV[a][b][o]			
(8-Year EUR Swap Annual + 2.97%), 3.88%		24,200	26,818,517
(7-Year EUR Swap Annual + 3.35%), 6.14%		15,000	17,833,080
(EUAMDB08 + 3.62%), 6.75%		400	490,899
(EUAMDB08 + 3.12%), 5.75%		10,200	11,889,023
			602,104,925
Sweden — 0.4%			
Balder Finland OYJ, 1.00%, 01/20/29[b]		4,323	4,269,236
Dometic Group AB, 2.00%, 09/29/28[b]		1,080	1,072,244
Fastighets AB Balder, 1.13%, 01/29/27[b]		999	1,052,643
Heimstaden Bostad AB[b]			
(5-Year EUR Swap Annual + 3.67%), 3.25%[a][o]		3,300	3,361,156
1.13%, 01/21/26		800	851,249
(5-Year EUR Swap Annual + 3.15%), 2.63%[a][o]		10,577	10,085,262
Heimstaden Bostad Treasury BV[b]			
0.63%, 07/24/25		800	864,171
1.38%, 03/03/27		6,416	6,607,815
1.00%, 04/13/28		2,600	2,550,650
Intrum AB[b]			
3.50%, 07/15/26		1,239	1,041,291
(3-mo. Stockholm Interbank Offered Rates at 0.00% Floor + 3.30%), 6.58%, 09/09/26[a]	SEK	6,000	434,824
3.00%, 09/15/27	EUR	14,938	12,554,317
9.25%, 03/15/28		1,440	1,215,955
Skandinaviska Enskilda Banken AB, (3-mo. EURIBOR + 0.38%), 4.02%, 05/03/27[a][b]		18,640	20,783,352
Stena International SA[c]			
7.25%, 01/15/31	USD	16,795	17,648,724
7.63%, 02/15/31		6,700	7,031,139

Security		*Par (000)*	*Value*
Sweden (continued)			
Svenska Handelsbanken AB, (3-mo. EURIBOR + 0.45%), 3.92%, 03/08/27[a][b]	EUR	24,700	$ 27,574,980
Swedbank AB, (GUKG1 + 1.00%), 1.38%, 12/08/27[a][b]	GBP	3,266	4,068,794
Verisure Holding AB[b]			
3.88%, 07/15/26	EUR	5,079	5,625,420
9.25%, 10/15/27		1,230	1,435,922
7.13%, 02/01/28		1,800	2,090,509
Volvo Treasury AB[b]			
(3-mo. EURIBOR at 0.00% Floor + 0.38%), 3.92%, 05/22/26[a]		11,028	12,293,004
4.75%, 06/15/26	GBP	13,460	17,996,319
			162,508,976
Switzerland — 0.9%			
Argentum Netherlands BV, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.76%), 5.52%[a][b][o]	USD	13,101	13,135,036
Dufry One BV, 4.75%, 04/18/31[b]	EUR	3,715	4,265,202
Julius Baer Group Ltd., (5-Year EUR Swap Annual + 3.85%), 6.63%[a][b][o]		11,680	13,164,112
Lonza Finance International NV, 3.50%, 09/04/34[b]		13,490	15,054,385
Novartis Capital Corp., 4.70%, 09/18/54	USD	13,907	13,609,948
Raiffeisen Schweiz Genossenschaft, (1-Year EURIBOR ICE Swap Rate + 1.35%), 3.85%, 09/03/32[a][b]	EUR	10,600	12,083,685
UBS AG			
7.95%, 01/09/25	USD	10,000	10,077,405
3.70%, 02/21/25		23,000	22,892,857
2.95%, 04/09/25		8,000	7,920,553
(3-mo. EURIBOR at 0.00% Floor + 0.35%), 4.05%, 04/12/26[a][b]	EUR	25,100	27,955,991
UBS Group AG			
(5-Year USD Swap Semi + 4.87%), 7.00%[a][b][o]	USD	8,900	8,921,182
(5-Year USD Swap Semi + 4.59%), 6.88%[a][b][o]		10,529	10,564,904
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.55%), 4.49%, 05/12/26[a][c]		5,982	5,964,555
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.10%), 3.88%[a][b][o]		2,302	2,189,605
(1-day SOFR + 2.04%), 2.19%, 06/05/26[a][c]		14,516	14,248,764
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.86%), 5.13%[a][b][o]		7,974	7,824,886
(1-Year EUR Swap Annual + 1.60%), 2.13%, 10/13/26[a][b]	EUR	37,600	41,396,720
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.40%), 4.88%[a][c][o]	USD	1,833	1,754,023
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.40%), 4.88%[a][b][o]		2,275	2,176,980
(GUKG1 + 2.23%), 2.25%, 06/09/28[a][b]	GBP	7,900	9,832,867
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.75%), 9.25%[a][c][o]	USD	700	773,921
(USISSO05 + 3.63%), 6.85%[a][c][o]		12,400	12,547,647
Switzerland (continued)			
(1-Year EUR Swap Annual + 1.95%), 2.88%, 04/02/32[a][b]	EUR	8,600	$ 9,270,484
0.63%, 01/18/33[b]		15,000	13,307,241
(USISSO01 + 1.86%), 5.38%, 09/06/45[a][c]	USD	6,197	6,339,593
UBS Switzerland AG[b]			
2.58%, 09/23/27	EUR	44,030	49,133,740
3.30%, 03/05/29		16,150	18,514,177
VistaJet Malta Finance plc[c]			
9.50%, 06/01/28	USD	2,150	2,101,384
6.38%, 02/01/30		2,954	2,537,884
			359,559,731
Thailand — 0.2%			
Bangkok Bank PCL			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.73%), 5.00%[a][b][o]		10,000	9,880,000
5.30%, 09/21/28[c]		4,119	4,229,801
5.50%, 09/21/33[c]		3,689	3,827,227
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.90%), 3.73%, 09/25/34[a][b]		8,577	7,942,902
Kasikornbank PCL, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.70%), 3.34%, 10/02/31[a][b]		3,000	2,874,375
Krung Thai Bank PCL, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.53%), 4.40%[a][b][o]		11,980	11,732,913
Minor International PCL, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 7.92%), 2.70%[a][b][o]		5,300	5,089,484
TMBThanachart Bank PCL, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.26%), 4.90%[a][b][o]		15,400	15,338,400
			60,915,102
Turkey — 0.0%[c]			
Eregli Demir ve Celik Fabrikalari TAS, 8.38%, 07/23/29		2,004	2,059,110
Sisecam UK plc, 8.25%, 05/02/29		3,479	3,588,936
Turkish Airlines Pass-Through Trust, Series 2015-1, Class A, 4.20%, 03/15/27		3,211	3,029,052
			8,677,098
Ukraine — 0.1%			
Metinvest BV, 7.65%, 10/01/27[b]		4,517	3,071,560
MHP Lux SA, 6.25%, 09/19/29[b]		7,468	5,675,680
NAK Naftogaz Ukraine[d][e]			
7.13%, 07/19/26[b]	EUR	26,665	22,261,466
7.63%, 11/08/28[c]	USD	24,448	19,925,120
VF Ukraine PAT, 6.20%, 02/11/25[b]		4,833	4,337,617
			55,271,443
United Arab Emirates — 0.1%			
Abu Dhabi Commercial Bank PJSC, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.52%), 8.00%[a][b][o]		993	1,072,132
Abu Dhabi Developmental Holding Co. PJSC, 5.25%, 10/02/54[c]		2,743	2,708,712

Security		Par (000)	Value
United Arab Emirates (continued)			
Adnoc Murban Rsc Ltd., 5.13%, 09/11/54[c]	USD	2,841	$ 2,792,703
Alpha Star Holding VIII Ltd., 8.38%, 04/12/27[b]		7,000	7,230,125
DAE Funding LLC, 2.63%, 03/20/25[b]		3,914	3,865,662
DP World Salaam, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.75%), 6.00%[a][b][o]		3,726	3,720,411
MAF Global Securities Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.54%), 6.38%[a][b][o]		1,517	1,523,402
Magellan Capital Holdings Ltd., (1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.23%), 8.38%, 07/08/29[a][b]		6,900	7,027,512
MDGH GMTN RSC Ltd., 4.38%, 11/22/33[c]		1,797	1,770,607
Shelf Drilling Holdings Ltd., 9.63%, 04/15/29[c]		12,797	11,773,240
			43,484,506
United Kingdom — 3.7%			
10x Future Technologies Services Ltd., (Acquired 12/19/23, cost $5,115,255), 15.00%, 06/19/26[f][l][p]	GBP	4,125	6,011,427
Amber Finco plc, 6.63%, 07/15/29[b]	EUR	8,059	9,385,779
Ardonagh Finco Ltd., 6.88%, 02/15/31[b]		14,152	15,969,907
Avianca Midco 2 plc, 9.00%, 12/01/28[c]	USD	7,118	7,082,717
Babcock International Group plc[b]			
1.88%, 10/05/26	GBP	9,600	12,087,739
1.38%, 09/13/27	EUR	2,000	2,111,517
Barclays plc			
(5-Year U.K. Government Bonds Note Generic Bid Yield + 6.58%), 7.13%[a][o]	GBP	4,642	6,207,090
(5-Year U.K. Government Bonds Note Generic Bid Yield + 6.02%), 6.38%[a][b][o]		16,800	22,292,304
3.00%, 05/08/26[b]		3,266	4,240,148
3.25%, 02/12/27[b]		3,266	4,202,247
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.41%), 4.38%[a][o]	USD	1,754	1,569,938
(3-mo. EURIBOR + 0.80%), 4.32%, 05/08/28[a][b]	EUR	26,700	29,788,988
(USISSO05 + 5.78%), 9.63%[a][o]	USD	2,250	2,533,306
(5-Year U.K. Government Bonds Note Generic Bid Yield + 3.75%), 3.75%, 11/22/30[a][b]	GBP	5,000	6,535,424
(5-Year EUR Swap Annual + 1.55%), 1.13%, 03/22/31[a][b]	EUR	8,900	9,537,899
(1-Year EUR Swap Annual + 2.55%), 5.26%, 01/29/34[a][b]		21,000	25,850,936
(1-Year EURIBOR ICE Swap Rate + 1.55%), 4.35%, 05/08/35[a][b]		10,300	11,917,688
BAT International Finance plc, 4.13%, 04/12/32[b]		6,830	7,694,573
BCP V Modular Services Finance II plc[b]			
4.75%, 11/30/28		2,888	3,126,371
6.13%, 11/30/28	GBP	6,198	7,872,841
Bellis Acquisition Co. plc, 8.13%, 05/14/30[b]		17,555	23,228,837
Bellis Finco plc, 4.00%, 02/16/27[b]		700	864,973

Security		Par (000)	Value
United Kingdom (continued)			
BG Energy Capital plc, 5.13%, 12/01/25[b]	GBP	5,989	$ 8,018,564
British Telecommunications plc[a]			
(5-Year EUR Swap Annual + 2.13%), 1.87%, 08/18/80[b]	EUR	49,015	53,469,827
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.99%), 4.25%, 11/23/81[c]	USD	4,700	4,561,230
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.99%), 4.25%, 11/23/81[b]		21,800	21,156,344
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.49%), 4.88%, 11/23/81[c]		3,600	3,323,328
(5-Year U.K. Government Bonds Note Generic Bid Yield + 3.82%), 8.38%, 12/20/83[b]	GBP	30,725	44,289,250
CD&R Firefly Bidco plc, 8.63%, 04/30/29[b]		9,699	13,407,959
Centrica plc, (5-Year U.K. Government Bonds Note Generic Bid Yield + 2.51%), 6.50%, 05/21/55[a][b]		7,473	10,243,301
Chanel Ceres plc, 0.50%, 07/31/26[b]	EUR	3,518	3,750,663
Channel Link Enterprises Finance plc[a][b]			
Series A8, (6-mo. EURIBOR + 5.90%), 2.71%, 06/30/50		4,400	4,685,098
Series A5, (Sterling Overnight Index Average + 0.28%), 3.04%, 06/30/50	GBP	3,075	3,691,117
CK Hutchison Group Telecom Finance SA, 2.63%, 10/17/34[b]		12,515	12,350,305
CK Hutchison International 23 Ltd., 4.88%, 04/21/33[b]	USD	965	973,145
Connect Finco SARL[c]			
6.75%, 10/01/26		13,418	13,418,000
9.00%, 09/15/29		7,947	7,690,591
CPUK Finance Ltd.[b]			
3.59%, 08/28/25	GBP	806	1,061,093
4.50%, 08/28/27		3,205	4,027,829
Deuce Finco plc, 5.50%, 06/15/27[b]		2,070	2,715,942
EC Finance plc, 3.00%, 10/15/26[b]	EUR	3,651	3,946,048
EnQuest plc, 11.63%, 11/01/27[c]	USD	4,800	4,868,539
Galaxy Bidco Ltd., 6.50%, 07/31/26[b]	GBP	23,362	30,999,572
Gatwick Airport Finance plc, 4.38%, 04/07/26[b]		5,935	7,760,201
Global Switch Finance BV, 1.38%, 10/07/30[b]	EUR	17,914	18,298,073
Heathrow Finance plc[b]			
5.75%, 03/03/25[g]	GBP	1,486	1,980,851
3.88%, 03/01/27[g]		5,212	6,619,774
4.13%, 09/01/29[g]		1,956	2,392,793
6.63%, 03/01/31		9,981	13,355,414
HSBC Holdings plc[a]			
(3-mo. CME Term SOFR + 1.40%), 2.63%, 11/07/25	USD	1,807	1,801,606
(1-day SOFR + 1.43%), 3.00%, 03/10/26		24,891	24,658,850
(1-day SOFR + 1.54%), 1.65%, 04/18/26		7,393	7,256,332
(3-mo. EURIBOR + 1.00%), 4.44%, 09/24/26[b]	EUR	17,200	19,278,097
(BPISDS01 + 1.32%), 2.26%, 11/13/26[b]	GBP	35,500	45,963,238

Security		*Par (000)*	*Value*
United Kingdom (continued)			
(3-mo. EURIBOR + 1.45%), 3.02%, 06/15/27[b]	EUR	21,000	$ 23,389,475
(Sterling Overnight Index Average + 1.31%), 1.75%, 07/24/27	GBP	29,675	37,499,579
(5-Year EUR Swap Annual + 3.84%), 4.75%[b][o]	EUR	10,309	11,203,208
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.30%), 6.88%[o]	USD	25,000	25,752,675
(3-mo. ASX Australia Bank Bill Short Term Rates Mid + 2.30%), 6.21%, 03/21/34[b]	AUD	4,190	2,970,971
INEOS Quattro Finance 2 plc[b]			
2.50%, 01/15/26	EUR	100	110,758
8.50%, 03/15/29		18,578	21,892,472
Informa plc, 3.13%, 07/05/26[b]	GBP	24,147	31,243,550
Intu Jersey 2 Ltd., 2.88%, 11/01/24[b][d][e][p]		3,858	799,583
ITV plc, 1.38%, 09/26/26[b]	EUR	603	650,415
Jaguar Land Rover Automotive plc, 4.50%, 10/01/27[c]	USD	550	538,504
Jerrold Finco plc, 5.25%, 01/15/27[b]	GBP	12,790	16,821,722
Lloyds Banking Group plc			
2.25%, 10/16/24[b]		6,659	8,891,123
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.61%), 5.13%[a][o]		1,700	2,267,426
(5-Year EURIBOR ICE Swap Rate + 5.29%), 4.95%[a][b][o]	EUR	12,540	13,941,452
(GUKG1 + 1.30%), 1.88%, 01/15/26[a][b]	GBP	35,119	46,469,114
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.00%), 2.44%, 02/05/26[a]	USD	2,965	2,936,577
Market Bidco Finco plc, 5.50%, 11/04/27[b]	GBP	8,725	10,995,732
Metrocentre Finance plc, 8.75%, (8.75% Cash or 8.75% PIK), 12/05/24[q]		1,138	764,563
Mitchells & Butlers Finance plc, Series D1, (Sterling Overnight Index Average + 2.36%), 7.32%, 06/15/36[a][b]		2,225	2,439,978
Mobico Group plc[b]			
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.14%), 4.25%[a][o]		7,246	8,795,317
3.63%, 11/20/28[g]		408	491,604
4.88%, 09/26/31	EUR	11,046	12,111,122
Motability Operations Group plc[b]			
0.13%, 07/20/28		6,809	6,856,042
3.63%, 07/24/29		21,750	24,837,351
3.50%, 07/17/31		14,155	15,990,782
4.25%, 06/17/35		15,900	18,600,287
Motion Finco SARL, 7.38%, 06/15/30[b]		13,237	14,909,374
National Grid Electricity Distribution South West plc, 5.88%, 03/25/27[b]	GBP	3,275	4,465,950
Nationwide Building Society[a][b]			
(5-Year U.K. Government Bonds Note Generic Bid Yield + 5.39%), 5.88%[o]		4,556	6,083,074
(3-mo. EURIBOR + 0.93%), 1.50%, 03/08/26	EUR	15,000	16,567,178
(5-Year U.K. Government Bonds Note Generic Bid Yield + 5.63%), 5.75%[o]	GBP	5,100	$ 6,584,777
(5-Year U.K. Government Bonds Note Generic Bid Yield + 3.85%), 7.50%[o]		7,575	10,178,033
NatWest Group plc[a]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.63%), 6.00%[o]	USD	3,300	3,298,289
(3-mo. EURIBOR + 1.08%), 1.75%, 03/02/26[b]	EUR	27,000	29,853,681
(BPSW1 + 1.49%), 2.88%, 09/19/26[b]	GBP	13,408	17,534,597
(BPSW1 + 2.01%), 3.13%, 03/28/27[b]		3,266	4,248,278
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.99%), 5.13%[o]		6,150	7,859,930
(5-Year EUR Swap Annual + 1.27%), 1.04%, 09/14/32[b]	EUR	11,000	11,393,769
NGG Finance plc, (5-Year EUR Swap Annual + 2.14%), 1.63%, 12/05/79[a][b]		45,185	50,046,194
NIE Finance plc, 2.50%, 10/27/25[b]	GBP	4,800	6,238,772
Phoenix Group Holdings plc, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.19%), 8.50%[a][b][o]	USD	4,700	4,915,330
Pinewood Finco plc 6.00%, 03/27/30[b]	GBP	20,101	26,948,984
Pinnacle Bidco plc, 10.00%, 10/11/28[b]		8,709	12,414,879
Premier Foods Finance plc, 3.50%, 10/15/26[b]		6,048	7,903,941
Rolls-Royce plc			
3.63%, 10/14/25[c]	USD	9,694	9,524,648
5.75%, 10/15/27[c]		275	283,524
5.75%, 10/15/27[b]	GBP	8,700	11,867,002
Santander UK Group Holdings plc, 3.63%, 01/14/26[b]		3,266	4,303,121
SCC Power plc[c][q]			
8.00%, (8.00% Cash or 8.00% PIK), 12/31/28	USD	21,341	8,739,218
4.00%, (4.00% Cash or 4.00% PIK), 05/17/32		11,655	1,660,881
SP Distribution plc, 5.88%, 07/17/26[b]	GBP	4,200	5,716,600
SSE plc, 8.38%, 11/20/28[b]		10,800	16,356,481
Standard Chartered plc[a][b]			
(1-Year EURIBOR ICE Swap Rate + 0.88%), 1.63%, 10/03/27	EUR	10,400	11,265,230
(SDSOA5 + 3.08%), 5.30%[o]	SGD	8,500	6,825,131
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.57%), 7.88%[o]	USD	8,000	8,454,000
Stonegate Pub Co. Financing 2019 plc[b]			
(3-mo. EURIBOR + 6.63%), 10.17%, 07/31/29[a]	EUR	1,892	2,148,728
10.75%, 07/31/29	GBP	1,825	2,522,281
Synthomer plc, 3.88%, 07/01/25[b]	EUR	768	850,727
Tesco Property Finance 1 plc, 7.62%, 07/13/39[b]	GBP	2,767	4,190,700
Tesco Property Finance 3 plc, 5.74%, 04/13/40[b]		6,293	8,480,670

Security		Par (000)	Value
United Kingdom (continued)			
Tesco Property Finance 4 plc, 5.80%, 10/13/40[b]	GBP	2,993	$ 4,040,754
Thames Water Kemble Finance plc, 4.63%, 05/19/26[b][d][e]		4,273	177,096
Thames Water Utilities Finance plc, 4.00%, 06/19/25[b]		27,434	28,229,092
TSB Bank plc, 3.32%, 03/05/29[b]	EUR	11,130	12,750,014
Virgin Media Finance plc, 5.00%, 07/15/30[c]	USD	2,400	2,110,859
Virgin Media Secured Finance plc			
5.25%, 05/15/29[b]	GBP	400	502,693
5.50%, 05/15/29[c]	USD	4,906	4,705,336
4.25%, 01/15/30[b]	GBP	2,425	2,861,157
4.50%, 08/15/30[c]	USD	200	177,908
Virgin Media Vendor Financing Notes III DAC, 4.88%, 07/15/28[b]	GBP	2,460	3,038,447
Virgin Money UK plc, (1-Year EURIBOR ICE Swap Rate + 1.20%), 4.00%, 03/18/28[a][b]	EUR	3,480	3,954,782
Vmed O2 UK Financing I plc			
4.00%, 01/31/29[b]	GBP	9,000	10,769,132
3.25%, 01/31/31[b]	EUR	7,736	7,962,895
4.25%, 01/31/31[c]	USD	3,036	2,687,593
4.50%, 07/15/31[b]	GBP	5,956	6,867,979
4.75%, 07/15/31[c]	USD	875	778,774
5.63%, 04/15/32[b]	EUR	1,666	1,873,902
7.75%, 04/15/32[c]	USD	4,218	4,329,693
Vodafone Group plc			
5.63%, 02/10/53		4,280	4,356,609
(5-Year EUR Swap Annual + 3.43%), 4.20%, 10/03/78[a][b]	EUR	2,310	2,590,662
(5-Year GBP Swap + 3.27%), 4.88%, 10/03/78[a][b]	GBP	1,500	1,986,253
(5-Year GBP Swap + 3.27%), 4.88%, 10/03/78[a][b]		15,008	19,873,125
(5-Year USD Swap Semi + 3.05%), 6.25%, 10/03/78[a][b]	USD	5,297	5,297,000
(5-Year EUR Swap Annual + 3.00%), 2.63%, 08/27/80[a][b]	EUR	2,845	3,093,439
Series NC6, (5-Year EUR Swap Annual + 3.00%), 2.63%, 08/27/80[a][b]		3,212	3,492,488
Series 60NC10, (5-Year EUR Swap Annual + 3.48%), 3.00%, 08/27/80[a][b]		9,005	9,340,134
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.77%), 4.13%, 06/04/81[a]	USD	1,046	948,171
(5-Year U.K. Government Bonds Note Generic Bid Yield + 3.84%), 8.00%, 08/30/86[a][b]	GBP	3,552	5,212,002
Zegona Finance plc			
6.75%, 07/15/29[b]	EUR	2,442	2,837,238
8.63%, 07/15/29[c]	USD	10,079	10,759,333
			1,483,625,537
United States — 13.8%			
Adient Global Holdings Ltd.[c]			
4.88%, 08/15/26		250	247,689
8.25%, 04/15/31		5,639	5,982,980
ADT Security Corp. (The), 4.13%, 08/01/29[c]		450	429,814

Security		Par (000)	Value
United States (continued)			
AES Corp. (The), (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.20%), 7.60%, 01/15/55[a]	USD	2,663	$ 2,801,585
Affinity Interactive, 6.88%, 12/15/27[c]		3,515	3,021,827
Air Lease Corp., Series D, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.56%), 6.00%[a][o]		18,000	17,814,208
Albertsons Cos., Inc.[c]			
3.25%, 03/15/26		575	556,006
4.63%, 01/15/27		588	572,043
5.88%, 02/15/28		300	301,339
6.50%, 02/15/28		500	509,100
3.50%, 03/15/29		3,790	3,533,878
4.88%, 02/15/30		435	427,982
Alexander Funding Trust II, 7.47%, 07/31/28[c]		18,297	19,769,205
Allegiant Travel Co., 7.25%, 08/15/27[c]		4,805	4,764,121
Allied Universal Holdco LLC			
9.75%, 07/15/27[c]		3,283	3,290,062
3.63%, 06/01/28[b]	EUR	12,981	13,600,874
4.63%, 06/01/28[c]	USD	1,100	1,033,427
4.88%, 06/01/28[b]	GBP	11,356	13,974,796
7.88%, 02/15/31[c]	USD	11,950	12,206,770
Allison Transmission, Inc.[c]			
4.75%, 10/01/27		325	319,771
3.75%, 01/30/31		175	159,109
Ambac Assurance Corp., 5.10%[c][o]		1,407	1,956,307
AMC Networks, Inc.			
10.25%, 01/15/29[c]		5,477	5,628,439
4.25%, 02/15/29		13,387	9,682,010
4.25%, 02/15/29[c][p]		4,356	4,007,520
Amentum Escrow Corp., 7.25%, 08/01/32[c]		2,221	2,317,909
American Airlines Pass-Through Trust, Series 2017-2, Class A, 3.50%, 06/15/26[f]		27,580	26,926,354
American Airlines, Inc.[c]			
5.50%, 04/20/26		492	490,929
7.25%, 02/15/28		642	657,165
5.75%, 04/20/29		4,124	4,117,165
8.50%, 05/15/29		1,197	1,270,034
American Axle & Manufacturing, Inc.			
6.88%, 07/01/28		150	149,753
5.00%, 10/01/29		5,798	5,323,316
American Express Co., (1-day SOFR + 1.00%), 4.99%, 05/01/26[a]		8,000	8,008,274
American Tower Corp.			
4.13%, 05/16/27	EUR	7,590	8,674,299
0.50%, 01/15/28		7,900	8,098,719
4.10%, 05/16/34		8,470	9,750,586
American University (The), Series 2019, 3.67%, 04/01/49	USD	4,870	4,039,625
Amgen, Inc.			
5.50%, 12/07/26[b]	GBP	35,798	48,745,549
5.65%, 03/02/53	USD	27,185	28,596,686
Amkor Technology, Inc., 6.63%, 09/15/27[c]		10,550	10,623,449
Antero Midstream Partners LP[c]			
5.75%, 03/01/27		250	250,219
5.38%, 06/15/29		475	470,007
6.63%, 02/01/32		2,050	2,121,721

Security		*Par (000)*	*Value*
United States (continued)			
AP Grange Holdings LLC, (Acquired 06/21/24, cost $14,801,000), 6.50%, 03/20/45[f][l]	USD	14,801	$ 14,912,008
Archrock Partners LP, 6.25%, 04/01/28[c]		575	577,857
Ardagh Packaging Finance plc			
2.13%, 08/15/26[b]	EUR	12,323	11,857,275
4.13%, 08/15/26[c]	USD	41,715	37,603,778
4.75%, 07/15/27[b]	GBP	1,163	992,942
Ares Capital Corp.			
4.25%, 03/01/25	USD	3,469	3,454,073
3.88%, 01/15/26		3,695	3,641,179
2.15%, 07/15/26		491	466,585
7.00%, 01/15/27		6,049	6,296,461
5.88%, 03/01/29		13,000	13,312,346
Asbury Automotive Group, Inc.			
4.50%, 03/01/28		300	292,037
4.63%, 11/15/29[c]		500	476,849
5.00%, 02/15/32[c]		2,050	1,943,974
Ascent Resources Utica Holdings LLC[c]			
8.25%, 12/31/28		375	384,178
5.88%, 06/30/29		600	592,738
Ashton Woods USA LLC[c]			
6.63%, 01/15/28		12,838	12,953,722
4.63%, 08/01/29		1,672	1,605,020
4.63%, 04/01/30		4,694	4,497,278
Associated Banc-Corp., (1-day SOFR + 3.03%), 6.46%, 08/29/30[a]		12,235	12,578,225
AT&T, Inc.			
2.90%, 12/04/26	GBP	41,509	53,500,951
5.50%, 03/15/27[b]		17,800	24,167,336
4.25%, 06/01/43		8,200	9,065,428
3.55%, 09/15/55	USD	17,395	12,723,305
ATI, Inc., 7.25%, 08/15/30		6,246	6,650,972
Avantor Funding, Inc.			
3.88%, 07/15/28[b]	EUR	2,774	3,075,094
4.63%, 07/15/28[c]	USD	575	562,001
3.88%, 11/01/29[c]		250	236,542
Avis Budget Car Rental LLC[c]			
5.75%, 07/15/27		683	680,070
4.75%, 04/01/28		983	924,436
5.38%, 03/01/29		4,445	4,154,748
8.00%, 02/15/31		3,334	3,409,745
Ball Corp.			
6.88%, 03/15/28		2,900	3,003,086
6.00%, 06/15/29		250	258,726
2.88%, 08/15/30		175	155,753
Bank of America Corp.[a]			
(3-mo. CME Term SOFR + 1.13%), 2.46%, 10/22/25		8,361	8,346,124
(3-mo. CME Term SOFR + 1.07%), 3.37%, 01/23/26		6,152	6,117,668
(1-day SOFR + 1.33%), 3.38%, 04/02/26		7,908	7,844,802
(1-day SOFR + 1.15%), 1.32%, 06/19/26		18,000	17,556,597
Bath & Body Works, Inc.			
7.50%, 06/15/29		200	206,697
6.63%, 10/01/30[c]		2,300	2,344,710
Bausch + Lomb Corp., 8.38%, 10/01/28[c]		11,491	12,151,733
Beazer Homes USA, Inc., 7.25%, 10/15/29		8,623	8,853,223
Becton Dickinson & Co., 0.03%, 08/13/25	EUR	4,400	4,765,569

Security		*Par (000)*	*Value*
United States (continued)			
Belden, Inc.[b]			
3.38%, 07/15/27	EUR	2,635	$ 2,904,406
3.88%, 03/15/28		3,371	3,717,981
Berry Global, Inc., 4.88%, 07/15/26[c]	USD	8,000	7,987,216
Big River Steel LLC, 6.63%, 01/31/29[c]		5,243	5,311,725
Blackstone Private Credit Fund, 4.70%, 03/24/25		2,182	2,176,545
Block, Inc.			
2.75%, 06/01/26		500	484,753
3.50%, 06/01/31		275	250,759
Blue Racer Midstream LLC, 7.25%, 07/15/32[c]		4,997	5,243,852
Boeing Co. (The), 7.01%, 05/01/64[c]		44,752	49,306,779
Booking Holdings, Inc., 4.00%, 03/01/44	EUR	10,390	11,744,896
Boyd Gaming Corp.			
4.75%, 12/01/27	USD	375	370,756
4.75%, 06/15/31[c]		5,594	5,341,402
BP Capital Markets BV, 3.36%, 09/12/31[b]	EUR	22,250	24,840,231
BP Capital Markets plc[a][o]			
(5-Year EUR Swap Annual + 3.52%), 3.25%[b]		78,842	86,727,369
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.15%), 6.45%	USD	36,500	38,395,549
Brand Industrial Services, Inc., 10.38%, 08/01/30[c]		6,921	7,411,360
Breeze Aviation Group, Inc. (Acquired 07/30/21, cost $16,053,438) 20.00%, 01/30/28[f][l]		8,847	9,333,683
Buckeye Partners LP			
4.35%, 10/15/24		1,647	1,644,537
4.13%, 03/01/25[c]		1,644	1,630,340
3.95%, 12/01/26		521	505,869
4.50%, 03/01/28[c]		400	387,925
Builders FirstSource, Inc., 6.38%, 06/15/32[c]		1,025	1,062,537
Burford Capital Global Finance LLC[c]			
6.25%, 04/15/28		666	664,613
9.25%, 07/01/31		1,016	1,093,319
Caesars Entertainment, Inc.[c]			
8.13%, 07/01/27		3,849	3,928,255
4.63%, 10/15/29		8,634	8,212,815
6.50%, 02/15/32		450	465,486
California Resources Corp., 8.25%, 06/15/29[c]		4,771	4,862,023
Calpine Corp.[c]			
5.25%, 06/01/26		125	124,509
4.50%, 02/15/28		300	292,917
5.13%, 03/15/28		9,538	9,405,350
4.63%, 02/01/29		750	724,378
5.00%, 02/01/31		468	453,133
3.75%, 03/01/31		50	46,331
Calumet Specialty Products Partners LP, 9.75%, 07/15/28[c]		9,830	9,661,464
Carnival Corp., 7.00%, 08/15/29[c]		1,225	1,301,562
Carnival plc, 1.00%, 10/28/29	EUR	8,000	7,730,337
Carrier Global Corp., 4.50%, 11/29/32		2,972	3,563,734
Catalent Pharma Solutions, Inc., 5.00%, 07/15/27[c]	USD	2,728	2,714,491
CCO Holdings LLC			
5.13%, 05/01/27[c]		800	787,373

Security		*Par (000)*	*Value*
United States (continued)			
5.38%, 06/01/29[c]	USD	6,100	$ 5,878,528
6.38%, 09/01/29[c]		6,058	6,065,179
4.75%, 03/01/30[c]		8,896	8,182,867
4.50%, 08/15/30[c]		7,165	6,494,911
4.25%, 02/01/31[c]		6,351	5,599,864
7.38%, 03/01/31[c]		2,139	2,190,067
4.50%, 05/01/32		4,708	4,070,788
4.50%, 06/01/33[c]		2,583	2,193,572
4.25%, 01/15/34[c]		5,357	4,394,133
Cedar Fair LP			
5.38%, 04/15/27		2,921	2,912,757
5.25%, 07/15/29		8,268	8,123,641
Central Parent, Inc., 7.25%, 06/15/29[c]		6,793	6,946,583
Century Communities, Inc., 6.75%, 06/01/27		1,175	1,186,284
Champions Financing, Inc., 8.75%, 02/15/29[c]		1,288	1,311,898
Charles River Laboratories International, Inc.[c]			
3.75%, 03/15/29		475	447,108
4.00%, 03/15/31		225	207,418
Charter Communications Operating LLC, 4.91%, 07/23/25		4,261	4,254,030
Chemours Co. (The)			
4.00%, 05/15/26	EUR	7,700	8,519,399
5.38%, 05/15/27	USD	639	625,537
5.75%, 11/15/28[c]		3,568	3,389,292
4.63%, 11/15/29[c]		12,073	10,811,566
Chesapeake Energy Corp.			
6.13%, 02/15/21[d][e][f]		27,853	3
5.38%, 06/15/21[d][e][f]		4,795	—
5.50%, 02/01/26[c]		2,019	2,015,290
5.88%, 02/01/29[c]		25	25,128
6.75%, 04/15/29[c]		600	611,246
Churchill Downs, Inc.[c]			
5.50%, 04/01/27		2,034	2,026,336
4.75%, 01/15/28		427	418,671
5.75%, 04/01/30		1,445	1,446,583
6.75%, 05/01/31		7,664	7,914,291
Cinemark USA, Inc., 7.00%, 08/01/32[c]		3,583	3,740,505
Citigroup Global Markets Holdings, Inc., 7.12%, 06/20/31[b][f]		13,000	13,068,640
Citigroup, Inc.			
(1-day SOFR + 2.84%), 3.11%, 04/08/26[a]		6,313	6,250,781
(3-mo. EURIBOR + 1.07%), 1.50%, 07/24/26[a][b]	EUR	10,500	11,521,730
1.75%, 10/23/26	GBP	5,104	6,446,178
(3-mo. EURIBOR + 1.05%), 3.75%, 05/14/32[a][b]	EUR	26,700	30,348,547
Citizens Bank NA, (1-day SOFR + 1.45%), 6.06%, 10/24/25[a]	USD	1,750	1,749,969
Civitas Resources, Inc.[c]			
5.00%, 10/15/26		7,623	7,538,188
8.38%, 07/01/28		6,992	7,267,967
Clarios Global LP			
4.38%, 05/15/26[b]	EUR	5,382	5,970,903
6.25%, 05/15/26[c]	USD	830	829,702
6.75%, 05/15/28[c]		875	901,910
Clean Harbors, Inc.[c]			
4.88%, 07/15/27		225	221,807
6.38%, 02/01/31		225	230,494
Clear Channel Outdoor Holdings, Inc.[c]			
5.13%, 08/15/27		1,053	1,035,212
9.00%, 09/15/28		2,902	3,085,169

Security		*Par (000)*	*Value*
United States (continued)			
7.88%, 04/01/30	USD	4,842	$ 5,063,260
Cleveland-Cliffs, Inc.			
5.88%, 06/01/27		225	225,500
6.75%, 04/15/30[c]		4,357	4,430,413
7.00%, 03/15/32[c]		1,639	1,657,014
Cloud Software Group, Inc.[c]			
6.50%, 03/31/29		44,641	44,416,296
9.00%, 09/30/29		7,371	7,500,805
8.25%, 06/30/32		1,563	1,633,802
Clydesdale Acquisition Holdings, Inc., 8.75%, 04/15/30[c]		4,940	5,016,288
CNX Resources Corp.[c]			
7.38%, 01/15/31		500	522,487
7.25%, 03/01/32		233	244,688
Coca-Cola Co. (The)			
3.38%, 08/15/37	EUR	6,440	7,252,710
5.20%, 01/14/55	USD	38,530	40,425,545
5.40%, 05/13/64		4,980	5,330,078
Comcast Corp., 3.55%, 09/26/36	EUR	18,900	21,154,499
CommScope Technologies LLC, 6.00%, 06/15/25[c]	USD	9,688	9,373,140
Comstock Resources, Inc.[c]			
6.75%, 03/01/29		7,747	7,551,025
5.88%, 01/15/30		1,972	1,843,993
Constellium SE, 5.38%, 08/15/32[b]	EUR	9,008	10,318,046
Consumers Energy Co., 4.35%, 04/15/49	USD	4,387	3,960,311
Continuum Group, Inc., 5.00%, 09/13/27[c][f]		19,384	19,723,220
Coty, Inc.[c]			
5.00%, 04/15/26		425	423,158
6.63%, 07/15/30		375	389,638
CQP Holdco LP, 7.50%, 12/15/33[c]		3,346	3,630,330
Crown Americas LLC			
4.75%, 02/01/26		500	498,241
4.25%, 09/30/26		75	73,814
Crown European Holdings SACA[b]			
3.38%, 05/15/25	EUR	4,093	4,544,323
5.00%, 05/15/28		1,851	2,148,380
4.50%, 01/15/30		4,569	5,201,027
CrownRock LP, 5.00%, 05/01/29[c]	USD	350	354,124
CRSO Trust, 7.12%, 07/10/28[c]		4,399	4,675,494
CSC Holdings LLC[c]			
5.50%, 04/15/27		15,472	13,606,884
11.25%, 05/15/28		3,579	3,454,869
11.75%, 01/31/29		7,101	6,863,764
6.50%, 02/01/29		5,900	4,886,219
4.50%, 11/15/31		4,075	2,966,565
CSX Corp., 4.90%, 03/15/55		4,258	4,184,223
Dana Financing Luxembourg SARL[b]			
3.00%, 07/15/29	EUR	2,132	2,089,397
8.50%, 07/15/31		6,292	7,455,554
Dana, Inc.			
5.63%, 06/15/28	USD	100	98,047
4.25%, 09/01/30		907	814,382
Darling Ingredients, Inc.[c]			
5.25%, 04/15/27		400	397,881
6.00%, 06/15/30		175	176,665
Delta Air Lines, Inc.			
7.38%, 01/15/26		575	591,540
4.38%, 04/19/28		100	99,018
Diamondback Energy, Inc.			
5.75%, 04/18/54		13,285	13,386,912
5.90%, 04/18/64		8,400	8,466,714

Security		Par (000)	Value
United States (continued)			
DirecTV Financing LLC, 5.88%, 08/15/27[c]	USD	1,163	$ 1,141,871
DISH DBS Corp., 5.88%, 11/15/24		22,532	22,401,554
DISH Network Corp.[p]			
0.00%, 12/15/25[h]		8,645	7,478,451
3.38%, 08/15/26		3,464	2,779,360
DT Midstream, Inc.[c]			
4.13%, 06/15/29		500	478,270
4.38%, 06/15/31		225	212,986
Duke Energy Corp.			
3.10%, 06/15/28	EUR	10,000	11,134,305
3.75%, 04/01/31		20,409	22,968,566
Eaton Capital UnLtd Co., 3.80%, 05/21/36[b]		3,800	4,378,298
Edgewell Personal Care Co., 4.13%, 04/01/29[c]	USD	525	496,643
Edison International[a]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.86%), 8.13%, 06/15/53		3,100	3,255,018
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.66%), 7.88%, 06/15/54		4,305	4,522,075
Eli Lilly & Co.			
5.05%, 08/14/54		24,063	24,656,446
5.20%, 08/14/64		3,480	3,591,652
EMRLD Borrower LP, 6.38%, 12/15/30[b]	EUR	9,045	10,561,191
Encompass Health Corp.			
4.50%, 02/01/28	USD	450	441,685
4.75%, 02/01/30		1,410	1,378,165
4.63%, 04/01/31		2,542	2,434,093
Encore Capital Group, Inc.			
4.88%, 10/15/25[b]	EUR	7,437	8,282,537
5.38%, 02/15/26[b]	GBP	2,175	2,886,057
8.50%, 05/15/30[c]	USD	519	546,988
Energizer Holdings, Inc.[c]			
4.75%, 06/15/28		5,304	5,146,733
4.38%, 03/31/29		5,972	5,655,484
Energy Transfer LP			
5.63%, 05/01/27[c]		700	702,418
7.38%, 02/01/31[c]		350	372,347
5.00%, 05/15/50		12,675	11,450,854
EnLink Midstream LLC			
5.38%, 06/01/29		425	435,711
6.50%, 09/01/30[c]		275	296,502
EnLink Midstream Partners LP			
4.15%, 06/01/25		425	421,173
4.85%, 07/15/26		75	75,068
Entegris, Inc., 4.75%, 04/15/29[c]		1,500	1,478,175
EQM Midstream Partners LP[c]			
6.00%, 07/01/25		300	300,422
7.50%, 06/01/27		5,775	5,943,988
6.50%, 07/01/27		225	231,773
4.50%, 01/15/29		375	366,852
7.50%, 06/01/30		5,025	5,518,631
Equinix, Inc., 3.40%, 02/15/52		780	568,262
EquipmentShare.com, Inc.[c]			
9.00%, 05/15/28		12,606	13,164,105
8.63%, 05/15/32		5,955	6,247,379
ESC Investments & Realty Corp., Inc., 6.63%, 08/15/20[d][e][f]		1,665	—
Exo Imaging, Inc., Series C, (Acquired 08/14/24, cost $284,712), 8.00%, 08/14/25[f][l]		285	1,140,270
Fair Isaac Corp.[c]			
5.25%, 05/15/26	USD	300	$ 299,954
4.00%, 06/15/28		275	266,086
Ferrellgas LP[c]			
5.38%, 04/01/26		1,197	1,194,219
5.88%, 04/01/29		4,362	4,081,915
FirstCash, Inc., 5.63%, 01/01/30[c]		249	246,717
FirstEnergy Corp.			
Series B, 3.90%, 07/15/27[g]		575	569,027
Series B, 2.25%, 09/01/30		275	243,393
FirstEnergy Pennsylvania Electric Co., 4.00%, 04/15/25[c]		3,536	3,510,935
FirstEnergy Transmission LLC, 4.55%, 01/15/30[c]		6,131	6,184,893
Fiserv, Inc., 2.25%, 07/01/25	GBP	3,800	4,969,962
Five Point Operating Co. LP, 10.50%, 01/15/28[c][g]	USD	10,911	11,163,745
Florida Power & Light Co.			
3.99%, 03/01/49		7,000	5,973,335
5.60%, 06/15/54		18,750	20,447,508
FLYR, Inc., 7.74%, 01/20/27[f]		12,353	11,920,293
Ford Motor Co.			
3.25%, 02/12/32		2,269	1,932,337
6.10%, 08/19/32		12,205	12,509,766
5.29%, 12/08/46		11,000	9,976,757
Ford Motor Credit Co. LLC			
5.13%, 06/16/25		12,600	12,595,238
4.13%, 08/04/25		2,912	2,885,119
3.38%, 11/13/25		4,207	4,126,675
4.39%, 01/08/26		2,218	2,198,695
6.95%, 03/06/26		4,552	4,658,757
6.86%, 06/05/26	GBP	14,906	20,299,806
6.95%, 06/10/26	USD	3,725	3,834,606
2.70%, 08/10/26		15,371	14,767,288
5.78%, 04/30/30	GBP	7,400	9,841,905
Forestar Group, Inc., 5.00%, 03/01/28[c]	USD	5,349	5,210,018
Fortrea Holdings, Inc., 7.50%, 07/01/30[c]		460	463,020
Freed Hotels & Resorts, 12.00%, 11/21/28[a][f]		109,764	111,552,715
Freedom Mortgage Corp.[c]			
7.63%, 05/01/26		1,209	1,219,792
6.63%, 01/15/27		903	905,063
12.00%, 10/01/28		3,467	3,787,288
12.25%, 10/01/30		6,852	7,673,932
Freedom Mortgage Holdings LLC[c]			
9.25%, 02/01/29		4,308	4,477,933
9.13%, 05/15/31		1,732	1,780,683
FreeWire Technologies, Inc., 6.00%, 02/20/28[f]		20,043	2
Frontier Communications Holdings LLC[c]			
5.00%, 05/01/28		2,425	2,403,127
6.75%, 05/01/29		6,810	6,858,001
8.75%, 05/15/30		30,128	32,106,325
8.63%, 03/15/31		9,270	9,993,894
Frontier Florida LLC, Series E, 6.86%, 02/01/28		19,615	20,326,942
Frontier North, Inc., Series G, 6.73%, 02/15/28		4,850	4,996,148
Full House Resorts, Inc., 8.25%, 02/15/28[c]		2,412	2,415,570
Gen Digital, Inc.[c]			
6.75%, 09/30/27		9,371	9,628,462

Security		*Par (000)*	*Value*
United States (continued)			
7.13%, 09/30/30	USD	250	$ 262,326
General Electric Co., 4.13%, 09/19/35[b]	EUR	4,100	4,832,132
General Motors Co., 5.95%, 04/01/49	USD	12,550	12,439,517
General Motors Financial Co., Inc.			
2.90%, 02/26/25		2,000	1,983,380
5.15%, 08/15/26[b]	GBP	6,800	9,077,369
4.50%, 11/22/27[b]	EUR	6,500	7,525,089
GFL Environmental, Inc.[c]			
5.13%, 12/15/26	USD	25	24,942
4.00%, 08/01/28		1,950	1,872,766
4.75%, 06/15/29		2,743	2,675,683
4.38%, 08/15/29		2,453	2,351,229
6.75%, 01/15/31		400	419,533
Gilead Sciences, Inc., 5.55%, 10/15/53		26,030	27,941,716
Global Atlantic Fin Co., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.61%), 7.95%, 10/15/54[a][c]		1,070	1,116,900
Global Payments, Inc., 4.88%, 03/17/31	EUR	16,606	19,701,723
GLP Capital LP, 4.00%, 01/15/31	USD	3,678	3,447,855
Go Daddy Operating Co. LLC[c]			
5.25%, 12/01/27		125	124,541
3.50%, 03/01/29		350	328,395
Goldman Sachs Group, Inc. (The)			
Series U, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.92%), 3.65%[a][o]		4,217	3,997,431
7.25%, 04/10/28	GBP	3,332	4,808,618
(3-mo. CME Term SOFR + 1.56%), 4.22%, 05/01/29[a]	USD	19,242	19,129,804
3.00%, 02/12/31[b]	EUR	7,500	8,306,882
Goodyear Europe BV, 2.75%, 08/15/28[b]		7,367	7,421,849
Goodyear Tire & Rubber Co. (The)			
4.88%, 03/15/27	USD	857	837,013
5.00%, 07/15/29		4,312	3,965,866
5.25%, 07/15/31		895	807,402
5.63%, 04/30/33		5,161	4,553,693
GoTo Group, Inc.			
5.50%, 05/01/28[c]		18,683	9,848,955
Grand Canyon University, 5.13%, 10/01/28		8,775	8,223,404
Graphic Packaging International LLC, 3.50%, 03/15/28[c]		623	593,280
Gray Television, Inc.[c]			
7.00%, 05/15/27		400	393,161
5.38%, 11/15/31		1,037	648,562
H&E Equipment Services, Inc., 3.88%, 12/15/28[c]		6,358	5,969,167
Hanesbrands, Inc.[c]			
4.88%, 05/15/26		1,025	1,016,014
9.00%, 02/15/31		8,795	9,493,314
HCA, Inc.			
4.63%, 03/15/52		32,465	28,177,107
5.95%, 09/15/54		16,270	17,091,775
Helios Software Holdings, Inc.[b]			
Series SEPT, 7.88%, 05/01/29	EUR	7,222	8,178,448
7.88%, 05/01/29		10,815	12,247,288
Hertz Corp. (The), 5.00%, 12/01/29[c][r]	USD	2,075	1,370,802
Hess Midstream Operations LP[c]			
5.63%, 02/15/26		525	525,043
5.13%, 06/15/28		150	148,402
4.25%, 02/15/30		100	95,485

Security		*Par (000)*	*Value*
United States (continued)			
Hilcorp Energy I LP[c]			
5.75%, 02/01/29	USD	475	$ 462,100
6.25%, 04/15/32		551	536,301
8.38%, 11/01/33		4,978	5,366,777
Hilton Domestic Operating Co., Inc.			
5.75%, 05/01/28[c]		450	451,974
5.88%, 04/01/29[c]		1,262	1,293,860
4.88%, 01/15/30		17	16,775
4.00%, 05/01/31[c]		1,575	1,472,716
3.63%, 02/15/32[c]		150	135,514
Hilton Grand Vacations Borrower Escrow LLC[c]			
5.00%, 06/01/29		6,261	5,948,289
4.88%, 07/01/31		2,849	2,585,896
Hilton Worldwide Finance LLC, 4.88%, 04/01/27		975	972,105
Hologic, Inc., 3.25%, 02/15/29[c]		625	582,249
Home Depot, Inc. (The), 2.38%, 03/15/51		16,700	10,483,062
Homes By West Bay LLC, 11.00%, 02/06/30[f]		80,958	82,779,555
Honeywell International, Inc., 3.75%, 05/17/32	EUR	7,800	8,984,715
Howard Hughes Corp. (The), 5.38%, 08/01/28[c]	USD	8,796	8,666,767
Hyatt Hotels Corp., 5.38%, 04/23/25[g]		5,964	5,973,702
Hyundai Capital America[a][b]			
(1-day SOFR + 1.04%), 5.89%, 03/19/27		10,000	10,029,800
(1-day SOFR + 1.04%), 5.87%, 06/24/27		10,000	10,026,063
International Game Technology plc[c]			
4.13%, 04/15/26		500	493,473
6.25%, 01/15/27		300	306,227
IQVIA, Inc.[c]			
5.00%, 10/15/26		225	224,381
5.00%, 05/15/27		375	372,716
6.50%, 05/15/30		300	313,004
Iron Mountain Information Management Services, Inc., 5.00%, 07/15/32[c]		475	457,839
Iron Mountain UK plc, 3.88%, 11/15/25[b]	GBP	6,724	8,866,044
Iron Mountain, Inc.[c]			
7.00%, 02/15/29	USD	1,950	2,032,509
4.50%, 02/15/31		4,150	3,936,677
J.P. Morgan Structured Products BV, 13.70%, 03/31/25[b]		8,037	13,004,117
Jane Street Group, 4.50%, 11/15/29[c]		1,267	1,219,512
Jazz Investments I Ltd., 3.13%, 09/15/30[c][p]		6,036	6,286,494
Jazz Securities DAC, 4.38%, 01/15/29[c]		675	652,803
Jefferies GmbH, (ESTRON at 0.00% Floor + 0.80%), 4.24%, 07/22/26[a][b]	EUR	9,000	10,008,098
John Deere Capital Corp., 3.45%, 07/16/32[b]		24,300	27,723,890
JP Morgan Structured Products BV, 10.17%, 05/21/26[b][f]	USD	10,022	10,146,873
JPMorgan Chase & Co.			
3.13%, 01/23/25		4,150	4,126,601
(1-day SOFR + 0.61%), 1.56%, 12/10/25[a]		2,500	2,481,011
(1-day SOFR + 0.92%), 2.60%, 02/24/26[a]		16,621	16,457,187

Security		Par (000)		Value
United States (continued)				
(3-mo. CME Term SOFR + 1.59%), 2.01%, 03/13/26[(a)]	USD	16,610	$	16,388,438
(1-day SOFR + 1.85%), 2.08%, 04/22/26[(a)]		16,610		16,344,966
(Sterling Overnight Index Average + 0.68%), 0.99%, 04/28/26[(a)(b)]	GBP	20,248		26,424,065
Series KK, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.85%), 3.65%[(a)(o)]	USD	1,643		1,589,507
(3-mo. EURIBOR + 0.61%), 4.06%, 06/06/28[(a)(b)]	EUR	16,620		18,573,445
(3-mo. EURIBOR + 1.28%), 4.46%, 11/13/31[(a)(b)]		7,000		8,330,309
(3-mo. EURIBOR + 0.98%), 3.76%, 03/21/34[(a)(b)]		10,120		11,568,661
KeyCorp, (SOFR Index + 2.42%), 6.40%, 03/06/35[(a)]	USD	24,795		26,958,571
KLA Corp., 4.95%, 07/15/52		4,159		4,132,570
Kohl's Corp., 4.63%, 05/01/31[(g)]		2,749		2,315,071
Kraft Heinz Foods Co.				
(3-mo. EURIBOR + 0.50%), 4.07%, 05/09/25[(a)]	EUR	27,700		30,890,188
4.13%, 07/01/27[(b)]	GBP	1,960		2,590,163
Kroger Co. (The)				
4.70%, 08/15/26	USD	13,185		13,270,354
4.60%, 08/15/27		10,185		10,272,563
Kronos International, Inc.[(b)]				
3.75%, 09/15/25	EUR	1,305		1,440,095
9.50%, 03/15/29		10,124		12,255,412
LABL, Inc., 5.88%, 11/01/28[(c)]	USD	11,074		10,371,316
Lamar Media Corp.				
3.75%, 02/15/28		810		776,987
4.88%, 01/15/29		5,399		5,333,422
4.00%, 02/15/30		175		164,856
Lamb Weston Holdings, Inc.[(c)]				
4.88%, 05/15/28		250		248,381
4.38%, 01/31/32		400		371,031
Landsea Homes Corp., 11.00%, 07/17/28[(f)]		78,968		86,272,540
Las Vegas Sands Corp.				
2.90%, 06/25/25		4,222		4,148,515
3.50%, 08/18/26		475		464,974
3.90%, 08/08/29		100		95,312
Lessen, Inc., (3-mo. CME Term SOFR + 8.50%), 13.40%, 01/05/28[(a)(c)(f)]		43,058		40,207,878
Level 3 Financing, Inc.[(c)]				
4.63%, 09/15/27		4,343		3,825,184
10.50%, 04/15/29		4,435		4,834,367
11.00%, 11/15/29		5,007		5,545,907
10.50%, 05/15/30		3,632		3,908,940
10.00%, 10/15/32		20,904		19,966,296
LGI Homes, Inc., 8.75%, 12/15/28[(c)]		6,472		6,930,968
Light & Wonder International, Inc.[(c)]				
7.00%, 05/15/28		569		573,982
7.25%, 11/15/29		1,711		1,770,242
7.50%, 09/01/31		9,792		10,270,633
Lightning eMotors, Inc., 7.50%, 05/15/25[(c)(d)(e)(p)]		4,313		43,130
Lions Gate Capital Holdings 1, Inc., 5.50%, 04/15/29[(c)]		34,686		31,138,156
Lithia Motors, Inc.[(c)]				
3.88%, 06/01/29		3,356		3,131,830
4.38%, 01/15/31		3,477		3,235,518
Live Nation Entertainment, Inc.[(c)]				
6.50%, 05/15/27		975		994,493

Security		Par (000)		Value
United States (continued)				
4.75%, 10/15/27	USD	2,746	$	2,707,172
3.75%, 01/15/28		150		144,135
Lowe's Cos., Inc., 5.63%, 04/15/53		13,305		13,848,760
Macy's Retail Holdings LLC[(c)]				
5.88%, 04/01/29		1,705		1,682,831
5.88%, 03/15/30		1,851		1,814,829
6.13%, 03/15/32		1,224		1,186,349
Massachusetts Institute of Technology, 3.96%, 07/01/38		8,375		8,102,632
Mastercard, Inc., 4.55%, 01/15/35		7,004		7,035,953
Match Group Holdings II LLC[(c)]				
4.63%, 06/01/28		450		437,526
3.63%, 10/01/31		1,437		1,286,839
Mauser Packaging Solutions Holding Co., 7.88%, 04/15/27[(c)]		18,820		19,444,401
Medline Borrower LP, 3.88%, 04/01/29[(c)]		23,832		22,563,292
Medtronic Global Holdings SCA, 2.63%, 10/15/25	EUR	4,940		5,477,246
Medtronic, Inc., 4.15%, 10/15/53		11,960		13,778,972
Meta Platforms, Inc.				
5.40%, 08/15/54	USD	42,118		44,125,107
5.55%, 08/15/64		16,165		17,265,348
MGM Resorts International				
5.75%, 06/15/25		121		121,411
4.63%, 09/01/26		75		74,529
5.50%, 04/15/27		125		125,432
4.75%, 10/15/28		1,450		1,420,991
MicroStrategy, Inc.[(c)(p)]				
0.63%, 09/15/28		6,293		7,567,332
2.25%, 06/15/32		10,000		11,050,000
Midwest Gaming Borrower LLC, 4.88%, 05/01/29[(c)]		5,752		5,517,153
Molina Healthcare, Inc.[(c)]				
4.38%, 06/15/28		375		364,565
3.88%, 11/15/30		175		162,561
3.88%, 05/15/32		100		91,452
Molson Coors Beverage Co., 3.80%, 06/15/32	EUR	7,930		9,078,963
Morgan Stanley[(a)]				
Series I, (1-day SOFR + 0.75%), 0.86%, 10/21/25	USD	2,565		2,558,245
(1-day SOFR + 0.56%), 1.16%, 10/21/25		35,901		35,828,098
(1-day SOFR + 0.94%), 2.63%, 02/18/26		12,457		12,338,776
(3-mo. EURIBOR + 0.65%), 4.13%, 03/19/27	EUR	42,400		47,350,031
(3-mo. EURIBOR + 0.70%), 0.41%, 10/29/27		18,000		19,022,803
MSD Netherlands Capital BV, 3.75%, 05/30/54		12,910		14,281,294
Murphy Oil Corp., 5.88%, 12/01/27	USD	325		328,966
Murphy Oil USA, Inc.				
4.75%, 09/15/29		162		157,411
3.75%, 02/15/31[(c)]		900		810,964
National Grid North America, Inc.[(b)]				
1.05%, 01/20/31	EUR	3,871		3,745,817
4.67%, 09/12/33		9,440		11,265,079
Nationstar Mortgage Holdings, Inc.[(c)]				
6.00%, 01/15/27	USD	2,068		2,068,238
5.50%, 08/15/28		10,923		10,812,979
6.50%, 08/01/29		2,690		2,735,267
5.13%, 12/15/30		13,191		12,654,126
5.75%, 11/15/31		2,581		2,528,272

Security		Par (000)	Value
United States (continued)			
7.13%, 02/01/32	USD	3,111	$ 3,248,970
NCL Corp. Ltd.[c]			
8.38%, 02/01/28		625	656,342
8.13%, 01/15/29		9,958	10,647,084
NCR Atleos Corp., 9.50%, 04/01/29[c]		18,665	20,547,720
NCR Voyix Corp.[c]			
5.00%, 10/01/28		3,321	3,259,585
5.13%, 04/15/29		660	645,836
Neogen Food Safety Corp., 8.63%, 07/20/30[c]		2,639	2,920,927
Netflix, Inc., 3.63%, 05/15/27	EUR	11,800	13,400,721
New Generation Co., 10.34%, 09/30/29[c]	USD	11,161	10,993,132
New York Life Global Funding, 4.35%, 09/16/25[b]	GBP	3,899	5,186,115
Newell Brands, Inc.			
5.70%, 04/01/26[g]	USD	660	661,620
6.38%, 09/15/27		2,875	2,907,789
6.63%, 09/15/29		1,561	1,580,430
News Corp.[c]			
3.88%, 05/15/29		475	449,266
5.13%, 02/15/32		125	122,815
Nexstar Media, Inc.[c]			
5.63%, 07/15/27		5,325	5,274,556
4.75%, 11/01/28		6,279	5,999,242
NextEra Energy Capital Holdings, Inc., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.46%), 6.75%, 06/15/54[a]		18,260	19,704,220
NGL Energy Operating LLC[c]			
8.13%, 02/15/29		3,773	3,868,634
8.38%, 02/15/32		4,904	5,053,842
NiSource, Inc., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.45%), 6.95%, 11/30/54[a]		2,645	2,732,388
Nordstrom, Inc.			
4.38%, 04/01/30		588	539,439
4.25%, 08/01/31		3,456	3,044,073
Northern Oil & Gas, Inc., 8.75%, 06/15/31[c]		8,096	8,436,145
Novelis Corp.[c]			
3.25%, 11/15/26		350	337,741
3.88%, 08/15/31		1,225	1,119,848
NRG Energy, Inc.			
5.75%, 01/15/28		14	14,104
3.38%, 02/15/29[c]		950	885,576
5.25%, 06/15/29[c]		13	12,957
3.63%, 02/15/31[c]		2,750	2,491,849
3.88%, 02/15/32[c]		50	45,553
NuStar Logistics LP			
5.75%, 10/01/25		375	375,576
5.63%, 04/28/27		300	301,368
6.38%, 10/01/30		300	311,287
Ohio Power Co., Series R, 2.90%, 10/01/51		3,800	2,497,613
OI European Group BV[b]			
6.25%, 05/15/28	EUR	6,349	7,360,728
5.25%, 06/01/29		4,255	4,836,914
Olin Corp.			
5.13%, 09/15/27	USD	500	497,123
5.00%, 02/01/30		200	195,339
Olympus Water US Holding Corp.			
7.13%, 10/01/27[c]		3,940	4,021,116
4.25%, 10/01/28[c]		3,755	3,585,618

Security		Par (000)	Value
United States (continued)			
9.63%, 11/15/28[b]	EUR	12,553	$ 14,991,136
9.75%, 11/15/28[c]	USD	13,707	14,628,919
OPENLANE, Inc., 5.13%, 06/01/25[c]		117	116,433
Oracle Corp.			
2.50%, 04/01/25		12,000	11,861,582
4.00%, 07/15/46		3,000	2,488,620
5.55%, 02/06/53		34,270	35,070,229
5.38%, 09/27/54		24,476	24,461,051
Organon & Co.			
2.88%, 04/30/28[b]	EUR	10,331	11,033,054
4.13%, 04/30/28[c]	USD	1,125	1,081,786
5.13%, 04/30/31[c]		11,547	10,878,676
Outfront Media Capital LLC[c]			
5.00%, 08/15/27		294	292,324
4.25%, 01/15/29		6,594	6,278,467
4.63%, 03/15/30		8,331	7,916,033
Owens-Brockway Glass Container, Inc., 7.25%, 05/15/31[c]		4,805	4,936,330
Pacific Gas & Electric Co., 5.55%, 05/15/29		15,000	15,581,023
Pactiv Evergreen Group Issuer LLC, 4.38%, 10/15/28[c]		6,029	5,774,814
Pactiv Evergreen Group Issuer, Inc., 4.00%, 10/15/27[c]		4,321	4,154,912
Palomino Funding Trust I, 7.23%, 05/17/28[c]		4,440	4,760,891
Panther Escrow Issuer LLC, 7.13%, 06/01/31[c]		11,207	11,755,123
Paramount Global			
7.88%, 07/30/30		9,765	10,665,241
5.25%, 04/01/44		22,973	18,301,267
4.90%, 08/15/44		1,760	1,352,636
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.00%), 6.38%, 03/30/62[a]		13,247	12,253,295
Park Intermediate Holdings LLC[c]			
5.88%, 10/01/28		8,354	8,340,550
4.88%, 05/15/29		11,786	11,435,618
PBF Holding Co. LLC, 7.88%, 09/15/30[c]		3,648	3,757,834
PECO Energy Co.			
4.38%, 08/15/52		4,100	3,688,324
5.25%, 09/15/54		3,938	4,069,888
PennyMac Financial Services, Inc.[c]			
5.38%, 10/15/25		100	99,829
7.88%, 12/15/29		8,882	9,471,037
7.13%, 11/15/30		1,606	1,662,912
5.75%, 09/15/31		612	599,824
Performance Food Group, Inc., 4.25%, 08/01/29[c]		7,946	7,556,214
Permian Resources Operating LLC[c]			
5.38%, 01/15/26		32,104	31,994,837
8.00%, 04/15/27		9,512	9,793,644
5.88%, 07/01/29		2,835	2,832,340
7.00%, 01/15/32		3,634	3,780,569
Perrigo Finance Unlimited Co.			
5.38%, 09/30/32	EUR	6,355	7,197,864
Pfizer Investment Enterprises Pte. Ltd., 5.34%, 05/19/63	USD	8,280	8,505,737
PG&E Corp.			
5.00%, 07/01/28		450	446,068
5.25%, 07/01/30		100	99,319
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.88%), 7.38%, 03/15/55[a]		12,860	13,488,509

Security		Par (000)	Value
United States (continued)			
Pilgrim's Pride Corp.			
4.25%, 04/15/31	USD	750	$ 712,724
6.25%, 07/01/33		12,804	13,584,545
Pioneer, Inc., 10.50%, 11/18/30[a][c][f]		32,438	33,491,789
Pitney Bowes, Inc., 6.88%, 03/15/27[c]		22,275	22,139,205
Playtika Holding Corp., 4.25%, 03/15/29[c]		1,312	1,204,096
Post Holdings, Inc.[c]			
5.63%, 01/15/28		1,152	1,161,782
5.50%, 12/15/29		3,548	3,522,258
4.63%, 04/15/30		925	885,095
4.50%, 09/15/31		5,936	5,545,460
PRA Group, Inc., 8.88%, 01/31/30[c]		1,592	1,658,171
Prime Security Services Borrower LLC[c]			
5.75%, 04/15/26		450	452,054
3.38%, 08/31/27		125	118,772
6.25%, 01/15/28		4,603	4,604,238
Prologis LP, 3.25%, 09/11/29[b]	CNY	97,000	13,862,690
Public Service Electric & Gas Co., 5.30%, 08/01/54	USD	23,705	24,833,584
Public Storage Operating Co., 5.35%, 08/01/53		8,390	8,673,099
QIAGEN NV, 2.50%, 09/10/31[b][p]		10,200	10,475,435
Qorvo, Inc., 1.75%, 12/15/24		2,632	2,611,098
Rand Parent LLC, 8.50%, 02/15/30[c]		10,917	11,133,626
Resorts World Las Vegas LLC			
4.63%, 04/16/29[b]		4,000	3,605,000
8.45%, 07/27/30[b]		5,000	5,277,400
4.63%, 04/06/31[c]		3,000	2,595,000
Reworld Holding Corp., 4.88%, 12/01/29[c]		2,452	2,308,166
RHP Hotel Properties LP			
4.75%, 10/15/27		836	825,801
7.25%, 07/15/28[c]		250	261,595
4.50%, 02/15/29[c]		350	338,654
RingCentral, Inc., 8.50%, 08/15/30[c]		19,845	21,231,114
Roche Holdings, Inc., 5.22%, 03/08/54[c]		12,575	13,212,005
Rocket Mortgage LLC[c]			
2.88%, 10/15/26		16,542	15,881,597
3.63%, 03/01/29		5,455	5,129,206
3.88%, 03/01/31		926	852,605
4.00%, 10/15/33		100	89,329
Rockies Express Pipeline LLC[c]			
3.60%, 05/15/25		375	368,587
4.95%, 07/15/29		2,417	2,311,584
RTX Corp., 2.15%, 05/18/30	EUR	14,800	15,456,983
Sabre GLBL, Inc.[c]			
8.63%, 06/01/27	USD	18,644	18,338,688
11.25%, 12/15/27		12,077	12,531,766
SBA Communications Corp.			
3.88%, 02/15/27		450	438,556
3.13%, 02/01/29		2,700	2,495,596
SCIL IV LLC[b]			
4.38%, 11/01/26	EUR	2,376	2,634,688
(3-mo. EURIBOR at 4.38% Floor + 4.38%), 8.01%, 11/01/26[a]		2,347	2,624,450
9.50%, 07/15/28		6,719	8,072,173
Scotts Miracle-Gro Co. (The)			
4.50%, 10/15/29	USD	3,687	3,545,409
4.00%, 04/01/31		2,660	2,436,972
4.38%, 02/01/32		1,707	1,581,908
Seagate HDD Cayman			
4.88%, 06/01/27		200	198,944
United States (continued)			
8.25%, 12/15/29[c]	USD	7,048	$ 7,651,003
8.50%, 07/15/31[c]		5,057	5,518,656
9.63%, 12/01/32		14,005	16,261,766
Sealed Air Corp.[c]			
4.00%, 12/01/27		300	289,872
6.13%, 02/01/28		75	76,256
7.25%, 02/15/31		470	497,442
SeaWorld Parks & Entertainment, Inc., 5.25%, 08/15/29[c]		567	553,311
Select Medical Corp., 6.25%, 08/15/26[c]		8,157	8,206,619
Sensata Technologies BV, 4.00%, 04/15/29[c]		250	238,319
Sensata Technologies, Inc., 3.75%, 02/15/31[c]		925	846,880
Service Corp. International			
4.63%, 12/15/27		425	419,257
3.38%, 08/15/30		150	135,943
4.00%, 05/15/31		825	763,403
Service Properties Trust			
4.95%, 02/15/27		1,712	1,620,549
5.50%, 12/15/27		1,318	1,254,815
3.95%, 01/15/28		3,057	2,644,011
8.38%, 06/15/29		22,089	22,064,174
4.95%, 10/01/29		5,814	4,617,918
4.38%, 02/15/30		6,425	4,863,343
8.88%, 06/15/32		23,998	22,923,298
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	6,300	6,990,040
Sirius XM Radio, Inc.[c]			
5.00%, 08/01/27	USD	1,856	1,825,888
4.00%, 07/15/28		7,304	6,890,918
5.50%, 07/01/29		898	877,280
4.13%, 07/01/30		900	816,190
3.88%, 09/01/31		3,787	3,299,497
Sitio Royalties Operating Partnership LP, 7.88%, 11/01/28[c]		5,259	5,501,461
Six Flags Entertainment Corp.[c]			
5.50%, 04/15/27		150	149,062
7.25%, 05/15/31		8,941	9,260,373
Smyrna Ready Mix Concrete LLC, 8.88%, 11/15/31[c]		1,772	1,911,445
Solventum Corp.[c]			
5.45%, 02/25/27		5,999	6,122,902
5.40%, 03/01/29		20,600	21,193,550
5.45%, 03/13/31		39,456	40,674,606
5.90%, 04/30/54		16,570	17,164,673
Sonder Corp., 10.00%, 12/31/24[f]		5,214	5,181,956
Sonder Holdings, Inc., (3-mo. CME Term SOFR at 1.00% Floor + 9.00%), 14.35%, 12/10/27[a][f]		38,987	36,648,000
Southern Co. (The), (5-Year EUR Swap Annual + 2.11%), 1.88%, 09/15/81[a]	EUR	63,922	65,640,279
Southern Power Co., 1.85%, 06/20/26		5,500	6,012,405
Southwestern Energy Co.			
5.38%, 02/01/29	USD	350	348,820
5.38%, 03/15/30		150	149,545
4.75%, 02/01/32		375	358,733
Spectrum Brands, Inc., 3.88%, 03/15/31[c]		2,738	2,397,100
Spirit AeroSystems, Inc.[c]			
9.38%, 11/30/29		12,155	13,186,376
9.75%, 11/15/30		36,958	41,208,170
Sprint Spectrum Co. LLC[c]			
4.74%, 03/20/25		1,788	1,782,826

Security		*Par (000)*	*Value*
United States (continued)			
5.15%, 03/20/28	USD	1,292	$ 1,304,321
Standard Industries, Inc.[c]			
5.00%, 02/15/27		334	331,177
4.75%, 01/15/28		310	303,642
4.38%, 07/15/30		2,361	2,234,693
3.38%, 01/15/31		1,826	1,626,672
Starwood Property Trust, Inc.[c]			
3.63%, 07/15/26		50	48,281
4.38%, 01/15/27		550	535,967
7.25%, 04/01/29		1,565	1,640,999
State Street Corp., (3-mo. CME Term SOFR at 0.00% Floor + 1.26%), 6.21%, 06/15/47[a]		30,841	26,751,228
Station Casinos LLC[c]			
4.50%, 02/15/28		2,272	2,193,910
4.63%, 12/01/31		1,178	1,092,374
6.63%, 03/15/32		6,349	6,490,233
Stem, Inc., 0.50%, 12/01/28[c][p]		1,234	342,437
STL Holding Co. LLC, 8.75%, 02/15/29[c]		4,671	4,969,038
Summit Materials LLC, 7.25%, 01/15/31[c]		662	701,256
Sun Country Airlines Pass-Through Trusts, Series 2022-1A, 4.84%, 03/15/31[f]		6,792	6,689,645
Sun Country, Inc., Series 2019-1B, 4.70%, 12/15/25[f]		2,567	2,519,200
Sunoco LP			
5.88%, 03/15/28		3,502	3,519,500
7.00%, 09/15/28[c]		575	595,914
4.50%, 04/30/30		1,631	1,562,821
Talen Energy Supply LLC, 8.63%, 06/01/30[c]		7,100	7,737,736
Tallgrass Energy Partners LP[c]			
6.00%, 03/01/27		50	49,959
5.50%, 01/15/28		1,824	1,765,954
7.38%, 02/15/29		2,654	2,683,926
6.00%, 12/31/30		571	542,455
6.00%, 09/01/31		2,126	2,013,478
Talos Production, Inc.[c]			
9.00%, 02/01/29		5,031	5,180,224
9.38%, 02/01/31		507	521,253
Taylor Morrison Communities, Inc.[c]			
5.88%, 06/15/27		5,398	5,510,251
5.75%, 01/15/28		1,139	1,158,895
TEGNA, Inc.			
4.75%, 03/15/26[c]		175	172,763
4.63%, 03/15/28		3,281	3,130,731
5.00%, 09/15/29		2,889	2,751,621
Tempur Sealy International, Inc.[c]			
4.00%, 04/15/29		1,446	1,348,529
3.88%, 10/15/31		2,304	2,053,710
Tenet Healthcare Corp.			
4.63%, 06/15/28		775	760,625
4.25%, 06/01/29		25,200	24,297,167
4.38%, 01/15/30		8,752	8,396,953
6.13%, 06/15/30		6,609	6,717,004
6.75%, 05/15/31		575	599,363
Tenneco, Inc., 8.00%, 11/17/28[c]		16,614	15,416,609
Texas Capital Bancshares, Inc., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.15%), 4.00%, 05/06/31[a]		7,800	7,405,585
T-Mobile USA, Inc.			
3.70%, 05/08/32	EUR	8,100	9,259,312
United States (continued)			
3.40%, 10/15/52	USD	22,781	$ 16,675,350
5.75%, 01/15/54		12,970	13,786,609
5.50%, 01/15/55		13,565	14,051,867
TransDigm, Inc.			
5.50%, 11/15/27		5,425	5,406,357
6.75%, 08/15/28[c]		4,275	4,400,206
4.63%, 01/15/29		8,951	8,643,403
4.88%, 05/01/29		400	389,450
6.88%, 12/15/30[c]		475	497,409
Transocean Titan Financing Ltd., 8.38%, 02/01/28[c]		2,888	2,974,672
Transocean, Inc.[c]			
8.25%, 05/15/29		6,349	6,293,940
8.75%, 02/15/30		436	454,640
Travel + Leisure Co.			
6.63%, 07/31/26[c]		590	601,142
6.00%, 04/01/27[g]		668	676,303
4.50%, 12/01/29[c]		682	646,312
Uber Technologies, Inc.			
4.80%, 09/15/34		14,885	14,864,382
5.35%, 09/15/54		3,576	3,546,674
UGI International LLC, 2.50%, 12/01/29[b]	EUR	6,204	6,435,271
UKG, Inc., 6.88%, 02/01/31[c]	USD	6,297	6,506,696
United Airlines Pass-Through Trust, Series 2013-1, Class A, 4.30%, 08/15/25		1,510	1,494,438
United Airlines, Inc.[c]			
4.38%, 04/15/26		675	664,165
4.63%, 04/15/29		4,845	4,680,556
United Rentals North America, Inc.			
5.50%, 05/15/27		525	525,851
4.88%, 01/15/28		350	347,409
5.25%, 01/15/30		2,600	2,601,947
3.75%, 01/15/32		525	479,277
United Wholesale Mortgage LLC[c]			
5.50%, 11/15/25		275	274,487
5.75%, 06/15/27		228	226,517
5.50%, 04/15/29		1,075	1,047,051
UnitedHealth Group, Inc.			
5.63%, 07/15/54		63,982	68,639,988
5.75%, 07/15/64		25,000	26,987,663
Uniti Group LP, 10.50%, 02/15/28[c]		20,761	22,160,416
Univision Communications, Inc.[c]			
6.63%, 06/01/27		898	899,099
8.00%, 08/15/28		8,225	8,409,775
4.50%, 05/01/29		12,957	11,574,790
7.38%, 06/30/30		719	695,847
8.50%, 07/31/31		6,108	6,121,644
US Airways Pass-Through Trust, Series 2012-2, Class A, 4.63%, 06/03/25		425	423,254
US Bancorp[a]			
(3-mo. EURIBOR + 0.80%), 4.35%, 05/21/28	EUR	20,700	22,964,035
(3-mo. EURIBOR + 1.20%), 4.01%, 05/21/32		13,000	14,885,630
US Foods, Inc.[c]			
6.88%, 09/15/28	USD	650	677,480
4.63%, 06/01/30		50	48,305
7.25%, 01/15/32		1,400	1,481,683
USA Compression Partners LP			
6.88%, 09/01/27		175	176,479
7.13%, 03/15/29[c]		14,763	15,205,182
Vantage Drilling International Ltd., 9.50%, 02/15/28[c]		9,053	9,111,582

Security		Par (000)		Value
United States (continued)				
Ventas Realty LP, 5.00%, 01/15/35	USD	12,000	$	12,018,508
Venture Global Calcasieu Pass LLC[c]				
6.25%, 01/15/30		2,850		2,987,544
3.88%, 11/01/33		225		201,794
Venture Global LNG, Inc.[c]				
9.50%, 02/01/29		5,432		6,119,173
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.44%), 9.00%[a][c]		10,497		10,640,063
7.00%, 01/15/30		531		542,479
Veritas US, Inc., 7.50%, 09/01/25[c]		4,830		4,531,211
Verizon Communications, Inc.				
1.13%, 11/03/28	GBP	3,266		3,823,244
4.81%, 03/15/39	USD	20,900		20,577,292
5.50%, 02/23/54		21,405		22,439,272
VF Corp., 2.40%, 04/23/25		10,346		10,172,515
Viasat, Inc.[c]				
6.50%, 07/15/28		9,433		7,402,153
7.50%, 05/30/31		4,673		3,217,220
VICI Properties LP				
3.50%, 02/15/25[c]		12,437		12,332,462
4.38%, 05/15/25		3,068		3,051,035
4.63%, 06/15/25[c]		2,533		2,517,535
4.50%, 09/01/26[c]		2,481		2,469,532
4.25%, 12/01/26[c]		544		538,709
5.75%, 02/01/27[c]		4,802		4,884,753
3.75%, 02/15/27[c]		327		318,929
4.75%, 02/15/28		4,200		4,216,220
3.88%, 02/15/29[c]		5,000		4,788,651
4.63%, 12/01/29[c]		5,361		5,259,092
4.95%, 02/15/30		7,775		7,821,020
4.13%, 08/15/30[c]		5,000		4,748,157
Viking Cruises Ltd.[c]				
5.88%, 09/15/27		4,229		4,226,045
9.13%, 07/15/31		2,641		2,888,063
Vistra Operations Co. LLC[c]				
5.50%, 09/01/26		17		16,994
5.00%, 07/31/27		6,026		5,996,558
7.75%, 10/15/31		7,410		7,977,591
Vital Energy, Inc.				
9.75%, 10/15/30		985		1,052,502
7.88%, 04/15/32[c]		7,507		7,272,106
Walgreens Boots Alliance, Inc.				
3.45%, 06/01/26		375		360,754
8.13%, 08/15/29		3,973		3,965,380
3.20%, 04/15/30		4,799		3,893,355
Wand NewCo 3, Inc., 7.63%, 01/30/32[c]		5,060		5,330,700
Warnermedia Holdings, Inc., 6.41%, 03/15/26		9,938		9,943,872
Washington Mutual Bank[d][e][f]				
0.00%, 09/21/17[h]		15,753		2
0.00%, 09/21/17[a]		25,126		2
Washington Mutual Escrow Bonds[d][e][f]				
0.00%, 11/06/09		45,161		587,093
0.00%, 09/19/17[h]		2,631		—
Washington Mutual, Inc., 0.00%, 10/03/17[a][d][e][f]		14,745		1
Wayfair LLC, 7.25%, 10/31/29[c]		1,898		1,944,425
Weekley Homes LLC, 4.88%, 09/15/28[c]		3,099		3,017,394
Wells Fargo & Co.				
2.00%, 07/28/25[b]	GBP	9,000		11,734,359
(1-day SOFR + 1.32%), 3.91%, 04/25/26[a]	USD	16,089		15,987,036
(1-day SOFR + 2.00%), 2.19%, 04/30/26[a]	USD	8,304	$	8,168,791
(Sterling Overnight Index Average + 1.28%), 3.47%, 04/26/28[a][b]	GBP	11,300		14,596,423
(3-mo. EURIBOR + 0.70%), 4.39%, 07/22/28[a][b]	EUR	13,100		14,524,695
(1-day SOFR + 1.79%), 6.30%, 10/23/29[a]	USD	33,924		36,297,153
(3-mo. EURIBOR + 1.22%), 3.90%, 07/22/32[a][b]	EUR	11,500		13,134,825
Western Digital Corp., 4.75%, 02/15/26	USD	800		795,680
Westlake Corp., 3.38%, 08/15/61		5,830		3,851,635
Wildfire Intermediate Holdings LLC, 7.50%, 10/15/29[c]		4,119		4,053,312
Williams Scotsman, Inc., 7.38%, 10/01/31[c]		103		108,867
Willis North America, Inc., 5.90%, 03/05/54		4,145		4,348,847
WMG Acquisition Corp., 3.88%, 07/15/30[c]		550		512,699
WRKCo, Inc., 3.75%, 03/15/25		4,000		3,976,067
Wynn Resorts Finance LLC[c]				
5.13%, 10/01/29		3,138		3,100,322
7.13%, 02/15/31		2,590		2,794,345
Xerox Holdings Corp.[c]				
5.50%, 08/15/28		8,073		6,892,725
8.88%, 11/30/29		4,088		3,796,549
XHR LP[c]				
6.38%, 08/15/25		2,317		2,316,755
4.88%, 06/01/29		1,125		1,078,300
Yum! Brands, Inc.				
3.63%, 03/15/31		2,150		1,985,382
5.38%, 04/01/32		250		249,157
Zayo Group Holdings, Inc., 4.00%, 03/01/27[c]		10,618		9,497,196
				5,478,696,652
Vietnam — 0.0%				
Mong Duong Finance Holdings BV, 5.13%, 05/07/29[b]		17,215		16,661,695
Zambia — 0.0%				
First Quantum Minerals Ltd., 9.38%, 03/01/29[c]		6,298		6,675,880
Total Corporate Bonds — 38.6% (Cost: $14,913,762,639)				15,381,075,669

Fixed Rate Loan Interests

Security		Par (000)		Value
India — 0.1%				
Vedanta Holdings Mauritius II Ltd., 1st Lien Term Loan, 18.00%, 04/17/26[f]		34,120		35,826,252
Jersey, Channel Islands — 0.0%				
New Look Corp. Ltd., 1st Lien Term Loan, 0.00%, 11/09/29[f]	GBP	161		2,153
Spain — 0.1%				
Findango Finance SL, 1st Lien Term Loan, 7.59%, 07/21/25[f]	EUR	30,000		33,521,399

Security		Par (000)	Value
United States — 0.2%[f]			
AMF MF Portfolio, 1st Lien Term Loan, 6.67%, 11/06/28	USD	4,446	$ 4,514,419
Aspen Owner LLC, 1st Lien Term Loan, 7.27%, 02/09/27		58,433	59,155,846
OD Intermediate Subi HoldCo II LLC, 1st Lien Term Loan, 10.00%, 04/01/26		13,435	13,166,561
			76,836,826
Total Fixed Rate Loan Interests — 0.4% (Cost: $143,060,587)			146,186,630

Floating Rate Loan Interests

Security		Par (000)	Value
Australia — 0.0%			
Voyage Australia Pty Ltd., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.50%), 9.04%, 07/20/28[a][m]		990	988,337
Austria — 0.0%			
Innio Group Holding GmbH, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.41%, 11/02/28[a]	EUR	3,000	3,347,331
Belgium — 0.0%[a][s]			
Finco Utilitas BV, Facility 1st Lien Term Loan B, 09/26/30		4,513	5,025,203
QSRP Finco BV, Facility 1st Lien Term Loan B, 06/19/31		4,609	5,135,813
			10,161,016
Canada — 0.0%[a]			
Air Canada, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 2.50%), 7.25%, 03/21/31[m]	USD	594	594,757
Garda World Security Corp., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.50%), 8.54% - 8.60%, 02/01/29		3,980	3,975,321
Husky Injection Molding Systems Ltd., 1st Lien Term Loan, (2-mo. CME Term SOFR at 0.00% Floor + 5.00%), 10.33%, 02/15/29[m]		952	946,065
KDC US Holdings, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 4.50%), 9.36%, 08/15/28[m]		860	859,950
Ontario Gaming GTA LP, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 4.25%), 8.89%, 08/01/30[m]		411	410,209
Westjet Loyalty LP, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.75%), 9.08%, 02/14/31[m]		947	936,186
			7,722,488
Cayman Islands — 0.0%			
Usavflow II Ltd., 1st Lien Term Loan B, 09/10/29[a][s]		19,977	19,976,764
Colombia — 0.1%			
Ecopetrol SA, 1st Lien Term Loan, (6-mo. CME Term SOFR at 0.00% Floor + 4.75%), 9.37% - 9.98%, 09/06/30[a][f]	USD	27,200	$ 27,980,640
Finland — 0.0%[a]			
Mehilainen Yhtiot Oy, Facility 1st Lien Term Loan B5, (3-mo. EURIBOR at 0.00% Floor + 4.00%), 4.00% - 7.62%, 08/05/31	EUR	6,506	7,247,803
Spa Holdings 3 Oy, Facility 1st Lien Term Loan B, 02/04/28[s]		4,500	4,996,652
			12,244,455
France — 0.2%[a]			
Acropole Holding SAS, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.10% - 7.37%, 11/16/28		3,000	3,341,320
Athena Bidco SAS, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.35% - 7.72%, 04/15/31		1,000	1,118,538
Banijay Group SAS, Facility 1st Lien Term Loan B, 03/01/28[s]		3,000	3,357,049
Care Bidco SaS, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 6.85% - 7.22%, 11/06/28		3,000	3,285,184
Casper Bidco SasU, Facility 1st Lien Term Loan B5, (1-mo. EURIBOR at 0.00% Floor + 4.25%), 7.63% - 7.63%, 03/21/31		4,000	4,460,704
Circet Europe, Facility 1st Lien Term Loan B, 10/13/28[s]		4,500	4,926,824
ELSAN SAS, Facility 1st Lien Term Loan B5, (3-mo. EURIBOR at 0.00% Floor + 3.35%), 6.83%, 06/16/28		2,000	2,208,000
Financiere Mendel SaS, 1st Lien Term Loan B, 11/08/30[s]		4,500	5,018,592
Galileo Global Education Finance SARL, Facility 1st Lien Term Loan B, 07/14/28[s]		4,740	5,249,350
Granite France Bidco, 1st Lien Term Loan B, 10/17/28[s]		3,000	3,320,682
Holding Socotec, Facility 1st Lien Term Loan B, 06/02/28[s]		4,741	5,278,484
HomeVi SAS, 1st Lien Term Loan B, 10/31/29[s]		4,000	4,343,600
LSF10 Edilians Investments SARL, Facility 1st Lien Term Loan B3, 03/03/28[s]		3,000	3,254,461
Obol France 3 SAS, 1st Lien Term Loan B, 12/29/28[s]		2,000	2,133,708
Parts Europe SA, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 7.19%, 02/03/31		4,000	4,459,012
Powder Bidco SAS, Facility 1st Lien Term Loan B, 07/28/28[s]		4,000	4,457,320
SAM Bidco, Facility 1st Lien Term Loan B6, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 6.85% - 7.22%, 12/13/27		4,000	4,466,893

Security		Par (000)	Value
France (continued)			
Siaci Saint Honore, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 6.85% - 7.22%, 11/16/28	EUR	1,000	$ 1,113,773
Tarkett SA, Facility 1st Lien Term Loan B, (6-mo. EURIBOR at 0.00% Floor + 3.45%), 7.12%, 04/21/28		3,979	4,409,372
Vivalto Sante SaS, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.35%), 6.70% - 7.07%, 07/21/28		2,370	2,624,025
ZF Invest, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.48%), 7.18%, 07/12/28		4,000	4,409,944
			77,236,835
Germany — 0.2%[a]			
Apleona Holding GmbH, Facility 1st Lien Term Loan B3, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 3.75% - 7.39%, 04/28/28		5,673	6,333,953
Athena Bidco GmbH, Facility 1st Lien Term Loan B2, (3-mo. EURIBOR at 0.00% Floor + 4.25%), 7.60% - 7.92%, 04/16/29		1,818	2,032,005
Blitz 20-487 GmbH, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 2.70%), 6.34%, 04/28/28		3,000	3,326,526
Cheplapharm Arzneimittel GmbH, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.69%, 02/22/29		3,000	3,346,129
CTEC III GmbH, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 7.01% - 7.01%, 03/16/29		3,000	3,325,424
Ifco Management GmbH, 1st Lien Term Loan, (6-mo. EURIBOR at 0.00% Floor + 3.75%), 7.40%, 11/29/29		4,000	4,459,101
Minimax Viking GmbH, Facility 1st Lien Term Loan B1, (1-mo. CME Term SOFR at 0.75% Floor + 2.75%), 7.71% - 8.11%, 07/31/28[m]	USD	994	996,049
Nidda Healthcare Holding GmbH, 1st Lien Term Loan B1, 08/21/26[s]	EUR	4,000	4,447,301
Nidda Healthcare Holding GmbH, 1st Lien Term Loan B2, 02/21/30[s]		8,072	8,980,360
Nx Arzneimittel, Facility 1st Lien Term Loan B1, 12/15/27[s]		1,414	1,577,932
Nx Arzneimittel, Facility 1st Lien Term Loan B2, 12/13/27[s]		586	653,667
Rain Carbon, Inc., 1st Lien Term Loan, (3-mo. EURIBOR at 0.00% Floor + 5.00%), 8.56%, 10/31/28		3,713	4,086,260
Speedster Bidco GmbH, Facility 1st Lien Term Loan B, 03/31/27[s]		4,500	5,006,069
Techem Verwaltungsgsgesellschaft 675 mbH, Facility 1st Lien Term Loan B5, (1-mo. EURIBOR at 0.00% Floor + 3.75%), 7.29%, 07/16/29		4,000	4,457,486
Tele Columbus AG, Facility 1st Lien Term Loan B, 01/01/29[s]		4,089	3,414,269
Germany (continued)			
TK Elevator Midco GmbH, Facility 1st Lien Term Loan B2, (6-mo. EURIBOR at 0.00% Floor + 4.00%), 7.59%, 04/30/30	EUR	6,138	$ 6,849,238
Wittur Holding GmbH, Facility 1st Lien Term Loan B, 09/29/28[s]		4,229	4,102,739
			67,394,508
Ireland — 0.1%[a]			
Broom Holdings Bidco Ltd., Facility 1st Lien Term Loan B, 08/24/28[s]		4,500	5,015,437
Helios Software Holdings, Inc., 1st Lien Term Loan, 03/13/28[s]		4,000	4,397,432
Promontoria Beech DAC, 1st Lien Term Loan, (1-mo. EURIBOR at 0.00% Floor + 3.75%), 7.00%, 05/17/27[f]		27,006	30,025,891
Virgin Media Ireland Ltd., Facility 1st Lien Term Loan B1, (1-mo. EURIBOR at 0.00% Floor + 3.58%), 7.01%, 07/13/29		4,000	4,411,324
			43,850,084
Jersey, Channel Islands — 0.1%[a][f]			
New Look Corp. Ltd., 1st Lien Term Loan, 16.50%, 11/10/27	GBP	295	196,871
Vita Global FinCo Ltd., 1st Lien Term Loan B			
(Sterling Overnight Index Average at 1.19% Floor + 7.00%), 8.19%, 07/06/27		7,194	9,064,984
(6-mo. SONIA at 0.00% Floor + 7.00%), 10.74%, 07/06/27	EUR	11,990	12,579,237
			21,841,092
Luxembourg — 0.3%			
AI Mansart (Luxembourg) Bidco SCS, 1st Lien Term Loan, 09/01/28[a][f][s]		14,673	14,673,000
AI Monet (Luxembourg) Parentco SARL, 1st Lien Term Loan B, 03/06/31[a][s]		4,500	5,020,145
AI Sirona Luxembourg Acquisition SARL, Facility 1st Lien Term Loan B3, (1-mo. EURIBOR at 0.00% Floor + 4.00%), 7.38% - 7.59%, 09/29/28[a]		4,000	4,470,321
Allied Universal Holdco LLC, 1st Lien Term Loan, (1-mo. EURIBOR at 0.00% Floor + 3.75%), 7.13% - 7.34%, 05/12/28[a]		3,972	4,394,432
Altice Financing SA, 1st Lien Term Loan, 10/29/27[a][s]		4,368	4,317,552
Altice Financing SA, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 5.00%), 8.69% - 8.69%, 10/29/27[a]		5,771	5,703,707
Chrysaor Bidco SARL, 1st Lien Term Loan B, 05/14/31[a][s]		3,672	4,095,146
Cidron Aida Finco SARL, Facility 1st Lien Term Loan B, (1-mo. EURIBOR at 0.00% Floor + 4.50%), 7.88% - 8.09%, 06/01/28[a]		2,000	2,225,944
Claudius Finance Parent SARL, Facility 1st Lien Term Loan B2, 07/10/28[a][s]		4,500	5,015,987
Cobham Ultra SeniorCo SARL, Facility 1st Lien Term Loan B, (6-mo. EURIBOR at 0.00% Floor + 3.75%), 7.31%, 08/06/29[a]		4,000	4,227,209

Security		Par (000)	Value
Luxembourg (continued)			
Connect Finco SARL, 1st Lien Term Loan (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.35% - 9.75%, 09/13/29[(a)(m)]	USD	15,486	$ 14,491,371
Delta 2 SARL, 1st Lien Term Loan B, 09/10/31[(a)(m)(s)]		600	599,320
Eircom Finco SARL, 1st Lien Term Loan B3, 05/15/29[(a)(s)]	EUR	4,500	5,020,997
Ephios Subco 3 SARL, Facility 1st Lien Term Loan B, 12/23/30[(a)(s)]		1,000	1,113,105
Froneri International Ltd., 1st Lien Term Loan, 09/16/31[(a)(s)]		2,000	2,224,207
Froneri International Ltd., Facility 1st Lien Term Loan B1, (6-mo. EURIBOR at 0.00% Floor + 2.13%), 5.72%, 01/29/27[(a)]		3,000	3,335,810
Index HoldCo SARL, Facility 1st Lien Term Loan A, 0.10%, 12/29/28[(a)]		3,811	763,573
Jazz Financing Luxembourg SARL, 1st Lien Term Loan B2, (1-mo. CME Term SOFR at 0.50% Floor + 2.25%), 7.10% - 7.50%, 05/05/28[(a)(m)]	USD	986	984,526
Liberty Media Corp., 1st Lien Term Loan, 08/01/31[(a)(m)(s)]		299	299,020
Matador Bidco SARL, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 4.25%), 9.20% - 9.60%, 07/16/29[(a)(m)]		1,500	1,500,000
Motion Finco SARL, Facility 1st Lien Term Loan B2, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.10% - 7.47%, 11/12/29[(a)]	EUR	3,924	4,264,898
Radar Bidco SARL, 1st Lien Term Loan, (3-mo. EURIBOR at 0.00% Floor + 4.25%), 7.96%, 04/04/31[(a)]		4,258	4,742,851
Rainbow Finco SARL, Facility 1st Lien Term Loan B2, 02/26/29[(a)(s)]		6,600	7,328,570
Tackle SARL, Facility 1st Lien Term Loan B, 05/20/28[(a)(s)]		4,400	4,880,032
Telenet International Finance SARL, 1st Lien Term Loan AQ, (1-mo. EURIBOR at 0.00% Floor + 2.25%), 5.69%, 04/30/29[(a)]		4,000	4,369,782
			110,061,505
Netherlands — 0.2%			
Ammega Group BV, Facility 1st Lien Term Loan B3, 8.10%, 01/01/29		4,000	4,455,761
Barentz Midco BV, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.35% - 7.72%, 03/03/31[(a)]		3,000	3,349,535
Bock Capital Bidco BV, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 6.85% - 7.22%, 06/29/28[(a)]		4,000	4,431,717
Boels Topholding BV, Facility 1st Lien Term Loan B2, (3-mo. EURIBOR at 0.00% Floor + 3.00%), 6.56%, 05/23/31[(a)]		4,417	4,931,705
Flutter Entertainment plc, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 2.00%), 6.60% - 7.34%, 11/25/30[(a)(m)]	USD	943	942,536

Security		Par (000)	Value
Netherlands (continued)			
Fugue Finance BV, 1st Lien Term Loan, (3-mo. EURIBOR at 0.00% Floor + 4.25%), 7.76%, 01/31/28[(a)]	EUR	3,000	$ 3,355,813
KOUTI BV, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.43%), 6.93%, 08/31/28[(a)]		3,500	3,891,700
Median BV, Facility 1st Lien Term Loan B1, (3-mo. EURIBOR at 0.00% Floor + 4.93%), 8.27% - 8.65%, 10/14/27[(a)]		2,618	2,888,928
Median BV, Facility 1st Lien Term Loan B2, (Daily SONIA at 0.00% Floor + 5.93%), 11.27%, 10/14/27[(a)(d)(e)]	GBP	5,300	6,793,544
Nobian Finance BV, 1st Lien Term Loan B, 07/02/29[(a)(s)]	EUR	4,928	5,484,598
Peer Holding III BV, 1st Lien Term Loan B3, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.10% - 7.37%, 09/30/28[(a)]		3,000	3,345,862
Peer Holding III BV, Facility 1st Lien Term Loan B4, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 7.85% - 8.59%, 10/21/30[(a)(m)]	USD	795	796,500
Peer Holding III BV, Facility 1st Lien Term Loan B6, 07/01/31[(a)(s)]	EUR	1,500	1,669,875
Pegasus Bidco BV, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.29%, 07/12/29[(a)]		3,760	4,186,767
Sandy Bidco BV, Facility 1st Lien Term Loan B, (6-mo. EURIBOR at 0.00% Floor + 3.60%), 6.82%, 08/17/29[(a)]		3,000	3,321,718
Sigma HoldCo BV, Facility 1st Lien Term Loan B9, (6-mo. EURIBOR at 0.00% Floor + 4.50%), 8.15% - 8.18%, 01/03/28[(a)]		7,500	8,333,347
Stage Entertainment BV, Facility 1st Lien Term Loan B2, 06/02/26[(a)(s)]		4,708	5,222,757
TMF Sapphire Bidco BV, 1st Lien Term Loan B1, (3-mo. EURIBOR at 0.00% Floor + 3.75%), 7.46%, 05/03/28[(a)]		4,000	4,464,355
UPC Broadband Holding BV, Facility 1st Lien Term Loan AU, 04/30/29[(a)(s)]		4,500	5,000,409
WP/AP Telecom Holdings IV BV, 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.90%), 7.25% - 7.62%, 03/30/29[(a)]		4,000	4,465,780
Ziggo BV, Facility 1st Lien Term Loan H, (1-mo. EURIBOR at 0.00% Floor + 3.00%), 6.44%, 01/31/29[(a)]		4,279	4,675,622
			86,008,829
Norway — 0.0%			
Sector Alarm Holding AS, Facility 1st Lien Term Loan B2, 06/12/29[(a)(s)]		4,535	5,063,465
Spain — 0.3%[(a)]			
Aernnova Aerospace SAU, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 4.00%), 4.00% - 7.71%, 02/27/30		4,042	4,497,833
Boluda Towage SL, Facility 1st Lien Term Loan B3, 01/31/30[(s)]		4,513	5,037,360
Cervantes Bidco SL, 1st Lien Term Loan B, 06/13/31[(s)]		4,746	5,297,588
Lorca Finco plc, Facility 1st Lien Term Loan B3, 03/25/31[(s)]		25,716	28,626,147

Security		Par (000)	Value
Spain (continued)			
PAX HoldCo Spain SL, Facility 1st Lien Term Loan B2, (6-mo. EURIBOR at 0.00% Floor + 5.00%), 8.74%, 12/31/29	EUR	8,528	$ 9,468,285
Promontoria Challenger I SA, 1st Lien Term Loan, (1-mo. EURIBOR at 0.00% Floor + 3.25%), 6.66%, 12/20/24[f]		22,995	25,565,944
Sirocco Lux SA, 1st Lien Term Loan A, (3-mo. EURIBOR at 0.00% Floor + 3.90%), 7.57%, 02/28/26[f]		29,646	32,999,930
			111,493,087
Sweden — 0.0%[a]			
Anticimex Global AB, 1st Lien Term Loan B6, (1-day SOFR at 0.50% Floor + 3.40%), 8.73%, 11/16/28[m]	USD	119	119,251
Platea (BC) Bidco AB, Delayed Draw 1st Lien Term Loan, (3-mo. EURIBOR at 0.00% Floor + 4.50%), 7.85% - 8.20%, 04/02/31	EUR	131	145,919
Platea (BC) Bidco AB, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 4.50%), 7.85% - 8.22%, 04/02/31		3,333	3,720,926
Quimper AB, Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 2.93%), 6.62%, 02/16/26		3,000	3,325,424
Verisure Holding AB (publ), Facility 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.00%), 6.35% - 6.72%, 03/27/28		3,000	3,340,585
			10,652,105
United Kingdom — 0.5%[a]			
Bellis Acquisition Co. plc, Facility 1st Lien Term Loan B, 05/09/31[s]		4,000	4,360,787
CD&R Firefly Bidco Ltd., Facility 1st Lien Term Loan B6, 06/21/28[s]	GBP	4,475	5,969,749
City Football Group Ltd., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.97%, 07/22/30[m]	USD	998	990,847
CML Project Horizons, 1st Lien Term Loan, (3-mo. SONIA at 0.00% Floor + 3.75%), 8.70%, 04/12/28[f]	GBP	30,990	41,284,750
Eagle 4 Ltd., 1st Lien Term Loan B2, 07/12/28[s]	EUR	4,000	4,446,099
Eagle Bidco Ltd., Facility 1st Lien Term Loan B, 03/20/28[s]		8,283	9,198,093
Element Materials Technology Group US Holdings, Inc., 1st Lien Term Loan, 07/06/29[s]		4,000	4,460,392
Entain Holdings (Gibraltar) Ltd., Facility 1st Lien Term Loan B4, 06/30/28[s]		4,000	4,471,301
Entain plc, Facility 1st Lien Term Loan B3, (2-mo. CME Term SOFR at 0.50% Floor + 2.75%), 8.01%, 10/31/29[m]	USD	812	811,400
HNVR HoldCo Ltd., 1st Lien Term Loan D2, (6-mo. EURIBOR at 0.00% Floor + 4.25%), 8.09%, 09/12/27	EUR	4,667	5,207,116
INEOS Finance plc, 1st Lien Term Loan (1-mo. EURIBOR at 0.00% Floor + 4.00%), 7.38% - 7.59%, 02/07/31		3,000	3,342,055
United Kingdom (continued)			
06/23/31[s]	EUR	9,036	$ 10,009,164
Ineos Quattro Holdings Ltd., Facility 1st Lien Term Loan B, (1-mo. EURIBOR at 0.00% Floor + 4.50%), 7.88% - 8.09%, 04/03/29		11,295	12,562,392
Ineos US Finance LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.50%, 02/18/30[m]	USD	965	963,794
Inspired Finco Holdings Ltd., Facility 1st Lien Term Loan B5, (1-mo. EURIBOR at 0.00% Floor + 4.00%), 7.38% - 7.59%, 02/28/31	EUR	4,000	4,459,546
Market Bidco Ltd., 1st Lien Term Loan B1, 11/04/27[s]		4,500	4,971,105
Mercia, 1st Lien Term Loan A1, (3-mo. SONIA at 0.00% Floor + 2.40%), 7.63%, 04/08/26[f]	GBP	9,371	12,523,356
Mercia, 1st Lien Term Loan A2, (3-mo. SONIA at 0.00% Floor + 2.40%), 7.58%, 04/08/26[f]		28,574	38,185,079
Mercia, 1st Lien Term Loan B1, (3-mo. SONIA at 0.00% Floor + 0.00%), 7.58%, 04/09/25[f]		1,646	2,199,587
Modulaire Group Holdings, Ltd., Facility 1st Lien Term Loan B2, 12/15/28[s]	EUR	5,000	5,458,721
Restaurant Brands Iberia, Facility 1st Lien Term Loan B, 10/19/28[s]		2,500	2,789,832
Rubix Group Finco Ltd., 1st Lien Term Loan B, 09/29/28[s]		4,000	4,456,296
Seashell Bidco SL, Facility 1st Lien Term Loan B, (6-mo. EURIBOR at 0.00% Floor + 5.50%), 8.66% - 9.36%, 10/10/29[f]		2,270	2,526,878
Synlab Bond plc, Facility 1st Lien Term Loan, (6-mo. EURIBOR at 0.00% Floor + 2.50%), 6.18%, 07/01/27		3,230	3,577,352
VMED O2 UK HoldCo 4 Ltd., Facility 1st Lien Term Loan Z, 10/15/31[s]		4,000	4,427,220
			193,652,911
United States — 3.0%			
ABG Intermediate Holdings 2 LLC, 1st Lien Term Loan, 12/21/28[a][m][s]	USD	987	987,877
Action Environmental Group, Inc., (The), 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.60% - 9.34%, 10/24/30[a][m]		570	570,226
ADMI Corp., 1st Lien Term Loan, 12/23/27[a][m][s]		496	481,756
AHP Health Partners, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.20% - 7.76%, 08/24/28[a][m]		879	878,450
AI Aqua Merger Sub, Inc., 1st Lien Term Loan B, 07/31/28[a][m][s]		1,033	1,031,605
Aimbridge Acquisition Co., Inc., 1st Lien Term Loan B[a]			
(1-mo. CME Term SOFR at 0.00% Floor + 3.75%), 8.71% - 9.11%, 02/02/26		8,225	7,997,534
(1-mo. CME Term SOFR at 0.75% Floor + 4.75%), 9.71% - 10.11%, 02/02/26		3,232	3,153,777

Security		Par (000)	Value
United States (continued)			
AlixPartners LLP, 1st Lien Term Loan[(a)]			
02/04/28[(s)]	EUR	4,346	$ 4,838,920
(1-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.46% - 7.86%, 02/04/28[(m)]	USD	615	615,340
Alliant Holdings Intermediate LLC, 1st Lien Term Loan, 09/19/31[(a)(m)(s)]		995	989,090
Allied Universal Holdco LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.70% - 9.10%, 05/12/28[(a)]		13,246	13,110,680
AllSpring Buyer LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.14% - 8.89%, 11/01/28[(a)(m)]		987	983,333
Alorica, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 1.00% Floor + 6.88%), 11.72% - 12.12%, 12/21/27[(a)(f)]		21,141	20,798,184
Altar Bidco, Inc., 2nd Lien Term Loan, (12-mo. CME Term SOFR at 0.50% Floor + 5.60%), 10.40%, 02/01/30[(a)]		35,591	34,300,748
Alterra Mountain Co., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.50%), 8.35% - 8.75%, 05/31/30[(a)(m)]		161	160,932
Amazon Holdco, Inc., 1st Lien Term Loan B			
07/30/31[(a)(m)(s)]		13,657	13,605,786
Amer Sports Co., 1st Lien Term Loan, 02/17/31[(a)(m)(s)]		1,640	1,642,284
American Airlines, Inc., 1st Lien Term Loan, (2-mo. CME Term SOFR at 1.00% Floor + 2.50%), 7.21%, 06/04/29[(a)(m)]		1,000	991,610
American Auto Auction Group LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.75% Floor + 5.00%), 9.75% - 10.49%, 12/30/27[(a)]		3,153	3,162,857
American Axle & Manufacturing Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 8.10%, 12/13/29[(a)(m)]		975	976,452
AmWINS Group, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 2.25%), 7.21% - 7.61%, 02/21/28[(a)(m)]		1,104	1,102,070
Amynta Agency Borrower, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.75%), 9.00%, 02/28/28[(a)(m)]		549	548,899
AppLovin Corp., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.35% - 7.75%, 10/25/28[(a)(m)]		992	991,770
Arcline FM Holdings LLC, 1st Lien Term Loan, (6-mo. CME Term SOFR at 0.75% Floor + 4.50%), 9.56% - 9.74%, 06/23/28[(a)(m)]		465	465,108
Arsenal AIC Parent LLC, 1st Lien Term Loan B			
(1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.10% - 8.56%, 08/19/30[(a)(m)]		1,830	1,826,749
Ascend Learning LLC, 1st Lien Term Loan, 12/11/28[(a)(m)(s)]	USD	997	$ 992,379
AssuredPartners, Inc., 1st Lien Term Loan, 02/14/31[(a)(m)(s)]		997	996,317
Avaya, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 1.00% Floor + 7.50%), 12.35% - 12.75%, 08/01/28[(a)]		92	81,083
AZEK Group LLC (The), 1st Lien Term Loan B, 09/19/31[(a)(f)(m)(s)]		1,035	1,035,000
Bakelite US Holdco, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.10% - 8.84%, 05/28/29[(a)]		15,045	15,068,121
Baldwin Insurance Group Holdings LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.10% - 8.50%, 05/26/31[(a)(f)(m)]		478	477,695
Bally's Corp., Facility 1st Lien Term Loan B			
(3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.79%, 10/02/28[(a)(m)]		30,683	29,187,267
Barnes Group, Inc., Facility 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 2.50%), 7.35% - 7.75%, 08/30/30[(a)(m)]		493	492,336
Barracuda Networks, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.81%, 08/15/29[(a)(m)]		992	963,098
Bausch & Lomb, Inc., 1st Lien Term Loan			
(1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.27%, 05/10/27[(a)(m)]		10,884	10,833,739
BCPE North Star US HoldCo 2, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 4.00%), 8.96% - 11.00%, 06/09/28[(a)]		9,978	9,425,753
Bleriot US Bidco, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.12% - 8.59%, 10/31/30[(a)(m)]		1,202	1,202,373
Boost Newco Borrower LLC, 1st Lien Term Loan B1			
(3-mo. CME Term SOFR at 0.00% Floor + 2.50%), 7.10% - 7.75%, 01/31/31[(a)(m)]		12,813	12,807,594
Boxer Parent Co., Inc., 1st Lien Term Loan[(a)]			
(3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.66%, 07/03/31	EUR	9,552	10,612,181
(3-mo. CME Term SOFR at 0.00% Floor + 3.75%), 8.96% - 9.01%, 07/30/31[(m)]	USD	1,430	1,426,516
Brand Industrial Services, Inc., 1st Lien Term Loan C, (3-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.75%, 08/01/30[(a)(m)]		1,087	1,055,458
Broadstreet Partners, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.10% - 8.50%, 06/16/31[(a)(m)]		1,000	995,630

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Security		Par (000)		Value
United States (continued)				
BSREP II Houston Office 1HC Owner LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.21%), 7.53%, 01/09/25[(a)(f)]	USD	30,825	$	13,561,811
Caesars Entertainment, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.60% - 8.00%, 02/06/30[(a)(m)]		950		948,856
Caesars Entertainment, Inc., 1st Lien Term Loan B1 02/06/31[(a)(m)(s)]		19,517		19,492,663
Calpine Construction Finance Co. LP, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.00%), 6.85% - 7.25%, 07/19/30[(a)(m)]		1,215		1,206,455
Cambrex Corp., Facility 1st Lien Term Loan B2, (1-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.45% - 8.85%, 12/04/26[(a)(m)]		995		988,427
Camelot US Acquisition LLC, 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.60% - 8.00%, 01/31/31[(a)(m)]		934		931,848
Carnival Corp., 1st Lien Term Loan[(a)(m)]				
(1-mo. CME Term SOFR at 0.75% Floor + 2.75%), 8.00%, 08/09/27		351		351,074
(1-mo. CME Term SOFR at 0.75% Floor + 2.75%), 8.00%, 10/18/28		232		231,651
Cast & Crew LLC, Facility 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.60% - 9.00%, 12/29/28[(a)(m)]		966		966,871
Catalent Pharma Solutions, Inc., 1st Lien Term Loan B4, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.92%, 02/22/28[(a)(f)(m)]		782		782,070
Central Parent LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 7.85% - 8.59%, 07/06/29[(a)(m)]		997		986,186
Champions Financing, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 4.75%), 9.85%, 02/06/29[(a)(m)]		383		367,680
Charter Communications Operating LLC, 1st Lien Term Loan B2, (3-mo. CME Term SOFR at 0.00% Floor + 1.75%), 7.08%, 02/01/27[(a)]		2,010		2,007,300
Charter Next Generation, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.75% Floor + 3.25%), 8.10% - 8.50%, 12/01/27[(a)(m)]		990		989,645
Chemours Co. (The), 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.35% - 8.75%, 08/18/28[(a)(m)]		918		916,867
Chemours Co. (The), 1st Lien Term Loan B3, (1-mo. EURIBOR at 0.00% Floor + 4.00%), 7.38% - 7.60%, 08/18/28[(a)]	EUR	8,000		8,903,330
CHG Healthcare Services, Inc., 1st Lien Term Loan				
(1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.46% - 8.86%, 09/29/28[(a)(m)]	USD	1,292		1,292,014
Chobani LLC, 1st Lien Term Loan[(a)(m)]				
(1-mo. CME Term SOFR at 1.00% Floor + 3.25%), 8.21% - 8.61%, 10/25/27	USD	495	$	495,711
(1-mo. CME Term SOFR at 0.00% Floor + 3.75%), 8.60% - 9.09%, 10/25/27		508		509,304
Chromalloy Corp., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.75%), 9.08%, 03/27/31[(a)(m)]		1,370		1,299,131
Cincinnati Bell, Inc., 1st Lien Term Loan B2, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.20% - 8.60%, 11/22/28[(a)(m)]		997		993,945
Citadel Securities LP, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.10% - 7.50%, 07/29/30[(a)(m)]		993		991,597
Cloud Software Group, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.10% - 9.84%, 03/21/31[(a)(m)]		1,478		1,481,074
Cloud Software Group, Inc., 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 4.00%), 7.35% - 7.72%, 03/29/30[(a)]	EUR	2,257		2,524,923
Cloud Software Group, Inc., Facility 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.60% - 9.34%, 03/30/29[(a)]	USD	11,842		11,784,293
Clue Opco LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.75% Floor + 4.50%), 9.75%, 12/19/30[(a)(m)]		929		921,068
Clydesdale Acquisition Holdings, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.18%), 8.02% - 8.42%, 04/13/29[(a)]		11,974		11,906,364
CML Terranea Resort, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 4.35%), 9.55%, 01/01/28[(a)(f)]		16,500		16,535,104
Cobham Ultra US Co-Borrower LLC, Facility 1st Lien Term Loan B, (2-mo. CME Term SOFR at 0.50% Floor + 3.75%), 9.24%, 08/03/29[(a)(m)]		1,389		1,327,684
Colorado Plaza, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 0.00%), 0.00%, 11/15/24[(a)(d)(e)(f)]		15,894		183,464
Conair Holdings LLC, 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.71% - 9.11%, 05/17/28[(a)]		2,268		2,070,509
ConnectWise LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.37% - 9.10%, 09/29/28[(a)]		18,892		18,845,202
Coral-US Co-Borrower LLC, 1st Lien Term Loan B6, 10/15/29[(a)(m)(s)]		1,000		993,060
Core & Main LP, 1st Lien Term Loan C, (1-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.11%, 02/10/31[(a)(m)]		764		764,160

Security		Par (000)	Value
United States (continued)			
CoreWeave Compute Acquisition Co. II LLC, Delayed Draw 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 9.62%), 14.31%, 07/30/28[(a)(f)]	USD	60,594	$ 60,521,137
CoreWeave Compute Acquisition Co. IV LLC, Delayed Draw 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 6.00%), 6.00% - 11.28%, 05/16/29[(a)(f)]		12,500	12,312,565
Cornerstone Building Brands Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.45%, 04/12/28[(a)]		11,999	11,734,347
Cotiviti Corp., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.45%, 05/01/31[(a)(f)(m)]		1,296	1,294,374
Covanta Holding Corp., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.85%, 11/30/28[(a)(m)]		1,877	1,877,223
Covanta Holding Corp., 1st Lien Term Loan C, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.85%, 11/30/28[(a)(m)]		103	102,838
CPM Holdings, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.70%, 09/28/28[(a)(m)]		311	294,175
Cppib Ovm Member US LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 7.85% - 8.73%, 08/07/31[(a)]		11,404	11,399,210
Creative Artists Agency LLC, 1st Lien Term Loan B2, (US Prime Rate at 0.00% Floor + 2.25%), 8.50% - 10.25%, 11/27/28[(a)(m)]		269	268,320
Crocs, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 2.25%), 6.85% - 7.59%, 02/19/29[(a)(m)]		521	522,818
CSC Holdings LLC, 1st Lien Term Loan B5, 04/15/27[(a)(s)]		4,257	3,886,349
Cushman & Wakefield US Borrower LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.60% - 9.00%, 01/31/30[(a)(m)]		998	996,672
Dave & Buster's, Inc., 1st Lien Term Loan B, 06/29/29[(a)(m)(s)]		1,000	995,420
Dayforce, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.50%), 7.35% - 7.75%, 02/28/31[(a)(m)]		260	259,697
Dealer Tire Financial LLC, 1st Lien Term Loan B4, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.35% - 8.75%, 07/02/31[(a)(m)]		1,495	1,496,842
Deerfield Dakota Holding LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 1.00% Floor + 3.75%), 8.35% - 9.09%, 04/09/27[(a)(m)]		997	976,012
Delta Topco, Inc., 1st Lien Term Loan, (2-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.20%, 11/30/29[(a)(m)]		1,000	997,500
United States (continued)			
Derby Buyer LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.70%, 11/01/30[(a)(m)]	USD	518	$ 518,525
Digital Room Holdings, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 5.25%), 10.60%, 12/21/28[(a)]		6,156	5,940,685
DirecTV Financing LLC, 1st Lien Term Loan[(a)]			
(1-mo. CME Term SOFR at 0.75% Floor + 5.00%), 9.96% - 10.36%, 08/02/27		3,577	3,574,065
(1-mo. CME Term SOFR at 0.75% Floor + 5.25%), 10.21% - 10.61%, 08/02/29[(m)]		883	866,972
Discovery Purchaser Corp., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.38%), 9.69%, 10/04/29[(a)(m)]		276	274,463
Dun & Bradstreet Corp. (The), 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.61%, 01/18/29[(a)(m)]		990	988,586
Dynasty Acquisition Co., Inc., 1st Lien Term Loan B1, 08/24/28[(a)(m)(s)]		796	796,605
Dynasty Acquisition Co., Inc., 1st Lien Term Loan B2, 08/24/28[(a)(m)(s)]		307	307,380
Eastman Chemical, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 5.25%), 10.12% - 10.85%, 11/01/28[(a)]		4,441	3,727,791
ECL Entertainment LLC, Facility 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 4.00%), 8.85% - 9.25%, 08/31/30[(a)]		21,973	22,020,806
EIS Group Ltd., 1st Lien Term Loan[(a)(f)]			
(1-mo. CME Term SOFR at 0.75% Floor + 7.00%), 11.69%, 07/08/27		28,919	28,484,797
(1-mo. CME Term SOFR at 0.75% Floor + 7.00%), 11.85% - 12.25%, 07/10/28		2,892	2,848,480
Elanco Animal Health, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 1.75%), 7.05%, 08/02/27[(a)(m)]		676	674,647
Electron Bidco, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.96% - 8.36%, 11/01/28[(a)(m)]		990	990,590
Element Materials Technology Group US Holdings, Inc., 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.35% - 9.69%, 06/22/29[(a)(m)]		797	797,405
Ellucian Holdings, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.45% - 8.85%, 10/07/29[(a)(m)]		992	993,912
Emerald Technologies US AcquisitionCo., Inc., 1st Lien Term Loan B, 0.00%, 12/29/27[(a)(f)]		7,538	6,030,185
EMRLD Borrower LP, 1st Lien Term Loan B, 05/31/30[(a)(m)(s)]		1,496	1,492,491

Security		Par (000)		Value
United States (continued)				
Ensemble RCM LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.00% Floor + 3.00%), 8.25%, 08/01/29[(a)(m)]	USD	974	$	974,845
EP Purchaser LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.37% - 9.10%, 11/06/28[(a)(m)]		987		988,931
Fanatics Commerce Intermediate Holdco LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.21% - 8.61%, 11/23/28[(a)(m)]		1,500		1,489,995
Fertitta Entertainment LLC, 1st Lien Term Loan B 01/29/29[(a)(m)(s)]		29,424		29,327,948
First Advantage Holdings LLC, 1st Lien Term Loan 1, (1-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.71% - 8.11%, 01/31/27[(a)(m)]		1,000		995,000
First Brands Group LLC, 1st Lien Term Loan, (3-mo. EURIBOR at 1.00% Floor + 5.00%), 8.64%, 03/30/27[(a)(f)]	EUR	6,730		7,500,494
Fleet Midco I Ltd., 1st Lien Term Loan B2, (6-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.58% - 7.81%, 02/21/31[(a)(f)(m)]	USD	437		435,879
Fortrea Holdings, Inc., 1st Lien Term Loan B, (2-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.49%, 07/01/30[(a)(m)]		307		306,638
Fortress Intermediate 3, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.75%), 8.60% - 9.00%, 06/27/31[(a)(m)]		1,000		997,500
Foundation Building Materials, Inc., 1st Lien Term Loan, 01/29/31[(a)(m)(s)]		1,485		1,443,369
Gainwell Acquisition Corp., 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.75% Floor + 4.00%), 8.70% - 9.44%, 10/01/27[(a)(m)]		995		944,673
Galaxy Universal LLC, 1st Lien Term Loan, (6-mo. CME Term SOFR at 1.00% Floor + 6.25%), 11.79%, 11/12/26[(a)(f)]		27,662		27,385,489
Gemini HDPE LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.00%), 8.51%, 12/31/27[(a)(m)]		487		488,717
Genesys Cloud Services Holdings II LLC, 1st Lien Term Loan[(a)(m)]				
12/01/27[(s)]		245		245,264
(1-mo. CME Term SOFR at 0.75% Floor + 3.75%), 8.71% - 9.11%, 12/01/27		384		384,120
Genuine Financial Holdings LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 4.00%), 9.34%, 09/20/30[(a)(m)]		975		967,122
GoGo Intermediate Holdings LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 3.75%), 9.11%, 05/01/28[(a)(m)]		1,000		939,580
GoTo Group, Inc., 1st Lien Term Loan 04/30/28[(a)(s)]		23,107		13,201,055
Green Plains Operating Co. LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 1.00% Floor + 8.00%), 13.21%, 07/20/26[(a)(f)]	USD	20,894	$	21,182,823
Grifols Worldwide Operations Ltd., 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.00% Floor + 2.00%), 7.40%, 11/15/27[(a)(m)]		683		662,453
Grinding Media, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 4.00%), 9.57%, 10/12/28[(a)(f)(m)]		990		987,321
Gulfside Supply, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.00%), 8.29%, 06/17/31[(a)(m)]		561		560,114
Hanesbrands, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.60% - 9.00%, 03/08/30[(a)(m)]		992		989,962
Helios Service Partners LLC, 1st Lien Term Loan[(a)(f)]				
(3-mo. CME Term SOFR at 1.00% Floor + 6.25%), 11.85%, 03/19/27		4,688		4,688,368
(3-mo. CME Term SOFR at 1.00% Floor + 6.50%), 12.10%, 03/19/27		891		895,365
Helios Service Partners LLC, Delayed Draw 1st Lien Term Loan[(a)(f)]				
(3-mo. CME Term SOFR at 1.00% Floor + 6.25%), 11.85%, 03/19/27		7,195		7,195,457
(3-mo. CME Term SOFR at 1.00% Floor + 6.50%), 12.10%, 03/19/27		3,994		4,014,471
Helios Software Holdings, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.75%), 8.35% - 9.09%, 07/18/30[(a)(m)]		716		711,292
Herschend Entertainment Co. LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.85% - 8.25%, 08/28/28[(a)]		3,689		3,689,403
Hilton Domestic Operating Co., Inc., 1st Lien Term Loan B4, (1-mo. CME Term SOFR at 0.00% Floor + 1.75%), 6.60%, 11/08/30[(a)(m)]		276		275,843
Hilton Garden Inn Waikiki, 1st Lien Term Loan, (1-mo. CME Term SOFR at 3.25% Floor + 3.50%), 8.40%, 05/31/29[(a)(f)]		29,100		29,013,154
Hilton Grand Vacations Borrower LLC, 1st Lien Term Loan[(a)]				
08/02/28[(s)]		3,608		3,583,487
(1-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.10% - 7.50%, 01/17/31[(m)]		656		649,968
HLP Hotel LLC, 1st Lien Term Loan, (SOFR 30 day Average at 1.00% Floor + 3.55%), 8.67%, 09/09/26[(a)(f)]		25,700		25,700,000
HomeServe USA Holding Corp., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.26%, 10/21/30[(a)(m)]		1,444		1,440,389
HP LQ Investment LP, 1st Lien Term Loan, (SOFR 30 day Average at 0.00% Floor + 3.00%), 8.21%, 12/09/26[(a)(f)]		24,307		24,254,558

Security		Par (000)	Value
United States (continued)			
Hrni Holdings LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.75% Floor + 4.25%), 9.74%, 12/11/28[(a)]	USD	31,419	$ 31,144,356
Hub International Ltd., 1st Lien Term Loan, 06/20/30[(a)(m)(s)]		998	995,904
Hunter Douglas, Inc., 1st Lien Term Loan B1, (3-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.57%, 02/25/29[(a)(m)]		1,492	1,477,462
Hydrofarm Holdings Group, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 1.00% Floor + 5.50%), 10.73% - 10.86%, 10/25/28[(a)(f)]		4,353	3,482,799
Icon Parent, Inc., 1st Lien Term Loan B, 09/12/31[(a)(s)]		29,083	28,852,663
Indy US Bidco LLC, 1st Lien Term Loan, 03/06/28[(a)(s)]	EUR	4,500	5,000,209
Ineos Enterprises Holdings US Finco LLC, 1st Lien Term Loan B, 07/07/30[(a)(m)(s)]	USD	992	993,513
Informatica LLC, 1st Lien Term Loan B, 10/27/28[(a)(m)(s)]		1,000	998,330
Innio North America Holding, Inc., 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.48% - 8.54%, 11/02/28[(a)(m)]		661	660,945
Interface Security Systems LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 7.00%), 12.35%, 10/31/24[(a)(f)]		17,493	8,396,659
IRB Holding Corp., 1st Lien Term Loan B, 12/15/27[(a)(m)(s)]		997	995,997
Iridium Satellite LLC, 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.75% Floor + 2.25%), 7.10% - 7.50%, 09/20/30[(a)(m)]		1,132	1,110,923
J&J Ventures Gaming LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 4.00%), 8.96% - 9.36%, 04/26/28[(a)]		7,849	7,823,639
Jack Ohio Finance LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 4.75%), 9.71% - 10.11%, 10/04/28[(a)]		5,994	5,991,143
JFL-Tiger Acquisition Co., 1st Lien Term Loan, 10/17/30[(a)(m)(s)]		664	663,998
Jump Financial LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.37% - 10.10%, 08/07/28[(a)(f)(m)]		991	978,673
KBR, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 2.00%), 6.85% - 7.25%, 01/21/31[(a)(m)]		306	306,013
Learning Care Group US No. 2, Inc., 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.60% - 9.34%, 08/11/28[(a)(m)]		206	206,827
Level 3 Financing, Inc., 1st Lien Term Loan B1, (1-mo. CME Term SOFR at 2.00% Floor + 6.56%), 11.41%, 04/16/29[(a)]		2,870	2,927,162
Light & Wonder International, Inc., 1st Lien Term Loan B2, (1-mo. CME Term SOFR at 0.50% Floor + 2.25%), 7.33% - 7.71%, 04/16/29[(a)(m)]		992	990,686
LSF11 A5 Holdco LLC, 1st Lien Term Loan, 10/16/28[(a)(m)(s)]	USD	997	$ 994,769
Lummus Technology Holdings V LLC, 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 3.50%), 8.46% - 8.86%, 12/31/29[(a)(m)]		990	991,421
M6 ETX Holdings II Midco LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.45% - 9.85%, 09/19/29[(a)(m)]		987	985,757
Maravai Intermediate Holdings LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 3.00%), 8.28%, 10/19/27[(a)(m)]		987	981,761
Maverick Gaming LLC, 1st Lien Term Loan (3-mo. CME Term SOFR at 1.00% Floor + 7.50%), 12.82%, 06/05/28[(a)]		8,098	6,432,531
Mavis Tire Express Services Topco Corp., 1st Lien Term Loan (1-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.35% - 8.75%, 05/04/28[(a)(m)]		5,131	5,124,650
McAfee Corp., 1st Lien Term Loan B, (3-mo. EURIBOR at 0.00% Floor + 3.50%), 7.09% - 7.14%, 03/01/29[(a)]	EUR	3,448	3,816,522
McAfee Corp., 1st Lien Term Loan B1, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.45% - 8.49%, 03/01/29[(a)]	USD	16,353	16,276,319
Medical Solutions Holdings, Inc., 2nd Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 7.00%), 12.35%, 11/01/29[(a)]		3,210	2,086,500
Medline Borrower LP, 1st Lien Term Loan (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.60% - 8.00%, 10/23/28[(a)(m)]		42,335	42,330,735
MH Sub I LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.25%), 9.10% - 9.50%, 05/03/28[(a)(m)]		1,486	1,475,804
Mitchell International, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.10% - 8.50%, 06/17/31[(a)(m)]		998	982,073
Momentive Performance Materials, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 4.50%), 9.35% - 9.75%, 03/29/28[(a)(m)]		987	989,523
Montage Hotels & Resorts LLC, Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 0.00%), 11.32%, 02/16/29[(a)(f)]		12,063	12,063,277
Motion Finco SARL, Facility 1st Lien Term Loan B3, 11/13/29[(a)(m)(s)]		1,496	1,438,270
MPH Acquisition Holdings LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.25%), 9.57%, 09/01/28[(a)(m)]		496	372,371

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Security		Par (000)	Value
United States (continued)			
Naked Juice LLC, 2nd Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 6.00%), 10.70% - 11.44%, 01/24/30[a]	USD	943	$ 572,014
Neon Maple US Debt Mergersub, Inc., 1st Lien Term Loan, 07/18/31[a][m][s]		1,000	988,750
NGL Energy Operating LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.75%), 8.60% - 9.00%, 02/03/31[a][m]		415	412,322
NGP XI Midstream Holdings LLC, 1st Lien Term Loan 07/25/31[a][f][m][s]		6,399	6,391,001
Oculus Acquisition Corp., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.75%, 11/08/27[a][m]		511	511,920
Olaplex, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.45% - 8.85%, 02/16/29[a]		12,518	11,881,581
Oldcastle BuildingEnvelope, Inc., 1st Lien Term Loan B, (6-mo. CME Term SOFR at 0.50% Floor + 4.25%), 8.50% - 9.59%, 04/30/29[a][m]		987	974,382
Olympus Water US Holding Corp., 1st Lien Term Loan B5, 06/23/31[a][s]	EUR	5,362	5,959,850
OMNIA Partners LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.53%, 07/25/30[a][m]	USD	941	942,459
OneDigital Borrower LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.10% - 8.50%, 06/13/31[a][m]		998	987,944
Organon & Co., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.46% - 7.74%, 05/19/31[a][m]		617	614,686
Orion Group HoldCo LLC, 1st Lien Term Loan (3-mo. CME Term SOFR at 1.00% Floor + 6.00%), 11.60%, 03/19/27[a][f]		914	917,524
Orion Group HoldCo LLC, Delayed Draw 1st Lien Term Loan (3-mo. CME Term SOFR at 1.00% Floor + 0.00%), 11.60%, 03/19/27[a][f]		10,437	10,474,187
Osaic Holdings, Inc., 1st Lien Term Loan B3, (1-mo. CME Term SOFR at 0.00% Floor + 4.00%), 8.85% - 9.25%, 08/17/28[a][m]		1,400	1,383,453
Ovation Parent, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.84%, 04/19/31[a][m]		278	278,812
Park River Holdings, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 3.25%), 8.84%, 12/28/27[a]		2,062	2,026,110
Peraton Corp., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.75% Floor + 3.75%), 8.70% - 9.10%, 02/01/28[a][m]		701	673,241
PetSmart, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 3.75%), 8.70% - 9.10%, 02/11/28[a][m]	USD	1,238	$ 1,225,722
Phoenix Guarantor, Inc., 1st Lien Term Loan B4, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.10% - 8.50%, 02/21/31[a][m]		995	991,836
Planet US Buyer LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.50%), 8.60%, 02/07/31[a][m]		959	959,556
Playtika Holding Corp., Facility 1st Lien Term Loan B1, 03/13/28[a][m][s]		997	989,746
Polaris Newco LLC, 1st Lien Term Loan, 06/02/28[a][m][s]		997	979,875
Precision Medicine Group LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 3.00%), 7.70% - 8.44%, 11/18/27[a][m]		992	986,386
Prime Security Services Borrower LLC, 1st Lien Term Loan C, (1-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.45%, 10/11/30[a][m]		353	352,711
Project Alpha Intermediate Holding, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.75%), 9.00%, 10/28/30[a][m]		963	964,691
Project Montage Note, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 0.00%), 11.32%, 02/16/29[a][f]		670	670,182
Proofpoint, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.85% - 8.25%, 08/31/28[a][m]		997	996,756
Quartz AcquireCo LLC, 1st Lien Term Loan B1 06/28/30[a][m][s]		9,373	9,355,250
RealPage, Inc., 1st Lien Term Loan, 04/24/28[a][m][s]		997	967,506
Redstone HoldCo 2 LP, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 4.75%), 10.26%, 04/27/28[a]		19,419	14,758,678
Redstone HoldCo 2 LP, 2nd Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 7.75%), 13.26%, 04/27/29[a]		10,460	7,583,500
Refficiency Holdings LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.45% - 8.85%, 12/16/27[a][m]		878	880,067
Robertshaw US Holding Corp., 1st Lien Term Loan, 0.00%, 02/28/27[a][f]		4,760	47,600
Rocket Software, Inc., 1st Lien Term Loan, 11/28/28[a][s]	EUR	4,000	4,453,847
Roper Industrial Products Investment Co. LLC, 1st Lien Term Loan C, (3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 7.85% - 8.74%, 11/22/29[a][m]	USD	997	998,920

Security		Par (000)	Value
United States (continued)			
SCIH Salt Holdings, Inc., 1st Lien Term Loan B1, (3-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.76%, 03/16/27[(a)]	USD	9,000	$ 8,991,968
Severin Acquisition LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.00%), 8.25%, 08/01/27[(a)(m)]		601	600,870
Sodalite Tahoe Hotel LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.90%), 8.13%, 10/25/26[(a)(f)]		19,245	18,925,810
Solaris Energy Infrastructure LLC, 1st Lien Term Loan, (12-mo. CME Term SOFR at 1.00% Floor + 6.00%), 10.20%, 09/11/29[(a)]		43,531	42,660,380
Sotera Health Holdings LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.10% - 8.50%, 05/30/31[(a)(m)]		1,000	996,250
Star Parent, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.75%), 9.09%, 09/27/30[(a)(m)]		995	966,642
Station Casinos LLC, Facility 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.10% - 7.50%, 03/14/31[(a)]		7,654	7,616,878
Summer Bidco B LLC, 1st Lien Term Loan, 7.97%, 01/31/29	EUR	588	656,323
Summer Bidco LLC, Facility 1st Lien Term Loan B, 01/31/29[(a)(s)]		2,412	2,690,774
Surgery Center Holdings, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.67% - 7.99%, 12/19/30[(a)(m)]	USD	303	303,509
TK Elevator Midco GmbH, 1st Lien Term Loan C, (6-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.59%, 04/30/30[(a)(m)]		988	989,212
Topgolf Callaway Brands Corp, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.00%), 7.85% - 8.25%, 03/18/30[(a)(m)]		947	932,571
TransDigm, Inc., 1st Lien Term Loan J (3-mo. CME Term SOFR at 0.00% Floor + 2.50%), 7.10% - 7.84%, 02/28/31[(a)(m)]		6,209	6,182,861
TransDigm, Inc., 1st Lien Term Loan L, (3-mo. CME Term SOFR at 0.00% Floor + 2.50%), 7.25% - 7.32%, 01/19/32[(a)(m)]		330	328,624
Triton Water Holdings, Inc., 1st Lien Term Loan 03/31/28[(a)(m)(s)]		4,581	4,570,896
Truist Insurance Holdings, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 7.85% - 8.59%, 05/06/31[(a)(m)]		1,137	1,134,158
UKG, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.55%, 02/10/31[(a)(m)]		992	992,437
UPC Financing Partnership, Facility 1st Lien Term Loan AX, (1-mo. CME Term SOFR at 0.00% Floor + 2.93%), 8.14%, 01/31/29[(a)(m)]	USD	1,000	$ 994,030
USI, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.35% - 8.09%, 09/27/30[(a)(m)]		1,296	1,291,969
Vaco Holding LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 5.00%), 9.95% - 10.49%, 01/22/29[(a)]		7,587	7,430,992
VC GB Holdings I Corp., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.37% - 9.10%, 07/23/28[(a)(m)]		990	986,575
Verifone Systems, Inc., 1st Lien Term Loan, 08/20/25[(a)(s)]		10,456	9,558,820
Veritas US, Inc., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 1.00% Floor + 5.00%), 9.96% - 10.36%, 09/02/25[(a)]		3,152	2,946,476
Vestis Corp., 1st Lien Term Loan B1, (3-mo. CME Term SOFR at 0.00% Floor + 2.25%), 7.37%, 02/24/31[(a)(m)]		1,051	1,043,237
Viasat, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.73%, 05/30/30[(a)(m)]		463	421,042
Virgin Media Bristol LLC, Facility 1st Lien Term Loan Q, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.46%, 01/31/29[(a)(m)]		1,000	955,560
Virtusa Corp., 1st Lien Term Loan B2, (1-mo. CME Term SOFR at 0.75% Floor + 3.25%), 8.10% - 8.50%, 02/15/29[(a)(m)]		987	986,131
VS Buyer LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.35%, 04/14/31[(a)(m)]		992	991,915
Wand Newco 3, Inc., 1st Lien Term Loan, 01/30/31[(a)(m)(s)]		1,238	1,235,793
Waystar Technologies, Inc., 1st Lien Term Loan (1-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.60% - 8.24%, 10/22/29[(a)(m)]		514	514,059
Wec US Holdings Ltd., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.00% Floor + 2.75%), 7.60% - 8.00%, 01/27/31[(a)(m)]		1,351	1,350,203
Whatabrands LLC, Facility 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.60% - 8.00%, 08/03/28[(a)(m)]		373	372,409
White Cap Supply Holdings LLC, Facility 1st Lien Term Loan C, (1-mo. CME Term SOFR at 0.00% Floor + 3.25%), 8.10% - 8.50%, 10/19/29[(a)(m)]		1,000	992,250
Wilsonart LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.00% Floor + 4.25%), 8.81% - 9.49%, 08/05/31[(a)(m)]		1,000	988,330

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Security		Par (000)	Value
United States (continued)			
Woof Holdings, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 3.75%), 8.62% - 9.35%, 12/21/27[a]	USD	3,183	$ 2,119,526
WR Grace Holdings LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 7.85% - 8.50%, 09/22/28[a][m]		992	993,835
Xerox Corp., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.60% - 9.25%, 11/19/29[a]		5,469	5,440,213
Zayo Group Holdings, Inc., 1st Lien Term Loan, 03/09/27[a][s]	EUR	1,995	2,076,156
Ziggo Financing Partnership, 1st Lien Term Loan I, (1-mo. CME Term SOFR at 0.00% Floor + 2.50%), 7.71%, 04/28/28[a][m]	USD	1,000	975,800
			1,192,889,582
Total Floating Rate Loan Interests — 5.0% **(Cost: $2,059,956,810)**			2,002,565,034

Foreign Agency Obligations

Security		Par (000)	Value
Argentina — 0.1%			
YPF SA			
6.95%, 07/21/27[b]		5,000	4,850,000
9.50%, 01/17/31[c]		15,201	16,018,054
			20,868,054
Australia — 0.0%			
NBN Co. Ltd., 5.00%, 08/28/31[b]	AUD	15,000	10,380,413
Chile — 0.0%			
Banco del Estado de Chile, 2.70%, 01/09/25[b]	USD	1,242	1,231,915
Empresa Nacional del Petroleo[c]			
6.15%, 05/10/33		995	1,056,571
5.95%, 07/30/34		1,337	1,404,518
			3,693,004
Colombia — 0.0%			
Ecopetrol SA			
8.88%, 01/13/33		1,622	1,737,486
8.38%, 01/19/36		975	994,500
			2,731,986
Denmark — 0.0%			
Orsted A/S[a][b]			
(5-Year U.K. Government Bonds Note Generic Bid Yield + 2.14%), 2.50%, 02/18/3021	GBP	5,000	4,946,715
(5-Year EURIBOR ICE Swap Rate + 2.59%), 5.13%, 03/14/3024	EUR	1,525	1,750,602
			6,697,317
Estonia — 0.0%			
Eesti Energia A/S, (5-Year EURIBOR ICE Swap Rate + 5.17%), 7.88%[a][b][o]		12,200	14,089,696
Finland — 0.0%			
Finnair OYJ, 4.75%, 05/24/29[b]		5,700	6,365,392

Security		Par (000)	Value
France — 0.4%			
Electricite de France SA[b]			
(12-Year EUR Swap Annual + 3.79%), 5.38%[a][o]	EUR	11,000	$ 12,275,262
(13-Year GBP Swap Semi + 4.23%), 6.00%[a][o]	GBP	19,400	25,800,610
(5-Year EURIBOR ICE Swap Rate + 3.37%), 2.88%[a][o]	EUR	14,200	15,238,794
(5-Year EUR Swap Annual + 3.20%), 3.00%[a][o]		1,000	1,061,945
(5-Year EUR Swap Annual + 2.86%), 2.63%[a][o]		22,400	23,332,515
(5-Year EUR Swap Annual + 4.86%), 7.50%[a][o]		10,000	12,217,934
(BPISDS15 + 3.32%), 5.88%[a][o]	GBP	2,800	3,650,192
(5-Year EURIBOR ICE Swap Rate + 2.94%), 5.13%[a][o]	EUR	3,400	3,801,923
(5-Year EUR Swap Annual + 3.97%), 3.38%[a][o]		9,800	9,939,071
(5-Year EURIBOR ICE Swap Rate + 3.28%), 5.63%[a][o]		4,000	4,513,044
6.13%, 06/02/34	GBP	8,600	11,920,264
(5-Year U.K. Government Bonds Note Generic Bid Yield + 3.78%), 7.38%[a][o]		7,800	10,652,521
5.50%, 10/17/41		20,000	24,915,935
			159,320,010
Hong Kong — 0.0%[b]			
Airport Authority, 3.83%, 07/09/27	HKD	25,000	3,256,109
Hong Kong Mortgage Corp. Ltd. (The)			
4.10%, 02/28/29		35,000	4,502,273
4.20%, 02/28/34		11,500	1,581,118
			9,339,500
Hungary — 0.0%[b]			
Magyar Export-Import Bank Zrt., 6.00%, 05/16/29	EUR	2,890	3,461,303
MVM Energetika Zrt., 7.50%, 06/09/28	USD	1,646	1,750,418
			5,211,721
India — 0.1%[b]			
NTPC Ltd., 4.38%, 11/26/24		10,000	9,981,500
Power Finance Corp. Ltd.			
4.50%, 06/18/29		1,500	1,482,656
3.95%, 04/23/30		8,000	7,672,500
			19,136,656
Indonesia — 0.1%[b]			
Bank Negara Indonesia Persero Tbk. PT, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.47%), 4.30%[a][o]		13,000	12,415,000
Bank Tabungan Negara Persero Tbk. PT, 4.20%, 01/23/25		10,000	9,949,900
Pelabuhan Indonesia Persero PT, 4.88%, 10/01/24		10,000	10,000,000
Pertamina Persero PT, 3.65%, 07/30/29		3,097	2,978,927
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 1.88%, 11/05/31	EUR	8,000	7,600,031
Sarana Multi Infrastruktur Perusahaan Perseroan Persero PT, 2.05%, 05/11/26	USD	10,000	9,462,500
			52,406,358

Security		Par (000)	Value
Ireland — 0.1%			
AIB Group plc[a][b][c]			
(5-Year EUR Swap Annual + 5.70%), 5.25%	EUR	10,200	$ 11,361,180
(5-Year EUR Swap Annual + 6.63%), 6.25%		12,837	14,427,757
			25,788,937
Italy — 0.1%[a][b]			
Banca Monte dei Paschi di Siena SpA, (3-mo. EURIBOR + 3.21%), 6.75%, 03/02/26		8,755	9,869,281
Poste Italiane SpA, (5-Year EURIBOR ICE Swap Rate + 2.68%), 2.63%[c]		4,860	4,943,845
			14,813,126
Latvia — 0.0%			
Air Baltic Corp. A/S, 14.50%, 08/14/29[c]		3,938	4,942,492
Mexico — 0.2%			
Petroleos Mexicanos			
4.25%, 01/15/25	USD	617	612,576
3.63%, 11/24/25[b]	EUR	965	1,050,692
6.50%, 03/13/27	USD	65,674	64,327,683
8.75%, 06/02/29		2,571	2,607,106
5.95%, 01/28/31		2,395	2,066,646
6.70%, 02/16/32		2,836	2,535,809
10.00%, 02/07/33		2,588	2,737,845
			75,938,357
Morocco — 0.1%			
OCP SA			
4.50%, 10/22/25[b]		4,882	4,819,755
6.75%, 05/02/34[c]		13,459	14,424,279
5.13%, 06/23/51[b]		922	749,402
7.50%, 05/02/54[c]		2,920	3,166,915
			23,160,351
Netherlands — 0.1%			
TenneT Holding BV[b]			
(5-Year EUR Swap Annual + 2.72%), 2.37%[a][c]	EUR	17,400	19,047,869
1.00%, 06/13/26		11,300	12,190,444
1.38%, 06/05/28		3,900	4,128,757
2.00%, 06/05/34		1,600	1,609,950
4.75%, 10/28/42		4,271	5,226,243
			42,203,263
Panama — 0.0%			
Aeropuerto Internacional de Tocumen SA, 5.13%, 08/11/61[c]	USD	1,866	1,481,716
Peru — 0.0%			
Corp. Financiera de Desarrollo SA, 4.75%, 07/15/25[b]		5,568	5,548,345
Philippines — 0.0%			
Development Bank of the Philippines, 2.38%, 03/11/31[b]		10,000	8,721,100
South Korea — 0.1%			
Korea Development Bank (The), 2.13%, 10/01/24		10,000	10,000,000
Korea Electric Power Corp., 3.63%, 06/14/25[b]		10,000	9,934,375
Korea Housing Finance Corp., 4.48%, 04/06/26[b]	AUD	6,300	4,339,607
Korea Hydro & Nuclear Power Co. Ltd., 3.25%, 06/15/25[b]	USD	3,292	3,260,109
South Korea (continued)			
Korea South-East Power Co. Ltd., 2.13%, 02/03/25[b]	USD	2,786	$ 2,760,759
			30,294,850
Supranational — 0.6%			
European Union[b]			
3.25%, 02/04/50	EUR	73,566	81,280,732
3.38%, 10/05/54		124,480	138,773,729
			220,054,461
Thailand — 0.0%			
Export Import Bank of Thailand, 3.90%, 06/02/27[b]	USD	6,000	5,918,880
Turkey — 0.0%			
Turkiye Varlik Fonu Yonetimi A/S, 8.25%, 02/14/29[b]		1,160	1,220,538
Venezuela — 0.0%			
Petroleos de Venezuela SA, 9.75%, 05/17/35[b][d][e]		24,995	2,874,425
Total Foreign Agency Obligations — 2.0% (Cost: $755,682,498)			773,200,948

Foreign Government Obligations

Security		Par (000)	Value
Argentina — 0.0%			
Argentine Republic (The)			
1.00%, 07/09/29		2,544	1,652,328
4.12%, 07/09/35[g]		4,819	2,313,240
5.00%, 01/09/38[g]		2,951	1,549,012
3.50%, 07/09/41[g]		4,778	2,178,540
			7,693,120
Bahrain — 0.0%			
Kingdom of Bahrain, 5.45%, 09/16/32[b]		1,795	1,729,375
Belgium — 0.1%			
Kingdom of Belgium, 3.30%, 06/22/54[b][c]	EUR	23,877	26,003,746
Benin — 0.0%			
Benin Government Bond, 7.96%, 02/13/38[c]	USD	1,037	1,027,602
Brazil — 0.2%			
Federative Republic of Brazil			
10.00%, 01/01/25	BRL	103	18,401,129
10.00%, 01/01/27		333	56,920,636
7.13%, 05/13/54	USD	4,046	4,194,327
			79,516,092
Bulgaria — 0.0%			
Bulgaria Government Bond, 5.00%, 03/05/37[b]		2,456	2,459,070
Cameroon — 0.0%			
Republic of Cameroon, 9.50%, 07/31/31[b]		10,997	10,639,597
Chile — 0.0%			
Republic of Chile, 4.34%, 03/07/42		4,800	4,375,200
Colombia — 0.5%			
Republic of Colombia			
4.50%, 01/28/26		3,131	3,096,950
3.88%, 03/22/26	EUR	700	777,117
5.75%, 11/03/27	COP	237,392,700	51,956,127
6.00%, 04/28/28		413,491,800	89,304,958

Security		Par (000)	Value
Colombia (continued)			
7.00%, 03/26/31	COP	62,990,100	$ 13,194,592
8.00%, 04/20/33	USD	2,719	2,918,384
8.00%, 11/14/35		21,613	23,007,039
8.75%, 11/14/53		633	692,901
			184,948,068
Costa Rica — 0.0%			
Republic of Costa Rica			
6.13%, 02/19/31[b]		10,199	10,566,164
6.55%, 04/03/34[b]		1,487	1,582,168
7.30%, 11/13/54[c]		1,807	1,996,103
			14,144,435
Czech Republic — 0.3%			
Czech Republic			
2.75%, 07/23/29	CZK	858,500	36,800,668
5.00%, 09/30/30		927,540	44,305,774
4.50%, 11/11/32		442,830	20,723,105
			101,829,547
Dominican Republic — 0.1%			
Dominican Republic Government Bond			
6.88%, 01/29/26[b]	USD	716	729,201
5.95%, 01/25/27[b]		3,297	3,341,303
4.50%, 01/30/30[c]		4,291	4,104,599
7.05%, 02/03/31[c]		4,709	5,074,136
4.88%, 09/23/32[c]		3,144	2,996,625
4.88%, 09/23/32[b]		18,004	17,160,063
10.75%, 06/01/36[c]	DOP	1,164,350	20,545,112
			53,951,039
Egypt — 0.2%			
Arab Republic of Egypt			
3.88%, 02/16/26[b]	USD	14,349	13,784,008
4.75%, 04/16/26[b]	EUR	20,085	21,742,783
5.80%, 09/30/27[b]	USD	7,125	6,728,672
5.63%, 04/16/30[b]	EUR	2,023	1,884,561
7.63%, 05/29/32[b]	USD	30,262	26,781,870
8.50%, 01/31/47[c]		1,473	1,188,987
7.50%, 02/16/61[c]		1,725	1,249,556
7.50%, 02/16/61[b]		1,345	974,291
			74,334,728
El Salvador — 0.0%			
Republic of El Salvador, 7.65%, 06/15/35[b]		6,136	5,298,436
France — 0.1%			
French Republic, 3.00%, 05/25/54[b][c]	EUR	24,477	24,585,460
Gabon — 0.0%			
Gabon Government Bond, 7.00%, 11/24/31[b]	USD	7,617	5,855,569
Germany — 0.4%			
Federal Republic of Germany[b]			
0.10%, 04/15/26	EUR	58,986	64,582,870
1.70%, 08/15/32		83,140	90,651,922
			155,234,792
Greece — 0.1%			
Hellenic Republic, 4.13%, 06/15/54[b][c]		40,468	46,497,294
Guatemala — 0.1%			
Republic of Guatemala			
4.88%, 02/13/28[b]	USD	29,863	29,387,058
5.25%, 08/10/29[c]		247	243,789
7.05%, 10/04/32[c]		2,884	3,114,720
7.05%, 10/04/32[b]		1,975	2,133,000

Security		Par (000)	Value
Guatemala (continued)			
6.60%, 06/13/36[c]	USD	4,755	$ 4,976,108
4.65%, 10/07/41[c]		3,085	2,548,017
			42,402,692
Hungary — 0.2%			
Hungary Government Bond			
5.25%, 06/16/29[c]		4,406	4,468,213
4.00%, 07/25/29[b]	EUR	42,600	47,965,522
1.63%, 04/28/32[b]		8,900	8,439,556
5.38%, 09/12/33[b]		2,495	2,985,677
7.00%, 10/24/35	HUF	3,075,630	9,152,240
5.50%, 03/26/36[c]	USD	1,225	1,232,656
			74,243,864
India — 1.1%			
Indian Railway Finance Corp. Ltd., 3.25%, 02/13/30[b]		638	597,128
Republic of India			
7.37%, 10/23/28	INR	13,274,400	162,207,026
6.54%, 01/17/32		5,529,400	65,220,214
7.18%, 08/14/33		11,000,000	134,821,825
7.18%, 07/24/37		5,303,800	65,310,766
			428,156,959
Indonesia — 0.6%			
Bank Negara Indonesia Persero Tbk. PT, 3.75%, 03/30/26[b]	USD	1,980	1,929,886
Republic of Indonesia			
7.00%, 05/15/27	IDR	291,505,000	19,612,751
4.55%, 01/11/28	USD	475	481,351
6.88%, 04/15/29	IDR	597,153,000	40,510,895
4.85%, 01/11/33	USD	500	510,469
7.00%, 02/15/33	IDR	242,985,000	16,637,437
6.63%, 02/15/34		1,217,827,000	81,311,140
8.25%, 05/15/36		266,289,000	19,901,321
7.13%, 06/15/38		646,006,000	44,360,613
5.65%, 01/11/53	USD	400	434,250
5.10%, 02/10/54		3,000	3,040,312
6.88%, 07/15/54	IDR	112,586,000	7,438,261
			236,168,686
Ireland — 0.6%			
Republic of Ireland, 2.60%, 10/18/34[b]	EUR	206,401	232,165,875
Ivory Coast — 0.1%			
Republic of Cote d'Ivoire			
6.38%, 03/03/28[b]	USD	3,907	3,907,000
5.25%, 03/22/30[b]	EUR	10,730	11,376,755
5.88%, 10/17/31[b]		4,498	4,744,084
6.13%, 06/15/33[b]	USD	11,973	11,269,586
8.25%, 01/30/37[c]		1,091	1,120,321
			32,417,746
Jamaica — 0.0%			
Jamaica Government Bond, 6.75%, 04/28/28		3,408	3,596,496
Japan — 0.6%			
Japan Government Bond			
1.50%, 09/20/43	JPY	19,404,000	131,540,827
1.30%, 12/20/43		17,330,050	113,354,021
			244,894,848
Jordan — 0.0%			
Hashemite Kingdom of Jordan[b]			
4.95%, 07/07/25	USD	1,930	1,904,061

Security		Par (000)	Value
Jordan (continued)			
5.85%, 07/07/30	USD	11,277	$ 10,572,187
			12,476,248
Kenya — 0.0%			
Republic of Kenya			
9.75%, 02/16/31[c]		2,326	2,340,537
8.00%, 05/22/32[b]		12,632	11,685,232
			14,025,769
Malaysia — 0.2%			
Federation of Malaysia, 4.64%, 11/07/33	MYR	47,467	12,289,504
Malaysia Government Bond			
3.89%, 08/15/29		89,246	22,009,684
3.83%, 07/05/34		126,822	30,985,658
			65,284,846
Mexico — 0.4%			
Mex Bonos Desarr Fix Rt			
7.00%, 09/03/26	MXN	6,740	32,754,933
8.50%, 03/01/29		199	986,337
8.00%, 11/07/47		5,625	24,099,011
United Mexican States			
3.75%, 01/11/28	USD	1,858	1,809,227
8.50%, 03/01/29	MXN	913	4,519,532
8.50%, 05/31/29		4,503	22,308,385
2.66%, 05/24/31	USD	3,536	3,033,216
7.50%, 05/26/33	MXN	8,313	37,766,443
7.75%, 11/23/34		1,563	7,109,138
6.35%, 02/09/35	USD	3,174	3,326,352
6.34%, 05/04/53		2,237	2,223,718
			139,936,292
Mongolia — 0.0%			
State of Mongolia[b]			
3.50%, 07/07/27		10,586	9,831,748
7.88%, 06/05/29		485	512,281
			10,344,029
Montenegro — 0.0%			
Republic of Montenegro, 2.88%, 12/16/27[b]	EUR	2,124	2,233,554
Morocco — 0.0%			
Kingdom of Morocco			
2.38%, 12/15/27[c]	USD	202	187,040
2.38%, 12/15/27[b]		283	262,041
5.95%, 03/08/28[c]		1,557	1,608,584
6.50%, 09/08/33[c]		1,220	1,322,556
			3,380,221
Nigeria — 0.1%			
Federal Republic of Nigeria			
8.38%, 03/24/29[c]		1,640	1,588,750
7.14%, 02/23/30[b]		18,285	16,599,352
7.88%, 02/16/32[b]		12,719	11,447,100
7.63%, 11/28/47[b]		1,624	1,242,867
9.25%, 01/21/49[b]		921	834,368
			31,712,437
North Macedonia — 0.0%			
Republic of North Macedonia, 6.96%, 03/13/27[b]	EUR	1,600	1,855,612
Oman — 0.0%			
Oman Government Bond[b]			
6.50%, 03/08/47	USD	1,917	2,020,638

Security		Par (000)	Value
Oman (continued)			
6.75%, 01/17/48	USD	3,561	$ 3,859,234
			5,879,872
Panama — 0.0%			
Republic of Panama			
7.50%, 03/01/31		3,658	3,998,194
6.40%, 02/14/35		5,095	5,214,427
8.00%, 03/01/38		1,649	1,857,598
			11,070,219
Paraguay — 0.0%			
Republic of Paraguay[b]			
2.74%, 01/29/33		1,937	1,650,082
5.60%, 03/13/48		1,577	1,508,400
			3,158,482
Peru — 0.2%			
Republic of Peru			
2.78%, 01/23/31		2,793	2,492,752
6.95%, 08/12/31[c]	PEN	249,604	71,957,308
1.86%, 12/01/32	USD	4,761	3,825,166
7.60%, 08/12/39[c]	PEN	68,297	20,101,365
			98,376,591
Philippines — 0.2%			
Republic of Philippines			
6.25%, 02/28/29	PHP	1,261,000	22,926,446
6.25%, 01/25/34		2,921,110	53,754,873
2.65%, 12/10/45	USD	1,702	1,198,846
			77,880,165
Poland — 0.7%			
Republic of Poland			
5.75%, 04/25/29	PLN	429,864	115,188,810
4.75%, 07/25/29		185,290	47,522,986
2.75%, 10/25/29		151,104	35,560,279
4.88%, 10/04/33	USD	798	809,962
5.00%, 10/25/34	PLN	145,380	37,015,999
2.05%, 08/25/36		94,244	22,053,973
5.50%, 04/04/53	USD	2,921	2,995,631
			261,147,640
Romania — 0.0%			
Romania Government Bond			
5.25%, 11/25/27[c]		789	794,701
2.13%, 03/07/28[b]	EUR	3,913	4,096,588
2.50%, 02/08/30[b]		3,019	3,029,245
2.12%, 07/16/31[b]		3,455	3,228,199
			11,148,733
Saudi Arabia — 0.0%			
Kingdom of Saudi Arabia			
4.50%, 04/17/30[b]	USD	2,741	2,756,418
5.00%, 01/18/53[c]		2,664	2,467,530
3.45%, 02/02/61[b]		10,042	6,813,798
			12,037,746
Senegal — 0.0%			
Republic of Senegal			
6.25%, 05/23/33[b]		2,400	2,066,250
Serbia — 0.0%			
Republic of Serbia			
6.50%, 09/26/33[b]		1,937	2,069,258
6.00%, 06/12/34[c]		2,206	2,271,077
			4,340,335

Security		Par (000)	Value
Singapore — 0.1%			
Republic of Singapore, 3.38%, 05/01/34	SGD	28,633	$ 23,720,332
South Africa — 0.5%			
Republic of South Africa			
8.00%, 01/31/30	ZAR	1,202,586	67,150,464
7.00%, 02/28/31		1,076,422	55,761,175
5.88%, 04/20/32	USD	2,869	2,851,069
8.88%, 02/28/35	ZAR	86,900	4,653,105
9.00%, 01/31/40		304,742	15,423,237
8.75%, 01/31/44		662,077	32,058,279
5.00%, 10/12/46	USD	2,130	1,642,762
8.75%, 02/28/48	ZAR	487,389	23,572,180
			203,112,271
South Korea — 0.2%			
Republic of Korea			
3.25%, 03/10/29	KRW	6,193,250	4,792,345
3.50%, 06/10/34		69,269,280	55,078,448
			59,870,793
Spain — 2.5%			
Bonos y Obligaciones del Estado			
0.00%, 05/31/25	EUR	106,630	116,445,673
2.80%, 05/31/26		122,950	137,766,996
3.50%, 05/31/29		242,394	282,364,854
2.55%, 10/31/32[b][c]		102,487	112,748,081
3.15%, 04/30/33[b][c]		30,606	35,044,977
3.25%, 04/30/34[b][c]		83,221	95,455,951
3.45%, 10/31/34[b][c]		81,672	94,976,370
3.90%, 07/30/39[b][c]		23,720	28,216,811
2.90%, 10/31/46[b][c]		45,767	46,239,137
3.45%, 07/30/66[b][c]		42,500	44,611,323
			993,870,173
Sri Lanka — 0.0%			
Democratic Socialist Republic of Sri Lanka, 6.85%, 11/03/25[b][d][e]	USD	6,500	3,662,360
Thailand — 0.5%			
Kingdom of Thailand			
2.40%, 03/17/29	THB	1,150,569	35,946,454
2.80%, 06/17/34		1,909,398	60,823,027
3.39%, 06/17/37		1,229,700	41,216,112
3.45%, 06/17/43		1,080,563	36,314,842
4.00%, 06/17/55		143,309	5,213,504
			179,513,939
Trinidad and Tobago — 0.0%			
Republic of Trinidad & Tobago, 6.40%, 06/26/34[c]	USD	2,543	2,625,775
Turkey — 0.2%			
Republic of Turkiye (The)			
37.00%, 02/18/26	TRY	971,526	28,125,177
31.08%, 11/08/28		326,596	9,791,434
26.20%, 10/05/33		1,112,671	32,016,032
			69,932,643
Ukraine — 0.1%			
Ukraine Government Bond			
1.75%, 02/01/29[c][g]	USD	735	430,751
0.00%, 02/01/30[c][g]		1,196	520,255
0.00%, 02/01/34[c][g]		4,469	1,512,831
1.75%, 02/01/34[c][g]		6,103	2,703,449
0.00%, 02/01/35[c][g]		3,777	1,644,799
1.75%, 02/01/35[c][g]		6,875	2,963,276
0.00%, 02/01/36[c][g]		3,147	1,355,716
1.75%, 02/01/36[c][g]		8,181	3,486,906
Ukraine (continued)			
0.00%, 08/01/41[a][b][d][e]	USD	38,349	$ 26,863,475
			41,481,458
United Kingdom — 0.4%			
U.K. Treasury Bonds[b]			
3.50%, 01/22/45	GBP	33,536	38,821,032
3.75%, 10/22/53		37,893	43,937,572
0.50%, 10/22/61		203,531	83,051,101
			165,809,705
Uruguay — 0.0%			
Oriental Republic of Uruguay			
9.75%, 07/20/33	UYU	89,353	2,134,025
5.75%, 10/28/34	USD	3,321	3,610,042
5.25%, 09/10/60		3,400	3,399,874
			9,143,941
Uzbekistan — 0.0%[c]			
Republic of Uzbekistan			
5.38%, 05/29/27	EUR	8,488	9,513,375
7.85%, 10/12/28	USD	1,763	1,861,067
Republic of Uzbekistan International Bond, 5.38%, 05/29/27	EUR	213	238,731
			11,613,173
Venezuela — 0.0%			
Bolivarian Republic of Venezuela, 11.95%, 08/05/31[b][d][e]	USD	36,820	5,835,970
Total Foreign Government Obligations — 11.6% **(Cost: $4,506,126,369)**			4,632,717,910

Security	Shares	Value
Grantor Trust		
iShares Bitcoin Trust ETF[e][m][t]	2,140,095	77,321,632
Total Grantor Trust — 0.2% **(Cost: $74,503,385)**		77,321,632
Investment Companies		
BlackRock AAA CLO ETF[t]	200,000	10,394,000
Invesco S&P 500 Equal Weight ETF	180,106	32,267,791
iShares 0-5 Year TIPS Bond ETF[t]	401,690	40,699,231
iShares Biotechnology ETF[j][t]	170,100	24,766,560
iShares Broad USD High Yield Corporate Bond ETF[j][t]	5,219,372	196,509,356
iShares iBoxx $ Investment Grade Corporate Bond ETF[j][t]	186,519	21,072,917
iShares Latin America 40 ETF[j][t]	321,640	8,333,693
iShares MSCI Brazil ETF[t]	298,064	8,789,907
iShares Russell Mid-Cap Growth ETF[j][t]	47,883	5,616,197
Janus Henderson AAA CLO ETF[j]	981,578	49,942,688
SPDR Blackstone Senior Loan ETF[j]	457,799	19,117,686
SPDR S&P Homebuilders ETF	55,000	6,850,800
VanEck JPMorgan EM Local Currency Bond ETF[j]	1,780,566	45,226,376
VanEck Semiconductor ETF[j]	96,000	23,563,200
Vanguard Intermediate-Term Corporate Bond ETF[j]	612,000	51,255,000
Total Investment Companies — 1.4% **(Cost: $517,765,353)**		544,405,402

Security		Par (000)	Value
Municipal Bonds			
California - 0.1%			
Bay Area Toll Authority, Series 2010S-1, RB, 6.92%, 04/01/40	USD	3,115	$ 3,656,299
California State Public Works Board, Series 2009G, Sub-Series G-2, RB, 8.36%, 10/01/34		6,820	8,422,543
Central Unified School District, Series 2021A, GO, 3.00%, 08/01/44		5,000	4,332,824
City of Riverside, Series 2010A, RB, 7.61%, 10/01/40		3,805	4,777,428
Contra Costa Community College District, Series 2010B, GO, 6.50%, 08/01/34		3,205	3,513,071
Golden State Tobacco Securitization Corp., Series 2021B, RB, 2.75%, 06/01/34		4,140	3,623,066
State of California			
Series 2009, GO, 7.50%, 04/01/34		2,155	2,593,394
Series 2009, GO, 7.55%, 04/01/39		4,840	6,096,370
Series 2009, GO, 7.30%, 10/01/39		3,720	4,486,696
Series 2009, GO, 7.35%, 11/01/39		2,270	2,751,562
State of California Department of Water Resources, Series BC, RB, 1.77%, 12/01/34		4,600	3,622,082
			47,875,335
Colorado - 0.1%			
City & County of Denver, Series 2022A, GO, 5.00%, 08/01/37		10,000	11,498,727
City of Greeley			
Series 2022, RB, 3.00%, 08/01/38		1,275	1,173,369
Series 2022, RB, 3.00%, 08/01/39		1,340	1,216,809
Series 2022, RB, 3.00%, 08/01/40		1,380	1,230,405
Colorado Health Facilities Authority, Series 2016A, RB, 4.00%, 11/15/46		8,040	7,719,668
Denver City & County School District No. 1, Series 2022A, GO, 5.00%, 12/01/45		5,950	6,563,235
			29,402,213
Delaware - 0.0%			
University of Delaware, Series 2010A, RB, 5.87%, 11/01/40		7,500	8,052,926
Florida - 0.0%			
Brevard County Health Facilities Authority, Series 2022A, RB, 5.00%, 04/01/47		9,000	9,647,654
County of Broward Airport System, Series 2019C, RB, 2.91%, 10/01/32		3,100	2,796,403
County of Miami-Dade, Series 2019E, RB, 2.53%, 10/01/30		7,590	6,913,063
Florida Development Finance Corp., Series 2024, RB, AMT, VRDN, 12.00%, 07/15/28[(c)(u)]		7,455	7,924,126
Sumter Landing Community Development District, Series 2016, RB, 4.17%, 10/01/47		2,555	2,355,935
			29,637,181
Georgia - 0.1%			
State of Georgia			
Series 2022A, GO, 4.00%, 07/01/40		3,950	4,142,241
Series 2022A, GO, 4.00%, 07/01/41		7,890	8,227,545
			12,369,786
Louisiana - 0.0%			
Louisiana Public Facilities Authority, Series 2020A, RB, 3.00%, 05/15/47	USD	8,000	$ 6,414,994
Massachusetts - 0.1%			
Commonwealth of Massachusetts			
Series 2009E, GO, 5.46%, 12/01/39		805	853,163
Series 2019H, GO, 2.90%, 09/01/49		1,055	780,436
Massachusetts Housing Finance Agency			
Series 2014B, RB, AMT, 4.50%, 12/01/39		485	490,972
Series 2015A, RB, AMT, 4.35%, 12/01/40		335	335,103
Massachusetts School Building Authority			
Series 2019B, RB, 2.87%, 10/15/31		11,415	10,487,392
Series 2019B, RB, 2.97%, 10/15/32		9,240	8,419,854
			21,366,920
Minnesota - 0.0%			
State of Minnesota, Series 2021A, GO, 4.00%, 09/01/38		7,785	8,207,074
New Hampshire - 0.0%			
New Hampshire Municipal Bond Bank, Series 2022A, RB, 3.00%, 02/15/38		1,530	1,457,075
New Jersey - 0.0%			
New Jersey Health Care Facilities Financing Authority, Series 2021, RB, 3.00%, 07/01/51		4,965	3,905,309
New Jersey Transportation Trust Fund Authority, Series 2010C, RB, 5.75%, 12/15/28		3,800	3,900,018
Rutgers The State University of New Jersey, Series 2019R, RB, 3.27%, 05/01/43		3,750	3,119,813
			10,925,140
New York - 0.2%			
Empire State Development Corp.			
Series 2020E, RB, 4.00%, 03/15/38		4,755	4,891,586
Series 2021B, RB, 2.01%, 03/15/30		7,085	6,362,463
Series 2021B, RB, 2.50%, 03/15/33		9,725	8,469,973
New York City Municipal Water Finance Authority			
Series 2010AA-1, RB, 5.75%, 06/15/41		1,610	1,716,657
Series 2011AA, RB, 5.44%, 06/15/43		4,775	4,921,999
New York City Transitional Finance Authority Future Tax Secured, Series 2019B, Sub-Series B-3, RB, 3.90%, 08/01/31		11,870	11,637,633
State of New York, Series 2019B, GO, 2.80%, 02/15/32		11,215	10,334,607
State of New York Mortgage Agency Homeowner Mortgage, Series 2014-189, RB, AMT, 3.85%, 10/01/34		10	9,976
			48,344,894
North Carolina - 0.0%			
City of Charlotte, Series 2021A, RB, 3.00%, 07/01/46		12,525	10,469,774

Security		Par (000)	Value
Ohio - 0.0%			
American Municipal Power, Inc., Series 2010A, RB, 7.83%, 02/15/41	USD	4,015	$ 5,081,962
JobsOhio Beverage System, Series 2013B, RB, 3.99%, 01/01/29		5,315	5,308,978
State of Ohio, Series 2020C, GO, 5.00%, 03/01/39		4,095	4,583,543
			14,974,483
Oregon - 0.0%			
Oregon School Boards Association			
Series 2002B, GO, 5.55%, 06/30/28		5,466	5,589,880
Series 2005A, GO, 4.76%, 06/30/28		2,110	2,124,550
State of Oregon, Series 2003, GO, 5.89%, 06/01/27		3,057	3,147,202
			10,861,632
Pennsylvania - 0.0%			
Commonwealth Financing Authority, Series 2016A, RB, 4.14%, 06/01/38		1,580	1,516,346
Puerto Rico - 0.2%			
Commonwealth of Puerto Rico, Series 2022, VRDN, 0.00%, 11/01/51[(d)(e)(u)]		102,508	55,995,158
Puerto Rico Electric Power Authority			
Series 2003NN, RB, 5.50%, 07/01/20		2,060	875,500
Series 2007TT, RB, 5.00%, 07/01/18[(d)(e)]		1,915	813,875
Series 2008WW, RB, 5.38%, 07/01/24[(d)(e)]		1,530	650,250
Series 2008WW, RB, 5.25%, 07/01/33[(d)(e)]		2,930	1,245,250
Series 2008WW, RB, 5.50%, 07/01/38[(d)(e)]		6,160	2,618,000
Series 2010AAA, RB, 5.25%, 07/01/21		1,710	726,750
Series 2010AAA, RB, 5.25%, 07/01/26		940	399,500
Series 2010CCC, RB, 5.25%, 07/01/28[(d)(e)]		1,635	694,875
Series 2010ZZ, RB, 5.00%, 07/01/18		1,225	520,625
Series 2010ZZ, RB, 5.25%, 07/01/23[(d)(e)]		500	212,500
Series 2010ZZ, RB, 5.25%, 07/01/26		1,150	488,750
Series 2010ZZ, RB, 5.25%, 12/31/49[(d)(e)]		6,255	2,658,375
Series 2013A, RB, 5.00%, 07/01/42[(d)(e)]		6,800	2,890,000
Series 2013A, RB, 5.05%, 07/01/42[(d)(e)]		1,030	437,750
Series 2013A, RB, 7.00%, 07/01/43[(d)(e)]		7,405	3,147,125
Puerto Rico Sales Tax Financing Corp., Series 2018A-1, RB, 4.75%, 07/01/53		2,048	2,049,895
			76,424,178
Tennessee - 0.0%			
Tennessee Housing Development Agency			
Series 2018-3, RB, 3.85%, 07/01/43		765	732,715
Series 2018-3, RB, 3.95%, 01/01/49		615	579,897
			1,312,612
Texas - 0.1%			
Dallas Fort Worth International Airport, Series 2019A, RB, 3.14%, 11/01/45	USD	2,360	$ 1,877,117
Port of Beaumont Navigation District, Series 2024B, RB, 10.00%, 07/01/26[(c)]		17,945	18,483,903
Temple College, Series 2021, GO, 3.00%, 07/01/46		6,035	4,899,862
Texas A&M University, Series 2017B, RB, 2.84%, 05/15/27		5,965	5,830,303
University of Houston, Series 2020A, RB, 3.00%, 02/15/44		5,530	4,504,520
			35,595,705
Utah - 0.1%			
City of Salt Lake City, Series 2021A, RB, AMT, 5.00%, 07/01/46		12,445	13,064,280
Virginia - 0.0%			
Tobacco Settlement Financing Corp., Series 2007A-1, RB, 6.71%, 06/01/46		9,465	8,057,176
Virginia Small Business Financing Authority, Series 2017, RB, AMT, 5.00%, 12/31/47		2,900	2,951,403
			11,008,579
Washington - 0.1%			
State of Washington, Series 2022A, GO, 5.00%, 08/01/39		10,000	11,178,852
Washington Health Care Facilities Authority, Series 2015A, RB, 4.00%, 10/01/45		15,260	15,252,050
			26,430,902
Total Municipal Bonds — 1.1% (Cost: $450,225,990)			425,712,029

Non-Agency Mortgage-Backed Securities

Security		Par (000)	Value
Collateralized Mortgage Obligations — 5.0%			
Cayman Islands — 0.0%			
Prima Capital CRE Securitization Ltd., Series 2016-6A, Class C, 4.00%, 08/24/40[(c)]		17,980	17,142,580
Ireland — 0.0%[(a)]			
Dilosk Rmbs No. 8 Sts DAC			
Series 8-STS, Class A, (3-mo. EURIBOR at 0.00% Floor + 0.65%), 4.21%, 05/20/62[(b)]	EUR	1,961	2,179,985
Series 8-STS, Class B, (3-mo. EURIBOR at 0.00% Floor + 0.90%), 4.46%, 05/20/62[(b)]		518	573,350
Dilosk Rmbs No. 9 Dac, Series 9, Class A, (3-mo. EURIBOR at 0.00% Floor + 0.68%), 4.47%, 01/25/63[(b)]		5,300	5,894,633
			8,647,968
Italy — 0.0%			
Miltonia Mortgage Finance SRL, Series 1, Class B, (3-mo. EURIBOR at 0.00% Floor + 1.30%), 4.99%, 04/28/62[(a)(b)]		8,612	9,378,499

Security		Par (000)	Value
Netherlands — 0.0%[(a)(b)]			
Domi BV			
Series 2021-1, Class A, (3-mo. EURIBOR at 0.00% Floor + 0.63%), 4.11%, 06/15/53[(b)]	EUR	1,722	$ 1,917,826
Series 2023-1, Class A, (3-mo. EURIBOR at 0.00% Floor + 1.12%), 4.66%, 02/15/55[(b)]		2,377	2,679,067
Series 2023-1, Class B, (3-mo. EURIBOR at 0.00% Floor + 1.70%), 5.24%, 02/15/55[(b)]		803	908,593
Dutch Property Finance BV			
Series 2021-1, Class B, (3-mo. EURIBOR at 0.00% Floor + 1.10%), 4.79%, 07/28/58[(b)]		740	823,935
Series 2021-2, Class A, (3-mo. EURIBOR at 0.00% Floor + 0.70%), 4.39%, 04/28/59[(b)]		1,863	2,075,389
Series 2021-2, Class B, (3-mo. EURIBOR at 0.00% Floor + 0.80%), 4.49%, 04/28/59[(b)]		820	908,751
Series 2021-2, Class C, (3-mo. EURIBOR at 0.00% Floor + 1.05%), 4.74%, 04/28/59[(b)]		504	557,352
			9,870,913
United Kingdom — 1.3%[(a)]			
Atlas Funding plc			
Series 2022-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.80%), 6.77%, 02/25/60[(b)]	GBP	2,955	3,985,291
Series 2023-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.15%), 6.11%, 01/20/61[(b)]		4,066	5,468,242
Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.86%, 01/20/61[(b)]		1,494	2,019,443
Series 2023-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.75%), 7.71%, 01/20/61[(b)]		987	1,341,894
Series 2023-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 3.80%), 8.76%, 01/20/61[(b)]		505	690,863
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.85%), 5.81%, 09/20/61[(b)]		12,020	16,100,093
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.30%), 6.26%, 09/20/61[(b)]		1,601	2,140,512
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.55%), 6.51%, 09/20/61[(b)]		1,103	1,474,061
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.20%), 7.16%, 09/20/61[(b)]		365	487,350

Security		Par (000)	Value
United Kingdom (continued)			
Auburn 15 plc, Series 15, Class A2, (Sterling Overnight Index Average at 0.00% Floor + 1.10%), 6.06%, 07/20/45[(b)]	GBP	3,160	$ 4,241,636
Barley Hill No. 2 plc, Series 2, Class C, (Sterling Overnight Index Average + 1.70%), 6.65%, 08/27/58[(b)]		520	691,190
Braccan Mortgage Funding plc			
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.84%), 5.80%, 02/15/67[(b)]		8,206	10,976,739
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.20%), 6.16%, 01/15/67[(b)]		2,883	3,858,601
Brants Bridge plc			
Series 2022-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.40%), 7.36%, 12/12/64[(b)]		2,600	3,508,390
Series 2023-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.86%, 06/14/66[(b)]		2,031	2,719,556
Canada Square Funding plc			
Series 2021-2, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.78%), 5.74%, 06/17/58[(b)]		1,288	1,722,314
Series 2021-2, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.20%), 6.16%, 06/17/58[(b)]		382	511,181
Series 2021-2, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.60%), 6.56%, 06/17/58[(b)]		102	136,672
Series 6, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.45%), 6.45%, 01/17/59[(b)]		2,813	3,746,959
Series 6, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.85%), 6.85%, 01/17/59[(b)]		178	234,078
East One plc			
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.40%), 6.35%, 12/27/55[(b)]		1,691	2,271,939
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.65%, 12/27/55[(b)]		1,969	2,642,850
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.00%), 6.95%, 12/27/55[(b)]		2,438	3,256,143
Edenbrook Mortgage Funding plc			
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.87%), 5.82%, 03/22/57[(b)]		4,631	6,192,012

Security		*Par (000)*		*Value*
United Kingdom (continued)				
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.95%), 6.90%, 03/22/57(b)	GBP	4,411	$	5,904,430
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.55%), 7.50%, 03/22/57(b)		1,133		1,517,265
Elstree Funding No. 4 plc, Series 4, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.12%), 6.08%, 10/21/55(b)		1,719		2,310,244
Exmoor Funding plc				
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.88%), 5.83%, 03/25/94(b)		8,442		11,297,952
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.45%, 03/25/94(b)		967		1,291,005
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.85%, 03/25/94(b)		454		606,368
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.80%), 7.75%, 03/25/94(b)		196		261,782
Finsbury Square Green plc				
Series 2021-1GRX, Class AGRN, (Sterling Overnight Index Average at 0.00% Floor + 0.65%), 5.61%, 12/16/67(b)		753		1,005,487
Series 2021-1GRX, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.00%), 5.96%, 12/16/67(b)		1,470		1,964,933
Series 2021-1GRX, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.21%, 12/16/67(b)		1,045		1,394,778
Finsbury Square plc				
Series 2021-2X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.80%), 5.76%, 12/16/71(b)		961		1,288,397
Series 2021-2X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.21%, 12/16/71(b)		1,339		1,796,218
Series 2021-2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.40%), 6.36%, 12/16/71(b)		371		496,060
Series 2021-2X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.66%, 12/16/71(b)		200		265,040
Gemgarto plc				
Series 2021-1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.30%), 6.26%, 12/16/67(b)		218		291,629

Security		*Par (000)*		*Value*
United Kingdom (continued)				
Series 2023-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.00%), 6.96%, 12/16/73(b)	GBP	1,294	$	1,747,760
Series 2023-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.50%), 7.46%, 12/16/73(b)		1,236		1,667,374
Series 2023-1, Class E, (Sterling Overnight Index Average at 0.00% Floor + 4.50%), 9.46%, 12/16/73(b)		873		1,167,065
Great Hall Mortgages No. 1 plc, Series 2007-2X, Class BA, (Sterling Overnight Index Average at 0.00% Floor + 0.42%), 5.38%, 06/18/39(b)		6,150		8,082,053
Harben Finance				
Series 2017-1RX, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.15%), 6.10%, 09/28/55(b)		741		983,453
Series 2017-1RX, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.45%, 09/28/55(b)		441		580,745
Hops Hill NO 4 plc				
Series 4, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.88%), 5.92%, 04/21/56(b)		2,616		3,504,879
Series 4, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.30%), 6.34%, 04/21/56(b)		980		1,309,057
Series 4, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.74%, 04/21/56(b)		2,900		3,875,143
Series 4, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.30%), 7.34%, 04/21/56(b)		1,795		2,398,491
Hops Hill No. 2 plc, Series 2, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.85%), 7.80%, 11/27/54(b)		1,077		1,465,473
Hops Hill No. 3 plc				
Series 3, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.00%), 5.95%, 12/21/55(b)		6,340		8,518,387
Series 3, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.65%, 12/21/55(b)		5,514		7,463,981
Series 3, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.50%), 7.45%, 12/21/55(b)		5,089		6,933,416
Hops Hill No2 plc, Series 2, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.25%), 7.20%, 11/27/54(b)		4,073		5,552,797

Security		Par (000)	Value
United Kingdom (continued)			
Jupiter Mortgage No. 1 plc			
Series 1X, Class BR, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.70%, 07/20/55[(b)]	GBP	29,187	$ 39,148,926
Series 1X, Class CR, (Sterling Overnight Index Average at 0.00% Floor + 2.25%), 7.25%, 07/20/55[(b)]		9,209	12,499,484
Series 1X, Class DR, (Sterling Overnight Index Average at 0.00% Floor + 3.00%), 8.00%, 07/20/55[(b)]		6,280	8,510,014
Lanebrook Mortgage Transaction plc			
Series 2021-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.65%), 5.65%, 07/20/58[(b)]		1,503	2,007,644
Series 2021-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 0.95%), 5.95%, 07/20/58[(b)]		266	354,578
Series 2021-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.25%, 07/20/58[(b)]		158	211,158
Series 2021-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.65%), 6.65%, 07/20/58[(b)]		103	137,525
Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.80%), 5.76%, 03/15/61[(b)]		1,115	1,489,972
London Wall Mortgage Capital plc			
Series 2021-FL1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.75%), 5.73%, 05/15/51[(b)]		1,294	1,729,695
Series 2021-FL2, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.80%), 5.78%, 05/15/52[(b)]		736	984,813
Series 2024-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.48%, 05/15/57[(b)]		10,564	14,123,653
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.00%), 6.98%, 05/15/57[(b)]		5,055	6,767,129
Molossus Btl plc, Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.95%), 5.95%, 04/18/61[(b)]		2,276	3,042,277
Mortimer BTL plc			
Series 2021-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.70%), 5.65%, 06/23/53[(b)]		1,519	2,029,283
Series 2021-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.10%), 6.05%, 06/23/53[(b)]		334	445,767

Security		Par (000)	Value
United Kingdom (continued)			
Series 2021-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.45%), 6.40%, 06/23/53[(b)]	GBP	110	$ 146,927
Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.00%), 6.95%, 12/22/56[(b)]		764	1,034,999
Series 2023-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.00%), 7.95%, 12/22/56[(b)]		832	1,132,725
Series 2023-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.05%), 9.00%, 12/22/56[(b)]		764	1,047,979
Newgate Funding plc, Series 2006-1, Class BB, (3-mo. EURIBOR at 0.00% Floor + 0.28%), 3.79%, 12/01/50[(b)]	EUR	949	1,002,635
Paragon Mortgages No. 12 plc, Series 12X, Class B1B, (3-mo. EURIBOR at 0.00% Floor + 0.48%), 4.02%, 11/15/38[(b)]		438	468,072
Parkmore Point RMBS plc, Series 2022-1X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.50%, 07/25/45[(b)]	GBP	9,233	12,392,494
Pierpont Btl plc			
Series 2023-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.10%), 6.05%, 09/21/54[(b)]		3,619	4,863,421
Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.85%, 09/21/54[(b)]		2,246	3,034,115
Pierpont BTL plc			
Series 2021-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.80%), 5.75%, 12/22/53[(b)]		2,419	3,233,297
Series 2021-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.20%, 12/22/53[(b)]		1,728	2,309,157
PMF plc, Series 2024-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.98%), 5.94%, 07/16/60[(b)]		1,598	2,145,227
Polaris plc			
Series 2022-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.45%, 10/23/59[(b)]		421	564,270
Series 2022-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.00%), 6.95%, 10/23/59[(b)]		307	409,555
Series 2022-1, Class E, (Sterling Overnight Index Average at 0.00% Floor + 3.40%), 8.35%, 10/23/59[(b)]		538	717,692

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Security		Par (000)	Value
United Kingdom (continued)			
Series 2023-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.20%, 02/23/61(b)	GBP	4,734	$ 6,369,318
Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.75%), 7.70%, 02/23/61(b)		2,389	3,274,375
Series 2023-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.65%), 8.60%, 02/23/61(b)		1,770	2,445,461
Series 2023-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.35%), 9.30%, 02/23/61(b)		1,093	1,512,171
Series 2023-2, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.20%, 09/27/59(b)		5,732	7,709,001
Series 2023-2, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.25%), 7.20%, 09/27/59(b)		2,321	3,163,251
Series 2023-2, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.20%), 8.15%, 09/27/59(b)		2,150	2,926,608
Series 2023-2, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.25%), 9.20%, 09/27/59(b)		1,337	1,828,885
Series 2024-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.65%, 02/26/61(b)		1,671	2,249,231
Series 2024-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.70%), 7.65%, 02/26/61(b)		566	768,386
Series 2024-1, Class E, (Sterling Overnight Index Average at 0.00% Floor + 4.00%), 8.95%, 02/26/61(b)		356	479,352
Precise Mortgage Funding plc			
Series 2020-1B, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.45%), 6.41%, 10/16/56(b)		115	154,062
Series 2020-1B, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.66%, 10/16/56(b)		100	133,930
Series 2020-1B, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.95%), 6.91%, 10/16/56(b)		100	134,044
RMAC Securities No.1 plc			
Series 2006-NS1X, Class M1C, (3-mo. EURIBOR at 0.00% Floor + 0.25%), 3.71%, 06/12/44(b)	EUR	97	103,380
Series 2007-NS1X, Class A2A, (Sterling Overnight Index Average at 0.00% Floor + 0.27%), 5.23%, 06/12/44(b)	GBP	238	310,681
Series 2007-NS1X, Class M1C, (3-mo. EURIBOR at 0.00% Floor + 0.27%), 3.73%, 06/12/44(b)	EUR	1,572	$ 1,672,466
Stanlington No. 2 plc			
Series 2, Class C, (Sterling Overnight Index Average at 0.00% Floor and 9.75% Cap + 1.75%), 6.71%, 06/12/45(b)	GBP	534	710,836
Series 2, Class D, (Sterling Overnight Index Average at 0.00% Floor and 10.20% Cap + 2.20%), 7.16%, 06/12/45(b)		329	433,869
Series 2, Class E, (Sterling Overnight Index Average at 0.00% Floor and 11.30% Cap + 3.30%), 8.26%, 06/12/45(b)		450	587,823
Stratton Mortgage Funding plc			
Series 2024-2X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.85%, 06/28/50(b)		1,674	2,240,723
Series 2024-2X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.35%), 6.30%, 06/28/50(b)		1,121	1,495,827
Series 2024-2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.45%, 06/28/50(b)		2,576	3,421,645
Series 2024-3, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.98%), 5.97%, 06/25/49(b)		8,060	10,794,033
Series 2024-3, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.35%), 6.30%, 06/25/49(b)		11,150	14,876,612
Series 2024-3, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.50%, 06/25/49(b)		933	1,242,627
Together Asset-Backed Securitisation plc			
Series 2021-1ST1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.70%), 5.71%, 07/12/63(b)		572	765,088
Series 2021-1ST1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 0.95%), 5.96%, 07/12/63(b)		157	209,869
Series 2021-1ST1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.26%, 07/12/63(b)		107	142,974
Series 2023-1ST2X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 1.23%), 6.19%, 04/20/65(b)		3,868	5,218,932
Series 2023-1ST2X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.15%), 7.11%, 04/20/65(b)		2,053	2,810,166

Security		Par (000)	Value
United Kingdom (continued)			
Series 2023-1ST2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.15%), 8.11%, 04/20/65[(b)]	GBP	438	$ 606,020
Series 2023-1ST2X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.40%), 9.36%, 04/20/65[(b)]		278	377,252
Series 2024-1ST1X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.95%), 5.91%, 08/15/64[(b)]		13,063	17,532,382
Series 2024-1ST2X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.96%), 5.92%, 10/12/65[(b)]		10,372	13,887,036
Series 2024-2ND1X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.66%, 08/20/55[(b)]		2,576	3,481,443
Series 2024-2ND1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.50%), 7.46%, 08/20/55[(b)]		817	1,102,467
Series 2024-2ND1X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 3.50%), 8.46%, 08/20/55[(b)]		1,039	1,422,514
Tower Bridge Funding plc			
Series 2021-2, Class A, (Sterling Overnight Index Average + 0.78%), 5.76%, 11/20/63[(b)]		533	713,119
Series 2021-2, Class B, (Sterling Overnight Index Average + 1.10%), 6.08%, 11/20/63[(b)]		253	338,294
Series 2021-2, Class C, (Sterling Overnight Index Average + 1.50%), 6.48%, 11/20/63[(b)]		140	187,248
Series 2021-2, Class D, (Sterling Overnight Index Average + 1.80%), 6.78%, 11/20/63[(b)]		170	227,160
Series 2022-1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.25%), 6.21%, 12/20/63[(b)]		264	351,746
Series 2023-2X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.20%), 7.16%, 03/20/65[(b)]		755	1,014,444
Series 2023-2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.20%), 8.16%, 03/20/65[(b)]		1,119	1,508,409
Series 2023-2X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.30%), 9.26%, 03/20/65[(b)]		959	1,295,223
Series 2024-1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 3.00%), 8.00%, 01/20/66[(b)]		773	1,051,285
Series 2024-1X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.00%), 9.00%, 01/20/66[(b)]		864	1,180,214

Security		Par (000)	Value
United Kingdom (continued)			
Series 2024-2X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.88%), 5.86%, 05/20/66[(b)]	GBP	7,531	$ 10,096,199
Series 2024-2X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.20%), 6.18%, 05/20/66[(b)]		1,489	1,993,103
Series 2024-2X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.60%), 6.58%, 05/20/66[(b)]		676	908,644
Series 2024-3X, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.79%), 5.75%, 12/20/66[(b)]		3,565	4,769,330
Series 2024-3X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.10%), 6.06%, 12/20/66[(b)]		2,372	3,171,740
Series 2024-3X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.40%), 6.36%, 12/20/66[(b)]		350	468,004
Series 2024-3X, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.90%), 6.86%, 12/20/66[(b)]		363	485,384
Trinity Square plc, Series 2021-1X, Class AR, (Sterling Overnight Index Average + 0.90%), 5.90%, 07/15/59[(b)]		16,041	21,493,017
Twin Bridges plc			
Series 2021-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.60%), 6.56%, 03/12/55[(b)]		436	585,042
Series 2021-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 2.10%), 7.06%, 03/12/55[(b)]		804	1,072,561
Series 2021-2, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.66%), 5.62%, 09/12/55[(b)]		2,526	3,369,125
Series 2021-2, Class B, (Sterling Overnight Index Average at 0.00% Floor + 0.90%), 5.86%, 09/12/55[(b)]		819	1,094,504
Series 2021-2, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.15%), 6.11%, 09/12/55[(b)]		435	578,431
Series 2021-2, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.50%), 6.46%, 09/12/55[(b)]		187	247,957
Series 2022-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 1.30%), 6.26%, 12/12/55[(b)]		830	1,097,241
Series 2022-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 1.70%), 6.66%, 12/12/55[(b)]		365	478,485

Security		Par (000)	Value
United Kingdom (continued)			
Series 2022-2, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.00%), 6.96%, 06/12/55[b]	GBP	5,709	$ 7,701,357
Series 2023-1, Class A, (Sterling Overnight Index Average at 0.00% Floor + 0.95%), 5.91%, 06/14/55[b]		2,163	2,900,329
Series 2023-1, Class B, (Sterling Overnight Index Average at 0.00% Floor + 1.60%), 6.56%, 06/14/55[b]		6,190	8,334,652
Series 2023-1, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.50%), 7.46%, 06/14/55[b]		2,602	3,530,556
Series 2023-1, Class D, (Sterling Overnight Index Average at 0.00% Floor + 3.50%), 8.46%, 06/14/55[b]		1,672	2,272,477
Series 2023-2, Class B, (Sterling Overnight Index Average at 0.00% Floor + 2.05%), 7.03%, 05/15/56[b]		891	1,212,451
Series 2023-2, Class D, (Sterling Overnight Index Average at 0.00% Floor + 4.05%), 9.03%, 05/15/56[b]		890	1,228,053
			500,894,678
United States — 3.7%			
Agate Bay Mortgage Trust[a][c]			
Series 2015-1, Class B5, 3.63%, 01/25/45	USD	1,323	884,891
Series 2015-3, Class B5, 3.48%, 04/25/45		1,521	1,022,766
Series 2015-4, Class B5, 3.50%, 06/25/45		1,061	668,869
Ajax Mortgage Loan Trust[c]			
Series 2022-A, Class A1, 3.50%, 10/25/61[g]		39,865	38,446,550
Series 2022-A, Class A2, 3.00%, 10/25/61[a]		2,705	2,379,069
Series 2022-A, Class A3, 3.00%, 10/25/61[a]		1,443	1,217,951
Series 2022-A, Class B, 3.00%, 10/25/61		10,820	8,042,775
Series 2022-A, Class C, 3.00%, 10/25/61		5,309	5,012,537
Series 2022-A, Class M1, 3.00%, 10/25/61		1,578	1,286,245
Series 2022-A, Class M2, 3.00%, 10/25/61		7,078	5,503,138
Series 2022-A, Class M3, 3.00%, 10/25/61		451	349,331
Series 2022-B, Class A1, 3.50%, 03/27/62[g]		45,066	43,208,625
Series 2022-B, Class A2, 3.00%, 03/27/62[a]		2,124	1,828,181
Series 2022-B, Class A3, 3.00%, 03/27/62[a]		1,821	1,511,735
Series 2022-B, Class B, 3.00%, 03/27/62		10,116	7,183,832
Series 2022-B, Class C, 3.00%, 03/27/62		8,627	6,538,856

Security		Par (000)	Value
United States (continued)			
Series 2022-B, Class M1, 3.00%, 03/27/62	USD	1,365	$ 1,125,242
Series 2022-B, Class M2, 3.00%, 03/27/62		6,777	5,402,319
Series 2023-A, Class A1, 3.50%, 07/25/62[g]		53,304	50,633,255
Series 2023-A, Class A2, 3.00%, 07/25/62[a]		2,667	2,339,814
Series 2023-A, Class A3, 2.50%, 07/25/62[a]		1,511	1,265,512
Series 2023-A, Class B, 2.50%, 07/25/62[a]		8,888	6,438,144
Series 2023-A, Class C, 2.50%, 07/25/62[a]		5,961	3,176,716
Series 2023-A, Class M1, 2.50%, 07/25/62[a]		4,578	3,704,951
Series 2023-C, Class A1, 3.50%, 05/25/63[g]		46,137	43,662,037
Series 2023-C, Class A2, 3.00%, 05/25/63[a]		2,968	2,577,029
Series 2023-C, Class A3, 2.50%, 05/25/63[a]		1,583	1,307,558
Series 2023-C, Class C, 2.50%, 05/25/63[a]		13,157	9,290,652
Series 2023-C, Class M1, 2.50%, 05/25/63[a]		1,385	1,100,604
Series 2023-C, Class M2, 2.50%, 05/25/63[a]		8,588	6,093,946
Alternative Loan Trust			
Series 2005-11CB, Class 2A1, 5.50%, 06/25/35		175	142,467
Series 2005-11CB, Class 2A6, 5.50%, 06/25/25		903	736,658
Series 2005-29CB, Class A6, 5.50%, 07/25/35		655	385,542
Series 2005-55CW, Class 2A3, (1-mo. CME Term SOFR at 0.35% Floor and 7.50% Cap + 0.46%), 5.32%, 11/25/35[a]		1,173	813,000
Series 2005-59, Class 1A1, (1-mo. CME Term SOFR at 0.66% Floor and 11.00% Cap + 0.77%), 5.74%, 11/20/35[a]		1,263	1,194,078
Series 2005-22T1, Class A1, (1-mo. CME Term SOFR at 0.35% Floor and 5.42% Cap + 0.46%), 5.32%, 06/25/35[a]		6,815	5,751,275
Series 2006-6CB, Class 2A10, 6.00%, 05/25/36		414	166,187
Series 2006-11CB, Class 3A1, 6.50%, 05/25/36		3,577	1,733,864
Series 2006-15CB, Class A1, 6.50%, 06/25/36		630	294,704
Series 2006-28CB, Class A14, 6.25%, 10/25/36		2,124	1,100,491
Series 2006-34, Class A3, (1-mo. CME Term SOFR at 0.70% Floor and 6.25% Cap + 0.81%), 5.67%, 11/25/46[a]		4,723	1,662,965
Series 2006-45T1, Class 2A2, 6.00%, 02/25/37		2,403	1,344,702
Series 2006-J7, Class 2A1, (1-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.82%, 11/20/46[a]		3,220	2,410,189

Security		Par (000)	Value
United States (continued)			
Series 2006-OA11, Class A4, (1-mo. CME Term SOFR at 0.38% Floor + 0.49%), 5.35%, 09/25/46[a]	USD	2,971	$ 2,718,763
Series 2006-OA14, Class 1A1, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 1.73% Floor and 2.00% Cap + 1.73%), 6.85%, 11/25/46[a]		8,759	7,119,039
Series 2006-OA16, Class A4C, (1-mo. CME Term SOFR at 0.68% Floor + 0.79%), 5.65%, 10/25/46[a]		8,724	6,385,391
Series 2006-OA21, Class A1, (1-mo. CME Term SOFR at 0.19% Floor + 0.30%), 5.27%, 03/20/47[a]		2,835	2,383,318
Series 2006-OC1, Class 1A1, (1-mo. CME Term SOFR at 0.46% Floor + 0.57%), 5.43%, 03/25/36[a]		2,024	1,949,844
Series 2006-OC7, Class 2A3, (1-mo. CME Term SOFR at 0.50% Floor + 0.61%), 5.47%, 07/25/46[a]		4,933	4,215,799
Series 2006-OC10, Class 2A3, (1-mo. CME Term SOFR at 0.46% Floor + 0.57%), 5.43%, 11/25/36[a]		4,192	3,557,206
Series 2007-25, Class 1A3, 6.50%, 11/25/37		20,771	9,644,084
Series 2007-3T1, Class 1A1, 6.00%, 04/25/37		700	326,802
Series 2007-9T1, Class 1A1, 6.00%, 05/25/37		3,709	1,826,578
Series 2007-OA3, Class 1A1, (1-mo. CME Term SOFR at 0.28% Floor + 0.39%), 5.25%, 04/25/47[a]		2,631	2,371,621
Series 2007-OA8, Class 2A1, (1-mo. CME Term SOFR at 0.36% Floor + 0.47%), 5.33%, 06/25/47[a]		466	358,361
Series 2007-OH2, Class A2A, (1-mo. CME Term SOFR at 0.48% Floor and 10.00% Cap + 0.59%), 5.45%, 08/25/47[a]		513	442,201
American Home Mortgage Assets Trust[a]			
Series 2006-3, Class 2A11, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.94% Floor + 0.94%), 6.06%, 10/25/46		2,405	1,596,316
Series 2006-4, Class 1A12, (1-mo. CME Term SOFR at 0.32% Floor + 0.32%), 5.18%, 10/25/46		5,076	2,740,885
American Home Mortgage Investment Trust, Series 2007-1, Class GA1C, (1-mo. CME Term SOFR at 0.19% Floor + 0.30%), 5.16%, 05/25/47[a]		2,932	1,670,859
Angel Oak Mortgage Trust[a][c]			
Series 2019-5, Class B1, 3.96%, 10/25/49		715	666,141
Series 2021-4, Class B1, 3.20%, 01/20/65		3,150	2,314,606
APS Resecuritization Trust, Series 2016-1, Class 1MZ, 2.14%, 07/31/57[a][c]		20,842	8,135,711
Banc of America Alternative Loan Trust, Series 2006-7, Class A4, 6.50%, 10/25/36[g]		3,746	1,121,393

Security		Par (000)	Value
United States (continued)			
Banc of America Funding Trust			
Series 2007-1, Class 1A6, 5.75%, 01/25/37	USD	39	$ 33,115
Series 2014-R2, Class 1C, 0.00%, 11/26/36[a][c]		8,815	2,947,014
Series 2016-R2, Class 1A1, 4.70%, 05/01/33[a][c]		2,275	2,263,749
Barclays Mortgage Loan Trust[c]			
Series 2022-NQM1, Class A1, 4.55%, 07/25/52[g]		11,650	11,555,336
Series 2023-NQM3, Class A1, 6.90%, 10/25/63[g]		72,534	74,183,295
Series 2023-NQM3, Class A2, 7.36%, 10/25/63[g]		11,532	11,791,530
Series 2023-NQM3, Class A3, 7.69%, 10/25/63[g]		6,964	7,116,045
Series 2023-NQM3, Class B1, 8.03%, 10/25/63[a]		3,856	3,912,228
Series 2023-NQM3, Class B2, 8.03%, 10/25/63[a]		3,244	3,215,848
Series 2023-NQM3, Class B3, 8.03%, 10/25/63[a]		8,876	8,172,695
Series 2023-NQM3, Class M1, 8.03%, 10/25/63[a]		6,427	6,699,221
Series 2023-NQM3, Class SA, 0.00%, 10/25/63[a]		1	1,314
Series 2024-NQM1, Class A1, 5.90%, 01/25/64[g]		11,058	11,164,241
Series 2024-NQM1, Class A2, 6.11%, 01/25/64[g]		7,533	7,588,670
Series 2024-NQM1, Class A3, 6.31%, 01/25/64[g]		5,753	5,803,610
Series 2024-NQM1, Class B1, 8.09%, 01/25/64[a]		2,900	2,941,604
Series 2024-NQM1, Class B2, 8.69%, 01/25/64[a]		2,658	2,688,866
Series 2024-NQM1, Class B3, 8.69%, 01/25/64[a]		5,704	5,185,414
Series 2024-NQM1, Class M1, 6.80%, 01/25/64[a]		4,979	5,059,983
Series 2024-NQM1, Class SA, 0.00%, 01/25/64[a]		13	12,019
Series 2024-NQM3, Class A1, 6.04%, 06/25/64[g]		57,760	58,547,332
Series 2024-NQM3, Class A2, 6.30%, 06/25/64[g]		4,554	4,613,965
Series 2024-NQM3, Class A3, 6.50%, 06/25/64[g]		7,946	8,044,761
Series 2024-NQM3, Class B1, 7.50%, 06/25/64[a]		3,975	4,006,665
Series 2024-NQM3, Class B2, 8.07%, 06/25/64[a]		3,640	3,613,383
Series 2024-NQM3, Class B3, 8.07%, 06/25/64[a]		9,961	8,394,190
Series 2024-NQM3, Class M1, 6.41%, 06/25/64[a]		5,794	5,886,490
Series 2024-NQM3, Class SA, 0.00%, 06/25/64[a]		11	11,204
Barclays Mortgage Trust[c]			
0.00%, 11/25/51[a][f]		29	27,970
Series 2021-NPL1, Class A, 2.00%, 11/25/51[g]		34,046	33,466,223
Series 2021-NPL1, Class B, 4.62%, 11/25/51[g]		6,222	6,050,020
Series 2021-NPL1, Class C, 0.00%, 11/25/51		12,906	15,155,254

Security		Par (000)	Value
United States (continued)			
Series 2022-RPL1, Class A, 4.25%, 02/25/28[g]	USD	24,934	$ 24,581,979
Series 2022-RPL1, Class B, 4.25%, 02/25/28[g]		4,958	4,735,393
Series 2022-RPL1, Class C, 0.00%, 02/25/28		8,424	1,658,194
Series 2022-RPL1, Class SA, 0.00%, 02/25/28		104	71,795
BCAP LLC Trust, Series 2011-RR5, Class 11A5, (1-mo. CME Term SOFR at 0.15% Floor + 0.26%), 3.93%, 05/28/36[a][c]		2,795	2,660,194
Bear Stearns ALT-A Trust[a]			
Series 2006-6, Class 1A1, (1-mo. CME Term SOFR at 0.32% Floor and 11.50% Cap + 0.43%), 5.29%, 11/25/36		1,831	1,575,244
Series 2007-1, Class 1A1, (1-mo. CME Term SOFR at 0.32% Floor and 11.50% Cap + 0.43%), 5.29%, 01/25/47		1,550	1,279,077
Bear Stearns Asset-Backed Securities I Trust			
Series 2005-AC9, Class A5, 6.25%, 12/25/35[g]		2,086	2,012,930
Series 2006-AC1, Class 1A2, 6.25%, 02/25/36[g]		2,539	2,611,019
Series 2006-AC2, Class 1A1, (1-mo. CME Term SOFR at 0.35% Floor and 7.50% Cap + 0.46%), 5.32%, 03/25/36[a]		5,998	1,586,138
Bear Stearns Mortgage Funding Trust[a]			
Series 2006-SL1, Class A1, (1-mo. CME Term SOFR at 0.28% Floor and 11.00% Cap + 0.39%), 5.25%, 08/25/36		817	808,405
Series 2007-AR2, Class A1, (1-mo. CME Term SOFR at 0.34% Floor and 10.50% Cap + 0.45%), 5.31%, 03/25/37		89	83,647
Series 2007-AR3, Class 1A1, (1-mo. CME Term SOFR at 0.14% Floor and 10.50% Cap + 0.25%), 5.11%, 03/25/37		1,382	1,268,109
Series 2007-AR4, Class 2A1, (1-mo. CME Term SOFR at 0.21% Floor and 10.50% Cap + 0.32%), 5.18%, 06/25/37		938	887,963
Cascade Funding Mortgage Trust, Series 2019-RM3, Class C, 4.00%, 06/25/69[a][c]		1,134	1,114,395
CFMT LLC[a][c]			
Series 2024-HB14, Class M2, 3.00%, 06/25/34		547	495,671
Series 2024-HB14, Class M3, 3.00%, 06/25/34		1,360	1,197,376
Series 2024-HB15, Class M2, 4.00%, 08/25/34		474	445,343
Chase Mortgage Finance Trust, Series 2007-S6, Class 1A1, 6.00%, 12/25/37		49,794	21,123,174
CHL Mortgage Pass-Through Trust			
Series 2005-22, Class 2A1, 4.73%, 11/25/35[a]		1,005	830,676

Security		Par (000)	Value
United States (continued)			
Series 2006-OA4, Class A1, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.96% Floor + 0.96%), 6.08%, 04/25/46[a]	USD	26,614	$ 8,100,257
Series 2006-OA5, Class 3A1, (1-mo. CME Term SOFR at 0.40% Floor + 0.51%), 5.37%, 04/25/46[a]		955	908,755
Series 2007-1, Class A2, 6.00%, 03/25/37		774	348,111
Series 2007-9, Class A1, 5.75%, 07/25/37		2,445	1,202,285
Series 2007-9, Class A11, 5.75%, 07/25/37		1,336	657,036
Series 2007-15, Class 2A2, 6.50%, 09/25/37		12,952	4,876,037
CHNGE Mortgage Trust[c]			
Series 2022-1, Class A1, 3.01%, 01/25/67[a]		3,927	3,718,925
Series 2022-4, Class A1, 6.00%, 10/25/57[g]		1,380	1,373,693
CIM Trust, Series 2019-J2, Class B4, 3.76%, 10/25/49[a][c]		1,539	1,212,449
Citicorp Mortgage Securities Trust			
Series 2007-4, Class 1A14, 6.00%, 05/25/37		1,161	1,053,995
Series 2007-9, Class 1A1, 6.25%, 12/25/37		2,615	2,421,512
Series 2008-2, Class 1A1, 6.50%, 06/25/38		3,710	2,991,593
Citigroup Mortgage Loan Trust			
Series 2007-6, Class 2A1, (1-mo. CME Term SOFR at 0.50% Floor and 6.50% Cap + 0.61%), 5.47%, 05/25/37[a]		3,464	3,114,965
Series 2014-C, Class B2, 4.25%, 02/25/54[c]		582	569,197
Series 2022-A, Class A1, 6.17%, 09/25/62[c][g]		11,142	11,141,082
CitiMortgage Alternative Loan Trust, Series 2007-A6, Class 1A11, 6.00%, 06/25/37		761	659,908
COLT Mortgage Loan Trust[a][c]			
Series 2020-2, Class M1, 5.25%, 03/25/65		2,734	2,722,644
Series 2022-1, Class B2, 4.06%, 12/27/66		623	508,931
Series 2022-3, Class B1, 4.22%, 02/25/67		2,500	2,114,399
Series 2022-5, Class B1, 4.64%, 03/25/67		4,802	4,509,923
Series 2022-8, Class B1, 6.52%, 08/25/67		2,315	2,294,224
Credit Suisse Mortgage Capital Certificates[c]			
Series 2009-12R, Class 3A1, 6.50%, 10/27/37		21,075	8,452,039
Series 2021-JR1, Class A1, 5.47%, 09/27/66[a]		26,562	26,468,944
Series 2021-JR1, Class A2, 3.50%, 09/27/66[a]		2,752	2,508,792
Series 2021-JR1, Class B2, 0.00%, 09/27/66		4,378	3,526,302
Series 2021-JR1, Class PT2, 0.00%, 07/26/60[a]		2,107	909,095

Security		Par (000)	Value
United States (continued)			
CSFB Mortgage-Backed Pass-Through Certificates, Series 2005-10, Class 10A1, (1-mo. CME Term SOFR at 1.35% Floor and 6.25% Cap + 1.46%), 6.25%, 11/25/35[(a)]	USD	3,144	$ 662,926
CSMC Mortgage-Backed Trust, Series 2006-4, Class 1A3, 6.00%, 05/25/36		640	353,129
CSMC Trust[(a)(c)]			
Series 2014-4R, Class 16A3, (1-mo. CME Term SOFR at 0.20% Floor + 0.31%), 4.86%, 02/27/36		49	49,165
Series 2014-9R, Class 9A1, (1-mo. CME Term SOFR at 0.12% Floor + 0.23%), 5.63%, 08/27/36		1,891	1,551,818
Series 2014-SAF1, Class B5, 3.86%, 03/25/44		2,835	2,163,240
Series 2015-4R, Class 1A4, (1-mo. CME Term SOFR at 0.15% Floor + 0.26%), 4.04%, 10/27/36		4,501	3,150,091
Series 2015-6R, Class 5A2, (1-mo. CME Term SOFR at 0.18% Floor + 0.29%), 5.15%, 03/27/36		2,912	2,270,311
Series 2021-NQM8, Class M1, 3.26%, 10/25/66		1,453	1,137,326
Series 2022-NQM6, Class PT, 8.92%, 12/25/67		23,394	23,399,173
Deephaven Residential Mortgage Trust[(a)(c)]			
Series 2022-2, Class M1, 4.30%, 03/25/67		2,349	2,060,225
Series 2022-3, Class B1, 5.24%, 07/25/67		3,178	2,981,578
Series 2022-3, Class M1, 5.24%, 07/25/67		5,876	5,711,225
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA4, Class A2A, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 08/25/47[(a)]		2,062	1,804,375
Deutsche Alt-B Securities Mortgage Loan Trust[(a)]			
Series 2006-AB3, Class A3, 6.51%, 07/25/36		800	690,415
Series 2006-AB3, Class A8, 6.36%, 07/25/36		509	439,037
Ellington Financial Mortgage Trust, Series 2022-4, Class B2, 5.96%, 09/25/67[(a)(c)]		4,578	4,040,448
First Horizon Alternative Mortgage Securities Trust, Series 2005-AA12, Class 2A1, 5.62%, 02/25/36[(a)]		41	26,440
GCAT Trust[(c)]			
Series 2020-NQM2, Class B1, 4.85%, 04/25/65[(a)]		4,430	4,203,263
Series 2021-NQM3, Class B1, 3.47%, 05/25/66[(a)]		3,170	2,446,333
Series 2022-NQM4, Class A1, 5.27%, 08/25/67[(g)]		12,016	11,953,476
GreenPoint Mortgage Funding Trust, Series 2006-AR2, Class 4A1, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 2.00% Floor and 10.50% Cap + 2.00%), 7.12%, 03/25/36[(a)]		1,167	1,067,228
GS Mortgage-Backed Securities Corp. Trust[(a)(c)]			
Series 2019-PJ2, Class B4, 4.37%, 11/25/49	USD	2,506	$ 2,243,403
Series 2020-PJ2, Class B4, 3.55%, 07/25/50		1,880	1,563,973
GS Mortgage-Backed Securities Trust, Series 2023-CCM1, Class B1, 7.49%, 08/25/53[(a)(c)]		2,130	2,128,840
GSMPS Mortgage Loan Trust[(a)(c)]			
Series 2005-RP1, Class 1AF, (1-mo. CME Term SOFR at 0.35% Floor + 0.46%), 5.32%, 01/25/35		2,496	2,119,284
Series 2005-RP2, Class 1AF, (1-mo. CME Term SOFR at 0.35% Floor + 0.46%), 5.32%, 03/25/35		3,569	3,261,149
Series 2006-RP1, Class 1AF1, (1-mo. CME Term SOFR at 0.35% Floor and 9.15% Cap + 0.46%), 5.32%, 01/25/36		2,343	1,865,261
GSR Mortgage Loan Trust			
Series 2005-AR1, Class 2A1, 6.22%, 01/25/35[(a)]		278	269,256
Series 2007-1F, Class 2A4, 5.50%, 01/25/37		82	128,125
Series 2007-OA2, Class 2A1, 3.04%, 06/25/47[(a)]		1,395	864,747
HarborView Mortgage Loan Trust[(a)]			
Series 2006-12, Class 1A1A, (1-mo. CME Term SOFR at 0.41% Floor + 0.52%), 5.49%, 12/19/36		10,431	8,012,401
Series 2007-3, Class 1A1A, (1-mo. CME Term SOFR at 0.00% Floor + 0.51%), 5.48%, 05/19/37		2,962	2,321,545
Series 2007-4, Class 2A2, (1-mo. CME Term SOFR at 0.00% Floor and 10.00% Cap + 0.61%), 5.33%, 07/19/47		993	894,414
HIG RCP LLC, Series 2023-FL1, Class A, (1-mo. CME Term SOFR at 2.27% Floor + 2.27%), 7.37%, 09/19/38[(a)(c)]		6,512	6,524,235
Homeward Opportunities Fund I Trust, Series 2020-2, Class B1, 5.45%, 05/25/65[(a)(c)]		6,360	6,325,239
Homeward Opportunities Fund Trust[(c)]			
Series 2022-1, Class A1, 5.08%, 07/25/67[(g)]		12,133	12,088,143
Series 2022-1, Class M1, 5.06%, 07/25/67[(a)]		6,241	6,091,681
Impac Secured Assets Trust, Series 2006-3, Class A1, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 11/25/36[(a)]		1,472	1,300,981
IndyMac INDX Mortgage Loan Trust[(a)]			
Series 2006-AR15, Class A1, (1-mo. CME Term SOFR at 0.24% Floor + 0.35%), 5.21%, 07/25/36		558	535,287
Series 2006-AR35, Class 2A1A, (1-mo. CME Term SOFR at 0.34% Floor and 10.50% Cap + 0.45%), 5.31%, 01/25/37		1,073	947,015
Series 2007-AR19, Class 3A1, 4.02%, 09/25/37		4,793	3,144,579
Series 2007-FLX5, Class 2A2, (1-mo. CME Term SOFR at 0.48% Floor + 0.59%), 5.45%, 08/25/37		1,368	1,230,867

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Security		Par (000)	Value
United States (continued)			
J.P. Morgan Alternative Loan Trust, Series 2007-A2, Class 2A1, 4.84%, 05/25/37[a]	USD	719	$ 639,436
J.P. Morgan Madison Avenue Securities Trust, Series 2014-CH1, Class M2, (SOFR 30 day Average at 4.25% Floor + 4.36%), 9.64%, 11/25/24[a][c]		973	1,017,675
J.P. Morgan Mortgage Trust[a]			
Series 2007-A1, Class 4A1, 7.20%, 07/25/35		3	3,062
Series 2021-4, Class B3, 2.90%, 08/25/51[c]		6,445	5,191,439
Series 2021-INV5, Class A5A, 2.50%, 12/25/51[c]		17,752	14,761,968
Series 2021-INV5, Class B4, 3.19%, 12/25/51[c]		2,482	2,010,858
Series 2021-INV5, Class B5, 3.19%, 12/25/51[c]		869	658,234
Series 2021-INV5, Class B6, 2.85%, 12/25/51[c]		2,969	1,486,521
Series 2021-INV7, Class A5A, 2.50%, 02/25/52[c]		8,136	6,765,812
Series 2021-INV7, Class B1, 3.27%, 02/25/52[c]		7,345	6,285,899
Series 2021-INV7, Class B2, 3.27%, 02/25/52[c]		1,724	1,459,602
Series 2021-INV7, Class B3, 3.27%, 02/25/52[c]		2,398	2,006,985
Series 2021-INV7, Class B4, 3.27%, 02/25/52[c]		1,274	1,034,524
Series 2021-INV7, Class B5, 3.27%, 02/25/52[c]		525	397,860
Series 2021-INV7, Class B6, 3.27%, 02/25/52[c]		1,717	845,707
Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 4.75%, 04/25/61[c][g]		28,578	28,781,282
Lehman XS Trust, Series 2007-16N, Class AF2, (1-mo. CME Term SOFR at 1.90% Floor + 2.01%), 6.87%, 09/25/47[a]		2,728	3,547,620
MASTR Resecuritization Trust, Series 2008-3, Class A1, 4.75%, 08/25/37[a][c]		1,331	430,483
MCM Trust[f]			
Series 2018-NPL2, 3.00%, 08/25/28[c]		23,716	22,838,342
Series 2021-VFN1, 3.00%, 08/28/28		28,890	18,836,532
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2, Class A2, (1-mo. CME Term SOFR at 0.42% Floor + 0.53%), 5.39%, 04/25/37[a]		2,552	2,088,587
Merrill Lynch Mortgage Investors Trust, Series 2006-AF2, Class AV1, (1-mo. CME Term SOFR at 0.32% Floor + 0.27%), 5.29%, 09/25/37[a]		1,333	731,666
MFA Trust[c]			
Series 2020-NQM1, Class A3, 3.30%, 08/25/49[a]		177	166,012
Series 2021-NQM1, Class B1, 3.51%, 04/25/65[a]		6,050	4,937,356
Series 2022-NQM1, Class M1, 4.25%, 12/25/66[a]		4,096	3,666,674
Series 2022-NQM3, Class A1, 5.57%, 09/25/67[g]		9,211	9,193,122
United States (continued)			
Series 2024-RTL1, Class A1, 7.09%, 02/25/29[g]	USD	10,556	$ 10,699,222
Morgan Stanley Resecuritization Trust, Series 2013-R7, Class 1B, (1-mo. CME Term SOFR at 0.16% Floor and 10.50% Cap + 0.27%), 5.71%, 12/26/46[a][c]		1,171	1,096,030
Morgan Stanley Residential Mortgage Loan Trust[a][c]			
Series 2014-1A, Class B3, 6.95%, 06/25/44		777	776,895
Series 2023-NQM1, Class B1, 7.50%, 09/25/68		2,584	2,601,902
Mortgage Loan Resecuritization Trust, Series 2009-RS1, Class A85, (1-mo. LIBOR USD at 0.34% Floor and 9.00% Cap + 0.34%), 5.66%, 04/16/36[a][c]		4,976	4,811,790
NACC Reperforming Loan REMIC Trust[c]			
Series 2004-R1, Class A1, 6.50%, 03/25/34		2,859	2,559,731
Series 2004-R1, Class A2, 7.50%, 03/25/34		656	607,310
New Residential Mortgage Loan Trust[a][c]			
Series 2019-2A, Class A1, 4.25%, 12/25/57		1,651	1,619,040
Series 2020-RPL1, Class B3, 3.86%, 11/25/59		10,258	7,640,411
NLT Trust, Series 2021-INV2, Class B1, 3.32%, 08/25/56[a][c]		1,895	1,428,137
NMLT Trust, Series 2021-INV1, Class B1, 3.61%, 05/25/56[a][c]		2,642	1,995,617
Nomura Asset Acceptance Corp. Alternative Loan Trust			
Series 2001-R1A, Class A, 7.00%, 02/19/30[a][c]		624	612,617
Series 2005-AP1, Class 2A4, 6.05%, 02/25/35[g]		546	543,865
Series 2006-AF1, Class 1A4, 7.13%, 05/25/36[g]		1,520	275,836
Series 2007-2, Class A4, (1-mo. CME Term SOFR at 0.84% Floor + 0.95%), 5.81%, 06/25/37[a]		661	532,041
OBX Trust, Series 2022-NQM7, Class A1, 5.11%, 08/25/62[c][g]		8,022	7,983,759
PRET LLC[c][g]			
Series 2024-NPL2, Class A1, 7.02%, 02/25/54		19,067	19,216,903
Series 2024-RN2, Class A1, 7.12%, 04/25/54		4,205	4,242,586
PRKCM Trust[a][c]			
Series 2021-AFC2, Class A1, 2.07%, 11/25/56		3,116	2,749,679
Series 2022-AFC1, Class A1A, 4.10%, 04/25/57		1,638	1,607,387
Series 2022-AFC2, Class A1, 5.33%, 08/25/57		11,927	11,913,596
PRPM LLC[c][g]			
Series 2020-4, Class A1, 5.61%, 10/25/25		8,325	8,325,457
Series 2021-4, Class A1, 4.87%, 04/25/26		5,069	5,061,347
Series 2022-1, Class A1, 3.72%, 02/25/27		1,471	1,458,573

Security		Par (000)	Value
United States (continued)			
PRPM Trust, Series 2022-NQM1, Class B1, 5.43%, 08/25/67[(a)(c)]	USD	964	$ 921,174
RALI Trust[(a)]			
Series 2006-QA10, Class A2, (1-mo. CME Term SOFR at 0.36% Floor + 0.47%), 5.33%, 12/25/36		3,308	2,832,356
Series 2007-QH9, Class A1, 6.50%, 11/25/37		536	444,811
Series 2007-QO2, Class A1, (1-mo. CME Term SOFR at 0.15% Floor + 0.26%), 5.12%, 02/25/47		450	154,159
RCKT Mortgage Trust, Series 2020-1, Class B4, 3.47%, 02/25/50[(a)(c)]		1,597	1,379,489
RCO VI Mortgage LLC, Series 2022-1, Class A1, 3.00%, 01/25/27[(c)(g)]		2,907	2,880,600
Ready Capital Mortgage Financing LLC, Series 2022-FL10, Class A, (1-mo. CME Term SOFR at 2.55% Floor + 2.55%), 7.41%, 10/25/39[(a)(c)]		16,092	16,157,005
Reperforming Loan REMIC Trust[(a)(c)]			
Series 2005-R1, Class 1AF2, (1-mo. CME Term SOFR at 0.36% Floor and 8.00% Cap + 0.47%), 5.33%, 03/25/35		382	362,478
Series 2005-R2, Class 1AF1, (1-mo. CME Term SOFR at 0.34% Floor and 9.50% Cap + 0.45%), 5.31%, 06/25/35		828	781,693
Series 2005-R3, Class AF, (1-mo. CME Term SOFR at 0.40% Floor and 9.50% Cap + 0.51%), 5.37%, 09/25/35		1,373	1,141,347
Residential Mortgage Loan Trust[(a)(c)]			
Series 2019-2, Class B2, 6.04%, 05/25/59		4,847	4,805,326
Series 2019-3, Class B2, 5.66%, 09/25/59		5,659	5,538,404
Series 2020-1, Class B2, 4.66%, 01/26/60		2,129	1,995,908
RFMSI Trust, Series 2006-SA2, Class 2A1, 5.69%, 08/25/36[(a)]		7,229	5,153,881
RMF Buyout Issuance Trust, Series 2021-HB1, Class M6, 6.00%, 11/25/31[(a)(c)]		4,433	3,831,045
Saluda Grade Alternative Mortgage Trust[(c)(g)]			
Series 2024-RTL4, Class A1, 7.50%, 02/25/30		18,613	18,839,529
Series 2024-RTL5, Class A1, 7.76%, 04/25/30		10,861	11,031,583
Seasoned Loans Structured Transaction Trust[(a)(c)]			
Series 2020-2, Class M1, 4.75%, 09/25/60		15,342	15,150,288
Series 2020-3, Class M1, 4.75%, 04/26/60		1,137	1,123,389
Sequoia Mortgage Trust, Series 2007-3, Class 2AA1, 4.66%, 07/20/37[(a)]		1,445	1,100,430
SG Residential Mortgage Trust[(c)]			
Series 2022-2, Class A1, 5.35%, 08/25/62[(g)]		2,535	2,536,219
Series 2022-2, Class B1, 5.28%, 08/25/62[(a)]		4,811	4,519,483
Spruce Hill Mortgage Loan Trust, Series 2022-SH1, Class A3, 4.10%, 07/25/57[(c)(g)]		1,802	1,660,812
STARM Mortgage Loan Trust, Series 2007-2, Class 3A3, 5.84%, 04/25/37[(a)]	USD	364	$ 210,828
Starwood Mortgage Residential Trust, Series 2020-3, Class B1, 4.75%, 04/25/65[(a)(c)]		4,942	4,612,943
Structured Adjustable Rate Mortgage Loan Trust[(a)]			
Series 2005-11, Class 1A1, 5.12%, 05/25/35		639	519,008
Series 2006-3, Class 4A, 4.14%, 04/25/36		1,318	702,695
Structured Asset Mortgage Investments II Trust[(a)]			
Series 2006-AR2, Class A1, (1-mo. CME Term SOFR at 0.46% Floor and 10.50% Cap + 0.57%), 5.43%, 02/25/36		771	674,965
Series 2006-AR4, Class 3A1, (1-mo. CME Term SOFR at 0.38% Floor and 10.50% Cap + 0.49%), 5.35%, 06/25/36		3,828	3,303,502
Series 2006-AR5, Class 2A1, (1-mo. CME Term SOFR at 0.42% Floor and 10.50% Cap + 0.53%), 5.39%, 05/25/46		867	577,161
Structured Asset Securities Corp. Mortgage Loan Trust[(c)]			
Series 2006-RF3, Class 1A2, 6.00%, 10/25/36		1,897	1,074,152
Series 2006-RF4, Class 2A1, 6.00%, 10/25/36		2,261	1,219,016
Thornburg Mortgage Securities Trust, Series 2006-3, Class A1, (1M Sofr FWD at 0.09% Floor + 0.20%), 4.29%, 06/25/46[(a)]		2,650	1,621,173
TRK Trust[(a)(c)]			
Series 2021-INV1, Class B1, 3.29%, 07/25/56		1,876	1,501,110
Series 2021-INV2, Class B1, 4.10%, 11/25/56		6,120	5,100,639
TVC DSCR, Series 2021-1, Class A, 2.38%, 02/01/51[(c)(f)]		31,905	29,279,018
TVC Holding, Series 2021-1, 2.38%, 02/01/51[(f)]		12,832	11,091,626
TVC Mortgage Trust, Series 2023-RTL1, Class A1, 8.25%, 11/25/27[(c)(g)]		6,749	6,847,354
Verus Securitization Trust[(a)(c)]			
Series 2019-4, Class B1, 3.86%, 11/25/59		1,400	1,331,848
Series 2019-INV2, Class M1, 3.50%, 07/25/59		1,415	1,381,070
Series 2020-5, Class M1, 2.60%, 05/25/65		3,834	3,462,222
Series 2021-3, Class B1, 3.20%, 06/25/66		3,316	2,484,365
Series 2021-6, Class B1, 4.05%, 10/25/66		540	452,843
Series 2021-6, Class M1, 2.94%, 10/25/66		1,567	1,262,314
Series 2022-1, Class B1, 4.01%, 01/25/67		2,802	2,203,459
Series 2022-3, Class B1, 4.07%, 02/25/67		2,034	1,640,847
Series 2022-4, Class B1, 4.78%, 04/25/67		1,178	1,099,166

Security		Par (000)	Value
United States (continued)			
Series 2024-7, Class B1, 6.50%, 09/25/69	USD	1,199	$ 1,196,807
Visio Trust[a][c]			
Series 2019-2, Class B1, 3.91%, 11/25/54		1,825	1,472,105
Series 2020-1, Class M1, 4.45%, 08/25/55		1,900	1,801,290
Series 2022-1, Class B1, 5.95%, 08/25/57		4,722	4,336,308
Vista Point Securitization Trust, Series 2020-2, Class B1, 4.90%, 04/25/65[a][c]		1,160	1,145,712
WaMu Mortgage Pass-Through Certificates Trust[a]			
Series 2006-AR5, Class A1A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.99% Floor + 0.99%), 6.11%, 06/25/46		265	240,021
Series 2007-HY3, Class 4A1, 5.19%, 03/25/37		54	49,717
Series 2007-OA5, Class 1A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.75% Floor + 0.75%), 5.87%, 06/25/47		6,619	5,491,658
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OA5, Class 2A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 1.25% Floor + 0.80%), 5.92%, 06/25/47[a]		1,920	1,553,158
Washington Mutual Mortgage Pass-Through Certificates WMALT[a]			
Series 2006-AR10, Class A2A, (1-mo. CME Term SOFR at 0.34% Floor + 0.45%), 5.31%, 12/25/36		1,211	973,075
Series 2007-OA3, Class 5A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 1.25% Floor + 1.25%), 6.37%, 04/25/47		1,800	1,541,903
Series 2007-OC2, Class A3, (1-mo. CME Term SOFR at 0.62% Floor + 0.73%), 5.59%, 06/25/37		1,665	1,520,435
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust			
Series 2005-9, Class 5A6, (1-mo. CME Term SOFR at 0.55% Floor and 5.50% Cap + 0.66%), 5.50%, 11/25/35[a]		628	437,108
Series 2005-9, Class 5A9, 5.50%, 11/25/35		255	203,440
Series 2006-1, Class 4CB, 6.50%, 02/25/36		1,863	1,466,877
Series 2006-4, Class 1A1, 6.00%, 04/25/36		2,409	2,225,160
Series 2006-4, Class 3A1, 7.00%, 05/25/36[g]		2,746	2,391,269
Series 2006-4, Class 3A5, 6.85%, 05/25/36[g]		730	635,708
Series 2007-OA1, Class 2A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.72% Floor + 0.72%), 5.84%, 12/25/46[a]		5,171	4,084,440
Western Alliance Bank[a][c]			
Series 2021-CL2, Class M1, (SOFR 30 day Average at 0.00% Floor + 3.15%), 8.43%, 07/25/59	USD	11,707	$ 12,120,064
Series 2021-CL2, Class M2, (SOFR 30 day Average at 0.00% Floor + 3.70%), 8.98%, 07/25/59		15,988	16,583,549
WinWater Mortgage Loan Trust, Series 2014-3, Class B5, 3.98%, 11/20/44[a][c]		1,651	1,292,311
			1,458,950,723
Commercial Mortgage-Backed Securities — 5.1%			
Bermuda — 0.1%[a][c]			
PFP Ltd., Series 2022-9, Class A, (1-mo. CME Term SOFR at 2.27% Floor + 2.27%), 7.37%, 08/19/35		5,634	5,653,260
RIAL Issuer Ltd., Series 2022-FL8, Class A, (1-mo. CME Term SOFR at 2.25% Floor + 2.25%), 7.35%, 01/19/37		20,703	20,690,060
			26,343,320
Cayman Islands — 0.0%			
MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-W10, Class G, (1-mo. CME Term SOFR at 4.22% Floor + 4.22%), 9.32%, 12/15/34[a][c]		2,119	2,006,017
Ireland — 0.2%[a]			
Agora Securities DAC, Series 2021-1X, Class A, (Sterling Overnight Index Average at 1.20% Floor + 1.20%), 6.20%, 07/22/31[b]	GBP	1,160	1,544,254
Frost CMBS DAC, Series 2021-1X, Class GBA, (Sterling Overnight Index Average at 1.35% Floor + 1.35%), 6.33%, 11/20/33[b]		1,807	2,400,188
Haus European Loan Conduit No 39 DAC			
Series 39X, Class A1, (3-mo. EURIBOR at 0.65% Floor + 0.65%), 4.29%, 07/28/51[b]	EUR	1,499	1,568,881
Series 39X, Class B, (3-mo. EURIBOR at 1.10% Floor + 1.10%), 4.74%, 07/28/51[b]		1,039	1,059,286
Last Mile Logistics CMBS UK DAC			
Series 2023-1X, Class B, (Sterling Overnight Index Average at 3.50% Floor + 3.50%), 8.48%, 08/17/33[b]	GBP	8,848	11,781,200
Series 2023-1X, Class C, (Sterling Overnight Index Average at 4.50% Floor + 4.50%), 9.48%, 08/17/33[b]		7,642	10,155,895
Last Mile Logistics Pan Euro Finance DAC			
Series 1X, Class A, (3-mo. EURIBOR at 0.75% Floor + 0.75%), 4.30%, 08/17/33[b]	EUR	1,844	2,042,396
Series 1X, Class B, (3-mo. EURIBOR at 1.05% Floor + 1.05%), 4.60%, 08/17/33[b]		1,125	1,237,103

Security		Par (000)	Value
Ireland (continued)			
Series 1X, Class C, (3-mo. EURIBOR at 1.40% Floor + 1.40%), 4.95%, 08/17/33[b]	EUR	1,331	$ 1,460,142
Series 1X, Class D, (3-mo. EURIBOR at 1.90% Floor + 1.90%), 5.45%, 08/17/33[b]		1,031	1,136,295
Last Mile Securities PE DAC			
Series 2021-1X, Class A1, (3-mo. EURIBOR at 0.90% Floor + 0.90%), 4.45%, 08/17/31[b]		3,245	3,600,161
Series 2021-1X, Class B, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 4.75%, 08/17/31[b]		939	1,037,342
Series 2021-1X, Class C, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 5.15%, 08/17/31[b]		1,061	1,170,379
Stark Financing DAC, Series 2023-1X, Class B, (Sterling Overnight Index Average at 0.00% Floor + 3.10%), 8.08%, 08/17/33[b]	GBP	13,404	17,864,261
Taurus UK DAC			
Series 2021-UK1X, Class B, (Sterling Overnight Index Average at 1.30% Floor + 1.30%), 6.28%, 05/17/31[b]		880	1,165,459
Series 2021-UK1X, Class C, (Sterling Overnight Index Average at 1.65% Floor + 1.65%), 6.63%, 05/17/31[b]		536	709,615
Series 2021-UK1X, Class D, (Sterling Overnight Index Average at 2.60% Floor + 2.60%), 7.58%, 05/17/31[b]		547	723,344
Series 2021-UK4X, Class C, (Sterling Overnight Index Average at 1.75% Floor + 1.75%), 6.73%, 08/17/31[b]		319	426,232
Series 2021-UK4X, Class D, (Sterling Overnight Index Average at 2.10% Floor + 2.10%), 7.08%, 08/17/31[b]		1,567	2,074,372
UK Logistics DAC, Series 2024-1X, Class A, (Sterling Overnight Index Average at 1.65% Floor + 1.65%), 6.63%, 05/17/34[b]		564	756,294
Vita Scientia DAC, Series 2022-1X, Class B, (3-mo. EURIBOR at 1.80% Floor + 1.80%), 5.34%, 02/27/33[b]	EUR	2,700	2,931,897
			66,844,996
Italy — 0.0%[b]			
Cassia SRL[a]			
Series 2022-1X, Class A, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 6.04%, 05/22/34[b]		12,859	14,270,476
Series 2022-1X, Class B, (3-mo. EURIBOR at 3.50% Floor + 3.50%), 7.04%, 05/22/34[b]		6,145	6,739,341
			21,009,817
Switzerland — 0.0%			
Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C2, Class AMFX, 4.88%, 04/15/37	USD	6	5,772
United Kingdom — 0.0%[a]			
Canary Wharf Finance II plc			
Series II, Class C2, (Sterling Overnight Index Average at 0.00% Floor + 1.49%), 6.49%, 10/22/37[b]	GBP	2,100	$ 2,206,587
Series II, Class D2, (Sterling Overnight Index Average at 1.26% Floor + 2.22%), 7.22%, 10/22/37[b]		3,893	4,038,631
Sage AR Funding plc, Series 1X, Class C, (Sterling Overnight Index Average at 0.00% Floor + 2.15%), 7.13%, 11/17/30[b]		535	712,866
			6,958,084
United States — 4.8%			
1211 Avenue of the Americas Trust[a][c]			
Series 2015-1211, Class C, 4.28%, 08/10/35	USD	1,100	1,064,664
Series 2015-1211, Class D, 4.28%, 08/10/35		1,235	1,176,093
Series 2015-1211, Class E, 4.28%, 08/10/35		2,360	2,190,084
245 Park Avenue Trust[a][c]			
Series 2017-245P, Class D, 3.78%, 06/05/37		1,100	990,772
Series 2017-245P, Class E, 3.78%, 06/05/37		5,691	4,996,032
280 Park Avenue Mortgage Trust[a][c]			
Series 2017-280P, Class B, (1-mo. CME Term SOFR at 1.33% Floor + 1.38%), 6.50%, 09/15/34		1,978	1,899,124
Series 2017-280P, Class D, (1-mo. CME Term SOFR at 1.79% Floor + 1.84%), 6.95%, 09/15/34		3,660	3,422,100
Series 2017-280P, Class E, (1-mo. CME Term SOFR at 2.37% Floor + 2.42%), 7.54%, 09/15/34		17,397	16,093,203
3650R Commercial Mortgage Trust, Series 2022-PF2, Class A5, 5.47%, 11/15/55[a]		2,100	2,182,986
Alen Mortgage Trust[a][c]			
Series 2021-ACEN, Class A, (1-mo. CME Term SOFR at 1.15% Floor + 1.26%), 6.36%, 04/15/34		2,178	1,971,090
Series 2021-ACEN, Class D, (1-mo. CME Term SOFR at 3.10% Floor + 3.21%), 8.31%, 04/15/34		4,827	2,427,981
Arbor Multifamily Mortgage Securities Trust[c]			
Series 2020-MF1, Class E, 1.75%, 05/15/53		1,165	885,418
Series 2021-MF3, Class A5, 2.57%, 10/15/54		3,605	3,191,504
AREIT LLC, Series 2022-CRE7, Class A, (1-mo. CME Term SOFR at 2.24% Floor + 2.24%), 7.32%, 06/17/39[a][c]		5,830	5,846,151
ARES Commercial Mortgage Trust, Series 2024-IND, Class A, (1-mo. CME Term SOFR at 1.69% Floor + 1.69%), 6.79%, 07/15/41[a][c]		17,640	17,662,050
ARES1, Series 2024-IND2, Class A, (1-mo. CME Term SOFR at 1.44% Floor + 1.44%), 6.29%, 10/15/34[a][c]		25,460	25,396,350

Security		Par (000)	Value
United States (continued)			
Ashford Hospitality Trust[(a)(c)]			
Series 2018-ASHF, Class D, (1-mo. CME Term SOFR at 2.23% Floor + 2.27%), 7.37%, 04/15/35	USD	3,816	$ 3,748,035
Series 2018-ASHF, Class E, (1-mo. CME Term SOFR at 3.23% Floor + 3.27%), 8.37%, 04/15/35		61	59,839
Atrium Hotel Portfolio Trust, Series 2017-ATRM, Class D, (1-mo. CME Term SOFR at 1.95% Floor + 2.25%), 7.34%, 12/15/36[(a)(c)]		8,386	7,882,840
BAMLL Commercial Mortgage Securities Trust[(a)(c)]			
Series 2015-200P, Class F, 3.72%, 04/14/33		3,391	3,255,977
Series 2017-SCH, Class AF, (1-mo. CME Term SOFR at 1.00% Floor + 1.05%), 6.14%, 11/15/33		250	249,632
Series 2017-SCH, Class BF, (1-mo. CME Term SOFR at 1.40% Floor + 1.45%), 6.54%, 11/15/33		6,440	6,431,343
Series 2017-SCH, Class CL, (1-mo. CME Term SOFR at 1.50% Floor + 1.55%), 6.64%, 11/15/32		2,560	2,554,551
Series 2017-SCH, Class DL, (1-mo. CME Term SOFR at 2.00% Floor + 2.05%), 7.14%, 11/15/32		5,070	5,059,448
BAMLL Trust, Series 2024-BHP, Class A, (1-mo. CME Term SOFR at 2.35% Floor + 2.35%), 7.45%, 08/15/39[(a)(c)]		11,500	11,539,643
BANK5 Trust, Series 2024-5YR6, Class A3, 6.23%, 05/15/57		14,360	15,285,643
Bayview Commercial Asset Trust[(a)(c)]			
Series 2005-3A, Class A1, (1-mo. CME Term SOFR at 0.00% Floor and 10.80% Cap + 0.59%), 5.45%, 11/25/35		2,496	2,425,326
Series 2005-4A, Class A1, (1-mo. CME Term SOFR at 0.00% Floor + 0.56%), 5.42%, 01/25/36		4,472	4,292,602
Series 2005-4A, Class A2, (1-mo. CME Term SOFR at 0.00% Floor + 0.70%), 5.55%, 01/25/36		105	100,970
Series 2005-4A, Class M1, (1-mo. CME Term SOFR at 0.00% Floor + 0.79%), 5.64%, 01/25/36		280	267,926
Series 2006-1A, Class A2, (1-mo. CME Term SOFR at 0.00% Floor + 0.65%), 5.51%, 04/25/36		418	396,747
Series 2006-2A, Class A2, (1-mo. CME Term SOFR at 0.00% Floor + 0.53%), 5.39%, 07/25/36		742	721,379
Series 2006-3A, Class A1, (1-mo. CME Term SOFR at 0.00% Floor + 0.49%), 5.34%, 10/25/36		489	475,396
Series 2006-3A, Class A2, (1-mo. CME Term SOFR at 0.00% Floor + 0.56%), 5.42%, 10/25/36		530	516,420
Series 2006-4A, Class A1, (1-mo. CME Term SOFR at 0.00% Floor + 0.46%), 5.31%, 12/25/36		1,644	1,586,156
Series 2007-1, Class A2, (1-mo. CME Term SOFR at 0.00% Floor + 0.52%), 5.37%, 03/25/37		1,125	1,074,787

Security		Par (000)	Value
United States (continued)			
Series 2007-2A, Class A1, (1-mo. CME Term SOFR at 0.00% Floor + 0.52%), 5.37%, 07/25/37	USD	1,634	$ 1,536,758
Series 2007-4A, Class A1, (1-mo. CME Term SOFR at 0.68% Floor + 0.79%), 5.64%, 09/25/37		5,233	5,001,127
Series 2007-5A, Class A4, (1-mo. CME Term SOFR at 0.00% Floor + 1.61%), 6.47%, 10/25/37		6,230	3,634,584
Series 2007-6A, Class A4A, (1-mo. CME Term SOFR at 0.00% Floor + 1.61%), 6.47%, 12/25/37		7,677	6,773,902
Series 2008-2, Class A4A, (1-mo. CME Term SOFR at 0.00% Floor and 3.75% Cap + 2.61%), 7.47%, 04/25/38		1,918	1,906,966
BBCMS Mortgage Trust[(a)(c)]			
Series 2018-CHRS, Class E, 4.41%, 08/05/38		1,720	1,402,441
Series 2018-TALL, Class A, (1-mo. CME Term SOFR at 0.87% Floor + 0.92%), 6.02%, 03/15/37		2,229	2,106,405
Series 2018-TALL, Class B, (1-mo. CME Term SOFR at 1.12% Floor + 1.17%), 6.27%, 03/15/37		2,134	1,952,610
Series 2023-5C23, Class D, 7.70%, 12/15/56		1,148	1,147,714
BB-UBS Trust, Series 2012-SHOW, Class E, 4.16%, 11/05/36[(a)(c)]		2,313	2,299,352
BDS LLC, Series 2022-FL12, Class A, (1-mo. CME Term SOFR at 2.14% Floor + 2.14%), 7.10%, 08/19/38[(a)(c)]		6,880	6,897,135
BFLD Mortgage Trust, Series 2024-VICT, Class A, (1-mo. CME Term SOFR at 1.89% Floor + 1.89%), 6.99%, 07/15/41[(a)(c)]		8,290	8,290,000
BFLD Trust, Series 2020-EYP, Class E, (1-mo. CME Term SOFR at 3.70% Floor + 3.81%), 8.91%, 10/15/35[(a)(c)]		6,517	343,494
BHMS, Series 2018-ATLS, Class A, (1-mo. CME Term SOFR at 1.50% Floor + 1.55%), 6.64%, 07/15/35[(a)(c)]		14,468	14,463,287
BLP Commercial Mortgage Trust, Series 2023-IND, Class A, (1-mo. CME Term SOFR at 1.69% Floor + 1.69%), 6.79%, 03/15/40[(a)(c)]		7,455	7,436,399
BMO Mortgage Trust			
Series 2024-5C5, Class A3, 5.86%, 02/15/57		2,878	3,030,578
Series 2024-5C6, Class A3, 5.32%, 09/15/57		1,110	1,142,758
BMP, Series 2024-MF23, Class E, (1-mo. CME Term SOFR at 3.39% Floor + 3.39%), 8.49%, 06/15/41[(a)(c)]		5,092	5,015,608
BPR Mortgage Trust, Series 2023-STON, Class A, 7.50%, 12/05/39[(c)]		2,082	2,195,565
BPR Trust[(a)(c)]			
Series 2021-TY, Class E, (1-mo. CME Term SOFR at 3.60% Floor + 3.71%), 8.81%, 09/15/38		5,768	5,688,690
Series 2022-SSP, Class A, (1-mo. CME Term SOFR at 3.00% Floor + 3.00%), 8.10%, 05/15/39		2,870	2,873,588

Security		Par (000)	Value
United States (continued)			
BSST Mortgage Trust[(a)(c)]			
Series 2021-SSCP, Class A, (1-mo. CME Term SOFR at 0.75% Floor + 0.86%), 5.96%, 04/15/36	USD	6,447	$ 6,386,969
Series 2021-SSCP, Class B, (1-mo. CME Term SOFR at 1.10% Floor + 1.21%), 6.31%, 04/15/36		6,584	6,461,144
Series 2021-SSCP, Class C, (1-mo. CME Term SOFR at 1.35% Floor + 1.46%), 6.56%, 04/15/36		8,102	7,950,679
Series 2021-SSCP, Class D, (1-mo. CME Term SOFR at 1.60% Floor + 1.71%), 6.81%, 04/15/36		7,613	7,429,063
Series 2021-SSCP, Class E, (1-mo. CME Term SOFR at 2.10% Floor + 2.21%), 7.31%, 04/15/36		6,452	6,233,808
Series 2021-SSCP, Class F, (1-mo. CME Term SOFR at 2.90% Floor + 3.01%), 8.11%, 04/15/36		6,200	5,997,884
Series 2021-SSCP, Class G, (1-mo. CME Term SOFR at 3.80% Floor + 3.91%), 9.01%, 04/15/36		6,988	6,687,906
Series 2021-SSCP, Class H, (1-mo. CME Term SOFR at 4.90% Floor + 5.02%), 10.11%, 04/15/36		4,913	4,694,133
BWAY Mortgage Trust[(c)]			
Series 2013-1515, Class A2, 3.45%, 03/10/33		3,024	2,942,660
Series 2013-1515, Class D, 3.63%, 03/10/33		9,570	8,445,775
Series 2013-1515, Class E, 3.72%, 03/10/33		650	563,892
Series 2013-1515, Class F, 4.06%, 03/10/33[(a)]		601	512,368
BX Commercial Mortgage Trust[(c)]			
Series 2020-VIV3, Class B, 3.66%, 03/09/44[(a)]		8,380	7,726,015
Series 2020-VIV4, Class A, 2.84%, 03/09/44		2,733	2,477,604
Series 2020-VKNG, Class A, (1-mo. CME Term SOFR at 0.93% Floor + 1.04%), 6.14%, 10/15/37[(a)]		1,007	1,004,279
Series 2020-VKNG, Class F, (1-mo. CME Term SOFR at 2.75% Floor + 2.86%), 7.96%, 10/15/37[(a)]		5,369	5,292,177
Series 2021-NWM, Class A, (1-mo. CME Term SOFR at 0.91% Floor + 1.02%), 6.12%, 02/15/33[(a)]		25,114	24,800,375
Series 2021-NWM, Class B, (1-mo. CME Term SOFR at 2.15% Floor + 2.26%), 7.36%, 02/15/33[(a)]		15,394	15,260,165
Series 2021-NWM, Class C, (1-mo. CME Term SOFR at 4.25% Floor + 4.36%), 9.46%, 02/15/33[(a)]		10,302	10,290,115
Series 2021-SOAR, Class G, (1-mo. CME Term SOFR at 2.80% Floor + 2.91%), 8.01%, 06/15/38[(a)]		6,687	6,588,137
Series 2021-VINO, Class F, (1-mo. CME Term SOFR at 2.92% Floor + 2.92%), 8.01%, 05/15/38[(a)]		1,557	1,537,788
Series 2021-VIV5, Class A, 2.84%, 03/09/44[(a)]		2,328	2,089,160
Series 2022-CSMO, Class B, (1-mo. CME Term SOFR at 3.14% Floor + 3.14%), 8.24%, 06/15/27[(a)]		7,520	7,552,900

Security		Par (000)	Value
United States (continued)			
Series 2023-VLT3, Class A, (1-mo. CME Term SOFR at 1.94% Floor + 1.94%), 7.04%, 11/15/28[(a)]	USD	3,410	$ 3,392,954
Series 2023-XL3, Class A, (1-mo. CME Term SOFR at 1.76% Floor + 1.76%), 6.86%, 12/09/40[(a)]		8,697	8,724,288
Series 2023-XL3, Class D, (1-mo. CME Term SOFR at 3.59% Floor + 3.59%), 8.69%, 12/09/40[(a)]		11,596	11,606,501
Series 2024-AIR2, Class A, (1-mo. CME Term SOFR at 1.49% Floor + 1.49%), 6.59%, 10/15/41[(a)]		9,685	9,685,000
Series 2024-AIRC, Class A, (1-mo. CME Term SOFR at 1.69% Floor + 1.69%), 6.79%, 08/15/39[(a)]		15,520	15,539,400
Series 2024-KING, Class A, (1-mo. CME Term SOFR at 1.54% Floor + 1.54%), 6.64%, 05/15/34[(a)]		8,530	8,527,334
Series 2024-MDHS, Class A, (1-mo. CME Term SOFR at 1.64% Floor + 1.64%), 6.74%, 05/15/41[(a)]		23,842	23,871,675
Series 2024-MF, Class A, (1-mo. CME Term SOFR at 1.44% Floor + 1.44%), 6.54%, 02/15/39[(a)]		2,603	2,600,796
Series 2024-MF, Class E, (1-mo. CME Term SOFR at 3.74% Floor + 3.74%), 8.83%, 02/15/39[(a)]		6,365	6,347,352
Series 2024-PALM, Class A, (1-mo. CME Term SOFR at 1.54% Floor + 1.54%), 6.64%, 06/15/37[(a)]		30,326	30,316,523
Series 2024-XL4, Class A, (1-mo. CME Term SOFR at 1.44% Floor + 1.44%), 6.54%, 02/15/39[(a)]		6,075	6,075,059
Series 2024-XL4, Class D, (1-mo. CME Term SOFR at 3.14% Floor + 3.14%), 8.24%, 02/15/39[(a)]		17,889	17,911,222
Series 2024-XL4, Class E, (1-mo. CME Term SOFR at 4.19% Floor + 4.19%), 9.28%, 02/15/39[(a)]		9,662	9,448,608
Series 2024-XL5, Class A, (1-mo. CME Term SOFR at 1.39% Floor + 1.39%), 6.49%, 03/15/41[(a)]		379	379,095
BX Trust[(a)(c)]			
Series 2021-ARIA, Class A, (1-mo. CME Term SOFR at 0.90% Floor + 1.01%), 6.11%, 10/15/36		820	815,388
Series 2021-LBA, Class AJV, (1-mo. CME Term SOFR at 0.80% Floor + 0.91%), 6.01%, 02/15/36		6,553	6,522,112
Series 2021-LBA, Class AV, (1-mo. CME Term SOFR at 0.80% Floor + 0.91%), 6.01%, 02/15/36		4,118	4,083,395
Series 2021-LBA, Class FJV, (1-mo. CME Term SOFR at 2.40% Floor + 2.51%), 7.61%, 02/15/36		11,223	10,838,305
Series 2021-LBA, Class FV, (1-mo. CME Term SOFR at 2.40% Floor + 2.51%), 7.61%, 02/15/36		7,117	6,873,307
Series 2021-LBA, Class GJV, (1-mo. CME Term SOFR at 3.00% Floor + 3.11%), 8.21%, 02/15/36		2,185	2,071,577
Series 2021-LBA, Class GV, (1-mo. CME Term SOFR at 3.00% Floor + 3.11%), 8.21%, 02/15/36		7,383	7,000,173

Security		Par (000)	Value
United States (continued)			
Series 2021-MFM1, Class E, (1-mo. CME Term SOFR at 2.25% Floor + 2.36%), 7.46%, 01/15/34	USD	2,016	$ 1,983,240
Series 2021-MFM1, Class F, (1-mo. CME Term SOFR at 3.00% Floor + 3.11%), 8.21%, 01/15/34		3,122	3,064,982
Series 2021-MFM1, Class G, (1-mo. CME Term SOFR at 3.90% Floor + 4.01%), 9.11%, 01/15/34		70	68,258
Series 2021-VIEW, Class E, (1-mo. CME Term SOFR at 3.60% Floor + 3.71%), 8.81%, 06/15/36		6,905	6,558,242
Series 2021-VIEW, Class F, (1-mo. CME Term SOFR at 3.93% Floor + 4.04%), 9.14%, 06/15/36		2,240	2,045,113
Series 2022-GPA, Class A, (1-mo. CME Term SOFR at 2.17% Floor + 2.17%), 7.26%, 08/15/39		44,215	44,215,141
Series 2022-GPA, Class B, (1-mo. CME Term SOFR at 2.66% Floor + 2.66%), 7.76%, 08/15/41		1,173	1,172,854
Series 2022-GPA, Class D, (1-mo. CME Term SOFR at 4.06% Floor + 4.06%), 9.16%, 08/15/43		6,710	6,691,425
Series 2022-LBA6, Class A, (1-mo. CME Term SOFR at 1.00% Floor + 1.00%), 6.10%, 01/15/39		3,419	3,397,631
Series 2022-VAMF, Class A, (1-mo. CME Term SOFR at 0.85% Floor + 0.85%), 5.95%, 01/15/39		3,580	3,550,913
Series 2022-VAMF, Class B, (1-mo. CME Term SOFR at 1.28% Floor + 1.28%), 6.38%, 01/15/39		1,449	1,435,416
Series 2023-DELC, Class A, (1-mo. CME Term SOFR at 2.69% Floor + 2.69%), 7.79%, 05/15/38		18,097	18,164,864
Series 2023-DELC, Class D, (1-mo. CME Term SOFR at 4.39% Floor + 4.39%), 9.48%, 05/15/38		907	914,936
Series 2024-CNYN, Class A, (1-mo. CME Term SOFR at 1.44% Floor + 1.44%), 6.54%, 04/15/41		10,648	10,638,208
Series 2024-CNYN, Class D, (1-mo. CME Term SOFR at 2.69% Floor + 2.69%), 7.79%, 04/15/41		4,105	4,106,281
Series 2024-CNYN, Class E, (1-mo. CME Term SOFR at 3.69% Floor + 3.69%), 8.79%, 04/15/41		6,706	6,650,345
Series 2024-PAT, Class A, (1-mo. CME Term SOFR at 2.09% Floor + 2.09%), 7.19%, 03/15/41		7,020	7,041,938
Series 2024-PAT, Class C, (1-mo. CME Term SOFR at 4.44% Floor + 4.44%), 9.54%, 03/15/41		15,026	14,971,310
Series 2024-PAT, Class D, (1-mo. CME Term SOFR at 5.39% Floor + 5.39%), 10.49%, 03/15/41		7,203	7,197,411
Series 2024-VLT4, Class A, (1-mo. CME Term SOFR at 1.49% Floor + 1.49%), 6.59%, 07/15/29		36,010	36,010,000
Series 2024-VLT4, Class E, (1-mo. CME Term SOFR at 2.89% Floor + 2.89%), 7.99%, 07/15/29		6,070	6,054,825
Series 2024-VLT4, Class F, (1-mo. CME Term SOFR at 3.94% Floor + 3.94%), 9.03%, 07/15/29		15,610	15,453,870
BXP Trust[(a)(c)]			
Series 2017-CC, Class D, 3.67%, 08/13/37	USD	1,930	$ 1,658,581
Series 2017-CC, Class E, 3.67%, 08/13/37		3,820	3,066,432
Series 2017-GM, Class D, 3.54%, 06/13/39		1,520	1,416,940
Series 2017-GM, Class E, 3.54%, 06/13/39		3,300	3,019,147
Series 2021-601L, Class D, 2.87%, 01/15/44		3,999	2,935,695
Cali, Series 2024-SUN, Class A, (1-mo. CME Term SOFR at 1.89% Floor + 1.89%), 6.99%, 07/15/41[(a)(c)]		6,660	6,664,163
CAMB Commercial Mortgage Trust, Series 2019-LIFE, Class E, (1-mo. CME Term SOFR at 2.15% Floor + 2.45%), 7.54%, 12/15/37[(a)(c)]		9,282	9,270,672
CD Mortgage Trust, Series 2017-CD6, Class B, 3.91%, 11/13/50[(a)]		1,143	1,066,184
CENT Trust, Series 2023-CITY, Class A, (1-mo. CME Term SOFR at 2.62% Floor + 2.62%), 7.72%, 09/15/38[(a)(c)]		18,476	18,510,846
CFCRE Commercial Mortgage Trust, Series 2016-C4, Class C, 5.00%, 05/10/58[(a)]		6,142	5,886,628
CFK Trust[(a)(c)]			
Series 2019-FAX, Class D, 4.79%, 01/15/39		6,897	6,320,336
Series 2019-FAX, Class E, 4.79%, 01/15/39		6,152	5,443,494
Citigroup Commercial Mortgage Trust			
Series 2015-P1, Class D, 3.23%, 09/15/48[(c)]		2,062	1,755,678
Series 2016-GC37, Class C, 5.08%, 04/10/49[(a)]		2,110	1,776,357
Series 2020-420K, Class E, 3.42%, 11/10/42[(a)(c)]		2,660	2,216,577
COAST Commercial Mortgage Trust[(a)(c)]			
Series 2023-2HTL, Class A, (1-mo. CME Term SOFR at 2.59% Floor + 2.59%), 7.69%, 08/15/36		5,172	5,165,965
Series 2023-2HTL, Class D, (1-mo. CME Term SOFR at 4.44% Floor + 4.44%), 9.54%, 08/15/36		8,751	8,690,857
Commercial Mortgage Trust			
Series 2013-300P, Class D, 4.54%, 08/10/30[(a)(c)]		750	627,062
Series 2015-LC19, Class B, 3.83%, 02/10/48[(a)]		942	910,213
Series 2015-LC23, Class A4, 3.77%, 10/10/48		2,008	1,981,358
Series 2016-667M, Class D, 3.28%, 10/10/36[(a)(c)]		2,010	1,617,551
Series 2024-WCL1, Class A, (1-mo. CME Term SOFR at 1.84% Floor + 1.84%), 6.92%, 06/15/41[(a)(c)]		16,380	16,313,456
Series 2024-WCL1, Class B, (1-mo. CME Term SOFR at 2.59% Floor + 2.59%), 7.67%, 06/15/41[(a)(c)]		4,908	4,881,926
Series 2024-WCL1, Class E, (1-mo. CME Term SOFR at 4.49% Floor + 4.49%), 9.57%, 06/15/41[(a)(c)]		6,488	6,456,111

Security		*Par (000)*	*Value*
United States (continued)			
CONE Trust[a][c]			
Series 2024-DFW1, Class A, (1-mo. CME Term SOFR at 1.64% Floor + 1.64%), 6.74%, 08/15/41	USD	6,550	$ 6,550,000
Series 2024-DFW1, Class E, (1-mo. CME Term SOFR at 3.89% Floor + 3.89%), 8.98%, 08/15/41		6,477	6,466,179
Credit Suisse Mortgage Capital Certificates, Series 2020-NET, Class D, 3.83%, 08/15/37[a][c]		560	535,902
CSAIL Commercial Mortgage Trust, Series 2018-CX12, Class C, 4.88%, 08/15/51[a]		1,586	1,446,836
CSMC Trust[c]			
Series 2017-PFHP, Class A, (1-mo. CME Term SOFR at 0.95% Floor + 1.00%), 6.09%, 12/15/30[a]		2,310	2,226,708
Series 2017-TIME, Class A, 3.65%, 11/13/39		2,190	1,818,464
Series 2020-FACT, Class E, (1-mo. CME Term SOFR at 4.86% Floor + 5.23%), 10.32%, 10/15/37[a]		4,184	3,838,906
Series 2020-FACT, Class F, (1-mo. CME Term SOFR at 6.16% Floor + 6.52%), 11.62%, 10/15/37[a]		300	268,429
Series 2021-BHAR, Class A, (1-mo. CME Term SOFR at 1.15% Floor + 1.26%), 6.36%, 11/15/38[a]		1,337	1,324,883
Series 2021-BHAR, Class B, (1-mo. CME Term SOFR at 1.50% Floor + 1.61%), 6.71%, 11/15/38[a]		2,356	2,333,176
Series 2022-LION, Class A, (1-mo. CME Term SOFR at 3.59% Floor + 3.44%), 8.54%, 02/15/25[a][f]		23,200	22,639,885
DBGS, Series 2024-SBL, Class A, (1-mo. CME Term SOFR at 1.88% Floor + 1.88%), 6.98%, 08/15/34[a][c]		1,600	1,597,344
DBGS Mortgage Trust, Series 2018-BIOD, Class D, (1-mo. CME Term SOFR at 1.30% Floor + 1.60%), 6.69%, 05/15/35[a][c]		113	111,234
DBSG Mortgage Trust, Series 2024-ALTA, Class A, 6.14%, 06/10/37[a][c]		4,998	5,096,373
DBUBS Mortgage Trust[a][c]			
Series 2017-BRBK, Class D, 3.65%, 10/10/34		3,760	3,689,370
Series 2017-BRBK, Class E, 3.65%, 10/10/34		8,126	7,932,702
Series 2017-BRBK, Class F, 3.65%, 10/10/34		2,070	2,010,416
DBWF Mortgage Trust, Series 2024-LCRS, Class A, (1-mo. CME Term SOFR at 1.74% Floor + 1.74%), 6.84%, 04/15/37[a][c]		1,428	1,415,059
DC Trust[a][c]			
Series 2024-HLTN, Class A, 5.93%, 04/13/40		1,570	1,600,954
Series 2024-HLTN, Class F, 10.66%, 04/13/40		4,127	4,246,685
DK Trust[a][c]			
Series 2024-SPBX, Class A, (1-mo. CME Term SOFR at 1.50% Floor + 1.50%), 6.60%, 03/15/34		9,090	9,084,319
Series 2024-SPBX, Class E, (1-mo. CME Term SOFR at 1.50% Floor + 4.00%), 9.10%, 03/15/34		26,040	26,059,657

Security		*Par (000)*	*Value*
United States (continued)			
ELM Trust[a][c]			
Series 2024-ELM, Class A10, 5.99%, 06/10/39	USD	9,410	$ 9,622,767
Series 2024-ELM, Class A15, 5.99%, 06/10/39		9,410	9,622,767
Series 2024-ELM, Class E10, 8.05%, 06/10/39		12,317	12,567,169
ELP Commercial Mortgage Trust, Series 2021-ELP, Class G, (1-mo. CME Term SOFR at 3.12% Floor + 3.23%), 8.33%, 11/15/38[a][c]		4,922	4,789,310
EQT Trust, Series 2024-EXTR, Class A, 5.33%, 07/05/41[a][c]		3,348	3,427,544
Extended Stay America Trust[a][c]			
Series 2021-ESH, Class D, (1-mo. CME Term SOFR at 2.25% Floor + 2.36%), 7.46%, 07/15/38		8,733	8,749,912
Series 2021-ESH, Class E, (1-mo. CME Term SOFR at 2.85% Floor + 2.96%), 8.06%, 07/15/38		11,299	11,299,219
Series 2021-ESH, Class F, (1-mo. CME Term SOFR at 3.70% Floor + 3.81%), 8.91%, 07/15/38		28,867	28,848,830
Fashion Show Mall LLC, Series 2024-SHOW, Class A, 1.00%, 10/10/29[a][c]		6,305	6,288,178
GCT Commercial Mortgage Trust, Series 2021-GCT, Class D, (1-mo. CME Term SOFR at 2.35% Floor + 2.46%), 7.56%, 02/15/38[a][c]		770	45,811
Grace Trust, Series 2020-GRCE, Class E, 2.77%, 12/10/40[a][c]		2,546	1,990,426
Great Wolf Trust[a][c]			
Series 2024-WLF2, Class A, (1-mo. CME Term SOFR + 1.69%), 6.79%, 05/15/41		36,228	36,228,000
Series 2024-WOLF, Class A, (1-mo. CME Term SOFR at 1.54% Floor + 1.54%), 6.64%, 03/15/39		5,531	5,518,901
GS Mortgage Securities Corp. II, Series 2005-ROCK, Class A, 5.37%, 05/03/32[c]		7,340	7,265,233
GS Mortgage Securities Corp. Trust			
Series 2015-GC32, Class C, 4.55%, 07/10/48[a]		1,786	1,725,354
Series 2017-375H, Class A, 3.59%, 09/10/37[a][c]		1,460	1,378,645
Series 2017-GPTX, Class A, 2.86%, 05/10/34[c]		5,185	4,431,430
Series 2017-SLP, Class C, 3.92%, 10/10/32[c]		587	582,132
Series 2021-DM, Class A, (1-mo. CME Term SOFR at 0.89% Floor + 1.00%), 6.10%, 11/15/36[a][c]		7,136	7,075,790
Series 2021-ROSS, Class A, (1-mo. CME Term SOFR at 1.15% Floor + 1.41%), 6.51%, 05/15/26[a][c]		2,320	2,142,044
Series 2022-AGSS, Class A, (1-mo. CME Term SOFR at 2.79% Floor + 2.69%), 7.79%, 11/15/27[a][c]		18,336	18,364,280
Series 2022-ECI, Class A, (1-mo. CME Term SOFR at 2.20% Floor + 2.19%), 7.29%, 08/15/39[a][c]		11,620	11,623,631
Series 2023-FUN, Class A, (1-mo. CME Term SOFR at 2.09% Floor + 2.09%), 7.19%, 03/15/28[a][c]		11,230	11,251,056

Security		Par (000)	Value
United States (continued)			
Series 2023-SHIP, Class E, 7.68%, 09/10/38[(a)(c)]	USD	31,848	$ 32,174,448
Series 2024-RVR, Class E, 7.72%, 08/10/29[(a)(c)]		3,613	3,609,952
Series 2024-RVR, Class HRR, 9.21%, 08/10/29[(a)(c)(f)]		12,450	12,450,000
GS Mortgage Securities Trust[(a)]			
Series 2014-GC20, Class B, 4.53%, 04/10/47		85	81,680
Series 2015-590M, Class E, 3.93%, 10/10/35[(c)]		2,540	2,198,479
Series 2019-GSA1, Class C, 3.93%, 11/10/52		570	491,334
Harvest Commercial Capital Loan Trust, Series 2020-1, Class M4, 5.96%, 04/25/52[(a)(c)]		1,181	1,097,292
HIH Trust[(a)(c)]			
Series 2024-61P, Class A, (1-mo. CME Term SOFR at 1.84% Floor + 1.84%), 6.79%, 10/15/41		13,190	13,155,915
Series 2024-61P, Class D, (1-mo. CME Term SOFR at 3.64% Floor + 3.64%), 8.59%, 10/15/41		4,970	4,957,286
HILT Commercial Mortgage Trust[(a)(c)]			
Series 2024-ORL, Class A, (1-mo. CME Term SOFR at 1.54% Floor + 1.54%), 6.64%, 05/15/37		10,515	10,495,284
Series 2024-ORL, Class D, (1-mo. CME Term SOFR at 3.19% Floor + 3.19%), 8.29%, 05/15/37		11,854	11,691,008
HIT Trust, Series 2022-HI32, Class A, (1-mo. CME Term SOFR at 2.39% Floor + 2.39%), 7.49%, 07/09/25[(a)(c)]		2,607	2,613,501
HLTN Commercial Mortgage Trust, Series 2024-DPLO, Class A, (1-mo. CME Term SOFR at 1.64% Floor + 1.64%), 6.74%, 06/15/41[(a)(c)]		6,118	6,106,529
HONO Mortgage Trust, Series 2021-LULU, Class A, (1-mo. CME Term SOFR at 1.15% Floor + 1.26%), 6.36%, 10/15/36[(a)(c)]		6,099	5,910,903
HTL Commercial Mortgage Trust[(a)(c)]			
Series 2024-T53, Class A, 6.07%, 05/10/39		3,390	3,464,657
Series 2024-T53, Class E, 10.60%, 05/10/39		9,477	9,818,794
Hudson Yards Mortgage Trust, Series 2019-55HY, Class F, 3.04%, 12/10/41[(a)(c)]		6,663	5,010,132
ILPT Commercial Mortgage Trust, Series 2022-LPF2, Class A, (1-mo. CME Term SOFR at 2.25% Floor + 2.25%), 7.34%, 10/15/39[(a)(c)]		19,679	19,660,551
Independence Plaza Trust[(c)]			
Series 2018-INDP, Class B, 3.91%, 07/10/35		1,220	1,184,816
Series 2018-INDP, Class C, 4.16%, 07/10/35		2,655	2,570,137
INTOWN Mortgage Trust, Series 2022-STAY, Class A, (1-mo. CME Term SOFR at 2.49% Floor + 2.49%), 7.59%, 08/15/39[(a)(c)]		12,733	12,764,833
J.P. Morgan Chase Commercial Mortgage Securities Trust[(c)]			
Series 2016-NINE, Class B, 2.95%, 09/06/38[(a)]		6,933	6,546,028

Security		Par (000)	Value
United States (continued)			
Series 2018-AON, Class A, 4.13%, 07/05/31	USD	4,834	$ 4,423,112
Series 2018-PHH, Class A, (1-mo. CME Term SOFR at 2.41% Floor + 1.26%), 6.35%, 06/15/35[(a)]		1,745	1,521,297
Series 2019-MFP, Class E, (1-mo. CME Term SOFR at 2.16% Floor + 2.21%), 7.30%, 07/15/36[(a)]		5,580	5,445,155
Series 2020-609M, Class D, (1-mo. CME Term SOFR at 2.77% Floor + 3.13%), 8.23%, 10/15/33[(a)]		2,500	1,986,750
Series 2021-MHC, Class A, (1-mo. CME Term SOFR at 0.80% Floor + 1.16%), 6.26%, 04/15/38[(a)]		991	989,029
Series 2021-MHC, Class E, (1-mo. CME Term SOFR at 2.45% Floor + 2.81%), 7.91%, 04/15/38[(a)]		13,815	13,745,925
Series 2021-MHC, Class F, (1-mo. CME Term SOFR at 2.95% Floor + 3.31%), 8.41%, 04/15/38[(a)]		5,050	5,002,656
Series 2022-NLP, Class F, (1-mo. CME Term SOFR at 3.54% Floor + 3.54%), 8.64%, 04/15/37[(a)]		11,124	9,492,102
Series 2022-NXSS, Class A, (1-mo. CME Term SOFR at 2.18% Floor + 2.18%), 7.28%, 09/15/39[(a)]		20,660	20,660,380
Series 2022-OPO, Class D, 3.56%, 01/05/39[(a)]		6,152	4,706,279
Series 2024-OMNI, Class A, 5.80%, 10/05/39[(a)]		4,640	4,753,886
JPMBB Commercial Mortgage Securities Trust, Series 2015-C33, Class D1, 4.29%, 12/15/48[(a)(c)]		2,084	1,844,194
JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5, Class A3, 3.12%, 06/13/52		2,890	2,715,523
JPMDB Commercial Mortgage Securities Trust, Series 2018-C8, Class AS, 4.42%, 06/15/51		379	362,606
JW Commercial Mortgage Trust[(a)(c)]			
Series 2024-MRCO, Class A, (1-mo. CME Term SOFR at 1.62% Floor + 1.62%), 6.70%, 06/15/39		7,310	7,296,314
Series 2024-MRCO, Class D, (1-mo. CME Term SOFR at 3.19% Floor + 3.19%), 8.27%, 06/15/39		4,203	4,204,597
KSL Commercial Mortgage Trust[(a)(c)]			
Series 2023-HT, Class A, (1-mo. CME Term SOFR at 2.29% Floor + 2.29%), 7.39%, 12/15/36		12,353	12,383,883
Series 2023-HT, Class D, (1-mo. CME Term SOFR at 4.29% Floor + 4.29%), 9.38%, 12/15/36		36,405	36,496,012
LBA Trust[(a)(c)]			
Series 2024-7IND, Class A, (1-mo. CME Term SOFR at 1.44% Floor + 1.44%), 6.54%, 10/15/41		6,410	6,405,994
Series 2024-7IND, Class D, (1-mo. CME Term SOFR at 2.64% Floor + 2.64%), 7.74%, 10/15/41		1,628	1,628,000
Series 2024-BOLT, Class A, (1-mo. CME Term SOFR at 1.59% Floor + 1.59%), 6.69%, 06/15/26		25,070	25,070,000
Series 2024-BOLT, Class F, (1-mo. CME Term SOFR at 4.44% Floor + 4.44%), 9.53%, 06/15/26		2,039	2,033,254

Security		Par (000)	Value
United States (continued)			
Lehman Brothers Small Balance Commercial Mortgage Trust[(a)(c)]			
Series 2006-2A, Class M3, (1-mo. CME Term SOFR at 0.45% Floor + 0.56%), 5.42%, 09/25/36	USD	1,998	$ 1,896,947
Series 2007-3A, Class M2, (1-mo. CME Term SOFR at 2.00% Floor + 2.11%), 6.97%, 10/25/37		5,850	4,971,580
LEX Mortgage Trust, Series 2024-BBG, Class HRR, 7.93%, 10/13/33[(a)(c)]		20,050	20,050,000
LUX Trust, Series 2023-LION, Class A, (1-mo. CME Term SOFR at 2.69% Floor + 2.69%), 7.79%, 08/15/40[(a)(c)]		4,400	4,419,511
LUXE Trust, Series 2021-TRIP, Class E, (1-mo. CME Term SOFR at 2.75% Floor + 2.86%), 7.96%, 10/15/38[(a)(c)]		1,216	1,214,653
Manhattan West Mortgage Trust, Series 2020-1MW, Class D, 2.41%, 09/10/39[(a)(c)]		118	105,553
MCR Mortgage Trust[(c)]			
Series 2024-HTL, Class A, (1-mo. CME Term SOFR at 1.76% Floor + 1.76%), 6.86%, 02/15/37[(a)]		614	610,519
Series 2024-HTL, Class E, (1-mo. CME Term SOFR at 4.65% Floor + 4.65%), 9.75%, 02/15/37[(a)]		4,922	4,914,628
Series 2024-TWA, Class A, 5.92%, 06/12/39		7,000	7,162,418
Series 2024-TWA, Class E, 8.73%, 06/12/39		5,891	6,005,348
MFT Trust, Series 2020-ABC, Class C, 3.59%, 02/10/42[(a)(c)]		3,925	2,241,301
MHC Commercial Mortgage Trust[(a)(c)]			
Series 2021-MHC, Class A, (1-mo. CME Term SOFR at 0.80% Floor + 0.92%), 6.01%, 04/15/38		3,481	3,466,107
Series 2021-MHC, Class E, (1-mo. CME Term SOFR at 2.10% Floor + 2.22%), 7.31%, 04/15/38		7,128	7,087,841
Series 2021-MHC, Class F, (1-mo. CME Term SOFR at 2.60% Floor + 2.72%), 7.81%, 04/15/38		909	902,951
MHP Commercial Mortgage Trust[(a)(c)]			
Series 2021-STOR, Class G, (1-mo. CME Term SOFR at 2.75% Floor + 2.86%), 7.96%, 07/15/38		7,927	7,862,593
Series 2021-STOR, Class J, (1-mo. CME Term SOFR at 3.95% Floor + 4.06%), 9.16%, 07/15/38		3,438	3,398,605
MIRA Trust, Series 2023-MILE, Class A, 6.75%, 06/10/38[(c)]		6,775	7,162,054
Morgan Stanley Capital I Trust[(c)]			
Series 2017-ASHF, Class F, (1-mo. CME Term SOFR at 4.35% Floor + 4.65%), 9.74%, 11/15/34[(a)]		2,673	2,649,893
Series 2017-ASHF, Class G, (1-mo. CME Term SOFR at 6.90% Floor + 7.20%), 12.29%, 11/15/34[(a)]		2,925	2,903,578
Series 2018-MP, Class E, 4.42%, 07/11/40[(a)]		7,057	4,478,157
Series 2019-H6, Class D, 3.00%, 06/15/52		1,190	905,226
Series 2019-H7, Class D, 3.00%, 07/15/52		750	590,413
Series 2024-NSTB, Class A, 3.90%, 07/20/32[(a)]		6,350	6,160,230

Security		Par (000)	Value
United States (continued)			
MSWF Commercial Mortgage Trust, Series 2023-2, Class A5, 6.01%, 12/15/56[(a)]	USD	1,976	$ 2,176,826
Natixis Commercial Mortgage Securities Trust, Series 2019-LVL, Class D, 4.44%, 08/15/38[(c)]		3,140	2,745,572
NJ Trust, Series 2023-GSP, Class A, 6.70%, 01/06/29[(a)(c)]		4,750	5,037,584
NYC Trust[(a)(c)]			
Series 2024-3ELV, Class A, (1-mo. CME Term SOFR at 1.99% Floor + 1.99%), 7.09%, 08/15/29		1,656	1,663,274
Series 2024-3ELV, Class D, (1-mo. CME Term SOFR at 3.84% Floor + 3.84%), 8.93%, 08/15/29		4,401	4,423,005
Olympic Tower Mortgage Trust, Series 2017-OT, Class E, 4.08%, 05/10/39[(a)(c)]		7,856	5,676,787
One Bryant Park Trust, Series 2019-OBP, Class A, 2.52%, 09/15/54[(c)]		4,638	4,126,131
One Market Plaza Trust, Series 2017-1MKT, Class D, 4.15%, 02/10/32[(c)]		3,310	2,826,852
One New York Plaza Trust[(a)(c)]			
Series 2020-1NYP, Class A, (1-mo. CME Term SOFR at 0.95% Floor + 1.06%), 6.16%, 01/15/36		3,402	3,248,910
Series 2020-1NYP, Class AJ, (1-mo. CME Term SOFR at 1.25% Floor + 1.36%), 6.46%, 01/15/36		4,673	4,357,573
Series 2020-1NYP, Class B, (1-mo. CME Term SOFR at 1.50% Floor + 1.61%), 6.71%, 01/15/36		3,892	3,619,560
Series 2020-1NYP, Class D, (1-mo. CME Term SOFR at 2.75% Floor + 2.86%), 7.96%, 01/15/36		1,660	1,406,850
OPEN Trust, Series 2023-AIR, Class A, (1-mo. CME Term SOFR at 3.09% Floor + 3.09%), 8.19%, 10/15/28[(a)(c)]		8,234	8,311,391
PGA Trust, Series 2024-RSR2, Class A, (1-mo. CME Term SOFR at 1.89% Floor + 1.89%), 6.99%, 06/15/39[(a)(c)]		4,965	4,944,830
PKHL Commercial Mortgage Trust[(a)(c)]			
Series 2021-MF, Class F, (1-mo. CME Term SOFR at 3.35% Floor + 3.46%), 8.56%, 07/15/38		1,617	1,052,734
Series 2021-MF, Class G, (1-mo. CME Term SOFR at 4.35% Floor + 4.46%), 9.56%, 07/15/38		3,533	919,758
Ready Capital Mortgage Financing LLC, Series 2022-FL9, Class A, (1-mo. CME Term SOFR at 2.47% Floor + 2.47%), 7.32%, 06/25/37[(a)(c)]		2,108	2,113,836
SG Commercial Mortgage Securities Trust[(a)(c)]			
Series 2019-PREZ, Class D, 3.59%, 09/15/39		4,690	3,940,234
Series 2019-PREZ, Class E, 3.59%, 09/15/39		3,356	2,746,953
SHER Trust, Series 2024-DAL, Class A, (1-mo. CME Term SOFR at 1.64% Floor + 1.64%), 6.74%, 04/15/37[(a)(c)]		5,335	5,301,656
SHR Trust[(a)(c)]			
Series 2024-LXRY, Class A, (1-mo. CME Term SOFR at 1.95% Floor + 1.95%), 7.05%, 10/15/41		37,154	37,154,000

Security		Par (000)	Value
United States (continued)			
Series 2024-LXRY, Class D, (1-mo. CME Term SOFR at 3.60% Floor + 3.60%), 8.70%, 10/15/41	USD	14,995	$ 14,995,000
Series 2024-LXRY, Class E, (1-mo. CME Term SOFR at 4.45% Floor + 4.45%), 9.55%, 10/15/41		10,089	10,089,000
STWD Trust, Series 2021-FLWR, Class E, (1-mo. CME Term SOFR at 1.92% Floor + 2.04%), 7.14%, 07/15/36[(a)(c)]		3,122	3,090,780
Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, (1-mo. CME Term SOFR at 2.19% Floor + 2.19%), 7.28%, 05/15/37[(a)(c)]		23,880	23,939,700
THPT Mortgage Trust, Series 2023-THL, Class A, 7.23%, 12/10/34[(a)(c)]		4,829	5,012,389
TPGI Trust, Series 2021-DGWD, Class E, (1-mo. CME Term SOFR at 2.35% Floor + 2.46%), 7.56%, 06/15/26[(a)(c)]		1,231	1,223,194
TYSN Mortgage Trust, Series 2023-CRNR, Class A, 6.80%, 12/10/33[(a)(c)]		4,360	4,610,376
Velocity Commercial Capital Loan Trust[(c)]			
Series 2017-2, Class M3, 4.24%, 11/25/47[(a)]		546	495,412
Series 2017-2, Class M4, 5.00%, 11/25/47[(a)]		329	294,527
Series 2018-1, Class M2, 4.26%, 04/25/48		291	266,790
Series 2020-1, Class M1, 2.80%, 02/25/50[(a)]		884	767,904
Series 2020-1, Class M2, 2.98%, 02/25/50[(a)]		1,057	915,723
Series 2020-1, Class M3, 3.19%, 02/25/50[(a)]		468	401,135
Series 2020-1, Class M4, 3.54%, 02/25/50[(a)]		722	602,205
Series 2020-1, Class M5, 4.29%, 02/25/50[(a)]		824	655,238
Series 2021-4, Class M4, 4.48%, 12/26/51[(a)]		1,970	1,538,461
Series 2022-1, Class M4, 5.20%, 02/25/52[(a)]		1,324	1,038,494
Series 2022-4, Class M2, 6.97%, 08/25/52[(a)]		1,987	1,984,912
Series 2022-4, Class M3, 7.53%, 08/25/52[(a)]		1,690	1,642,193
Series 2022-4, Class M4, 7.53%, 08/25/52[(a)]		2,317	2,180,414
Series 2023-2, Class A, 6.22%, 05/25/53[(a)]		6,301	6,359,095
Series 2024-1, Class M2, 7.23%, 01/25/54[(a)]		1,252	1,277,691
Series 2024-1, Class M3, 8.44%, 01/25/54[(a)]		1,452	1,496,881
Wells Fargo Commercial Mortgage Trust[(c)]			
Series 2018-1745, Class A, 3.87%, 06/15/36[(a)]		2,708	2,441,587
Series 2019-C49, Class D, 3.00%, 03/15/52		988	812,655
Series 2021-FCMT, Class D, (1-mo. CME Term SOFR at 3.50% Floor + 3.61%), 8.71%, 05/15/31[(a)]		750	729,997
Series 2024-1CHI, Class A, 5.48%, 07/15/35[(a)]		5,640	5,680,210

Security		Par (000)	Value
United States (continued)			
Series 2024-BPRC, Class B, 6.22%, 07/15/43	USD	8,942	$ 9,233,138
Series 2024-BPRC, Class C, 6.43%, 07/15/43		5,427	5,533,393
Series 2024-BPRC, Class D, 7.08%, 07/15/43		2,300	2,354,246
Series 2024-BPRC, Class HRR, 9.56%, 07/15/43		8,400	8,499,794
WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B, 4.20%, 11/15/47[(a)]		1,770	1,711,452
WMRK Commercial Mortgage Trust[(a)(c)]			
Series 2022-WMRK, Class A, (1-mo. CME Term SOFR at 2.79% Floor + 2.79%), 7.89%, 11/15/27		14,598	14,643,619
Series 2022-WMRK, Class B, (1-mo. CME Term SOFR at 3.44% Floor + 3.44%), 8.53%, 11/15/27		4,950	4,963,922
			1,913,842,081
Interest Only Collateralized Mortgage Obligations — 0.1%			
United States — 0.1%[(a)]			
Barclays Mortgage Loan Trust[(c)]			
Series 2023-NQM3, Class XS, 0.82%, 10/25/63		113,433	1,647,103
Series 2024-NQM1, Class XS, 2.45%, 01/25/64		85,120	4,355,655
Series 2024-NQM3, Class XS, 0.00%, 06/25/64		93,629	4,133,258
IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1, Class AXPP, 0.00%, 07/25/47		11,826	9,542
J.P. Morgan Mortgage Trust[(c)]			
Series 2021-INV5, Class A2X, 0.50%, 12/25/51		97,304	2,746,753
Series 2021-INV5, Class A5X, 0.50%, 12/25/51		10,588	298,896
Series 2021-INV5, Class AX1, 0.19%, 12/25/51		190,593	1,956,784
Series 2021-INV7, Class A2X, 0.50%, 02/25/52		59,775	1,703,166
Series 2021-INV7, Class A3X, 0.50%, 02/25/52		35,129	678,387
Series 2021-INV7, Class A4X, 0.50%, 02/25/52		15,746	704,328
Series 2021-INV7, Class A5X, 0.50%, 02/25/52		6,509	185,459
Series 2021-INV7, Class AX1, 0.27%, 02/25/52		117,158	1,726,834
Reperforming Loan REMIC Trust, Series 2005-R3, Class AS, 0.63%, 09/25/35[(c)]		1,113	52,856
Voyager OPTONE Delaware Trust, Series 2009-1, Class SAA7, 7.92%, 02/25/38[(c)]		30,874	6,947,300
			27,146,321
Interest Only Commercial Mortgage-Backed Securities — 0.1%			
United States — 0.1%			
245 Park Avenue Trust, Series 2017-245P, Class XA, 0.27%, 06/05/37[(a)(c)]		25,000	109,007
BAMLL Commercial Mortgage Securities Trust, Series 2016-SS1, Class XA, 0.70%, 12/15/35[(a)(c)]		19,140	76,698

Security		Par (000)	Value
United States (continued)			
BANK, Series 2019-BN20, Class XB, 0.47%, 09/15/62[(a)]	USD	86,048	$ 1,407,091
Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2017-BNK3, Class XB, 0.73%, 02/15/50[(a)]		31,555	393,447
BBCMS Mortgage Trust, Series 2020-C7, Class XB, 1.10%, 04/15/53[(a)]		2,706	133,270
BBCMS Trust[(a)(c)]			
Series 2015-SRCH, Class XA, 1.03%, 08/10/35		64,612	1,231,502
Series 2015-SRCH, Class XB, 0.30%, 08/10/35		42,790	226,531
Benchmark Mortgage Trust[(a)]			
Series 2019-B9, Class XA, 1.18%, 03/15/52		31,211	1,129,630
Series 2020-B17, Class XB, 0.65%, 03/15/53		13,340	282,320
Series 2021-B23, Class XA, 1.37%, 02/15/54		47,666	2,625,697
BMO Mortgage Trust, Series 2023-C5, Class XA, 0.95%, 06/15/56[(a)]		28,236	1,404,894
BX Trust, Series 2022-GPA, Class XCP, 0.00%, 08/15/39[(a)(c)]		242,391	7,102
CFCRE Commercial Mortgage Trust, Series 2016-C4, Class XB, 0.85%, 05/10/58[(a)]		18,700	174,340
Commercial Mortgage Trust[(a)]			
Series 2015-CR25, Class XA, 0.93%, 08/10/48		13,464	52,267
Series 2018-COR3, Class XD, 1.75%, 05/10/51[(c)]		8,680	459,518
CSAIL Commercial Mortgage Trust[(a)]			
Series 2017-CX10, Class XB, 0.32%, 11/15/50		32,800	258,080
Series 2019-C16, Class XA, 1.70%, 06/15/52		67,508	3,805,534
Series 2019-C17, Class XA, 1.46%, 09/15/52		26,280	1,322,079
Series 2019-C17, Class XB, 0.67%, 09/15/52		41,829	964,796
CSMC OA LLC, Series 2014-USA, Class X2, 0.19%, 09/15/37[(a)(c)]		598,765	201,371
DBGS Mortgage Trust, Series 2019-1735, Class X, 0.43%, 04/10/37[(a)(c)]		52,590	656,626
DBJPM Mortgage Trust, Series 2017-C6, Class XD, 1.00%, 06/10/50[(a)(c)]		15,440	348,418
ELM Trust[(a)(c)]			
Series 2024-ELM, Class XP10, 0.24%, 06/10/39		98,981	373,267
Series 2024-ELM, Class XP15, 1.61%, 06/10/39		90,365	2,259,008
GS Mortgage Securities Corp. II, Series 2005-ROCK, Class X1, 0.39%, 05/03/32[(a)(c)]		24,000	19,858
GS Mortgage Securities Trust[(a)]			
Series 2019-GSA1, Class XA, 0.93%, 11/10/52		15,609	523,398
Series 2020-GSA2, Class XA, 1.82%, 12/12/53[(c)]		31,609	2,405,476
J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP3, Class XC, 0.75%, 08/15/49[(a)(c)]		37,589	443,456

Security		Par (000)	Value
United States (continued)			
JPMBB Commercial Mortgage Securities Trust[(a)]			
Series 2014-C22, Class XA, 0.54%, 09/15/47	USD	752	$ 8
Series 2015-C27, Class XD, 0.50%, 02/15/48[(c)]		31,775	251,620
JPMDB Commercial Mortgage Securities Trust, Series 2016-C4, Class XC, 0.75%, 12/15/49[(a)(c)]		14,670	190,660
Ladder Capital Commercial Mortgage Mortgage Trust, Series 2013-GCP, Class XA, 1.31%, 02/15/36[(a)(c)]		5,759	182,872
LSTAR Commercial Mortgage Trust, Series 2017-5, Class X, 0.99%, 03/10/50[(a)(c)]		6,589	95,989
MCR Mortgage Trust, Series 2024-TWA, Class XA, 0.92%, 06/12/39[(c)]		32,439	605,659
Morgan Stanley Bank of America Merrill Lynch Trust[(a)(c)]			
Series 2014-C19, Class XD, 1.40%, 12/15/47		51,913	37,476
Series 2014-C19, Class XF, 1.40%, 12/15/47		13,486	152,629
Series 2015-C21, Class XB, 0.40%, 03/15/48		15,696	7,511
Series 2015-C26, Class XD, 1.45%, 10/15/48		18,660	210,497
Morgan Stanley Capital I Trust[(a)]			
Series 2017-H1, Class XD, 2.30%, 06/15/50[(c)]		8,870	438,877
Series 2019-H6, Class XB, 0.86%, 06/15/52		53,695	1,550,026
Series 2019-L2, Class XA, 1.17%, 03/15/52		21,424	777,180
MSWF Commercial Mortgage Trust, Series 2023-2, Class XA, 1.14%, 12/15/56[(a)]		107,395	6,888,961
Olympic Tower Mortgage Trust, Series 2017-OT, Class XA, 0.51%, 05/10/39[(a)(c)]		99,000	852,024
One Market Plaza Trust[(a)(c)]			
Series 2017-1MKT, Class XCP, 0.00%, 02/10/32		126,326	395,022
Series 2017-1MKT, Class XNCP, 0.22%, 02/10/32		25,265	66,220
UBS Commercial Mortgage Trust[(a)]			
Series 2019-C17, Class XA, 1.58%, 10/15/52		65,161	3,693,461
Series 2019-C18, Class XA, 1.13%, 12/15/52		68,415	2,442,559
Wells Fargo Commercial Mortgage Trust[(a)]			
Series 2016-BNK1, Class XD, 1.38%, 08/15/49[(c)]		9,764	186,291
Series 2019-C50, Class XA, 1.57%, 05/15/52		47,954	2,249,551
Series 2021-C59, Class XA, 1.64%, 04/15/54		37,430	2,608,913
Series 2024-BPRC, Class X, 0.31%, 07/15/43[(c)]		67,308	665,521
			47,844,208
Total Non-Agency Mortgage-Backed Securities — 10.3% (Cost: $4,206,146,153)			4,116,885,977

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Preferred Securities

Security		Par (000)	Value
Capital Trusts — 0.1%			
Spain — 0.0%			
Banco Bilbao Vizcaya Argentaria SA, (5-Year EUR Swap Annual + 6.46%), 6.00%[a][b][o]	EUR	10,000	$ 11,229,680
United States — 0.1%[a][o]			
AT&T, Inc., Series B, (5-Year EURIBOR ICE Swap Rate + 3.14%), 2.88%		35,800	39,461,189
Citigroup, Inc., Series Y, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.00%), 4.15%	USD	1,643	1,577,529
			41,038,718
Total Capital Trusts — 0.1% (Cost: $49,665,575)			52,268,398

Security	Shares	Value
Preferred Stocks — 1.1%		
Brazil — 0.0%		
Neon Payments Ltd.[e][f]	28,089	11,459,188
China — 0.1%		
ByteDance Ltd., Series E-1, (Acquired 11/11/20, cost $32,477,349)[e][f][l]	296,396	50,399,176
Germany — 0.0%		
Volocopter GmbH, (Acquired 03/03/21, cost $11,751,352)[e][f][l]	2,211	60,077
Israel — 0.1%[e][f][l]		
Deep Instinct Ltd., Series D-2, (Acquired 03/19/21, cost $8,210,225)	1,350,837	6,038,241
Deep Instinct Ltd., Series D-4, (Acquired 09/20/22, cost $11,103,299)	1,574,860	8,094,781
		14,133,022
Sweden — 0.0%		
Volta Greentech AB, Series C, (Acquired 02/22/22, cost $5,952,131)[e][f][l]	50,461	1
United Kingdom — 0.0%		
10x Future Technologies Services Ltd., Series D, (Acquired 05/13/21, cost $16,122,168)[e][f][l]	425,677	8,923,627
United States — 0.9%[f]		
Breeze Aviation Group, Inc., Series B, (Acquired 07/30/21, cost $7,738,156)[e][l]	14,327	2,574,132
Bright Machinery Manufacturing Group, Inc., Series C-1[e]	4,079,305	9,871,918
Bright Machines, Inc., Series C[e]	1,958,349	6,658,387
Cap Hill Brands (Preference), Class E[e]	13,277,076	2,788,186
Caresyntax, Inc., Series C-2[e]	52,356	5,142,930
Caresyntax, Inc., Series C-3[e]	6,774	565,968
Clarify Health Solutions, Inc.[e]	1,542,267	9,037,685
Coreweave, Inc., 10.00%[e]	20,264,000	24,924,720
Davidson Homes, Inc.[e]	77,385	72,464,862
Dream Finders Homes, Inc. (Preference), 9.00%	58,891	57,860,407
United States (continued)		
Exo Imaging, Inc., Series C, (Acquired 06/24/21, cost $5,879,165)[e][l]	1,003,613	$ 1,977,118
GM Cruise Holdings LLC, Series G, Class G, (Acquired 03/25/21, cost $7,513,940)[e][l]	285,159	2,198,576
HNG Hospitality offshore LP, (Acquired 02/16/24, cost $26,198,000)[e][l]	26,198,000	26,198,000
Insightful Corp., Series D[e]	12,737,258	4,129,419
JumpCloud, Inc., Series E-1, (Acquired 10/30/20, cost $8,237,574)[e][l]	4,516,957	9,124,253
JumpCloud, Inc., Series F, (Acquired 09/03/21, cost $1,779,219)[e][l]	297,096	600,134
Lessen Holdings, Inc., Series B[e]	2,002,830	8,692,282
Loadsmart, Inc., Series C, (Acquired 10/05/20, cost $7,500,000)[e][l]	877,193	6,052,632
Loadsmart, Inc., Series D, (Acquired 01/27/22, cost $2,351,580)[e][l]	117,579	1,222,821
MNTN Digital, Series D, (Acquired 11/05/21, cost $6,262,132)[e][l]	272,678	4,024,727
Mythic AI, Inc., Series C, (Acquired 01/26/21, cost $4,357,643)[e][l]	6,343	—
Noodle Partners, Inc., Series C, (Acquired 08/26/21, cost $7,700,677)[e][l]	862,850	2,019,069
PsiQuantum Corp., Series D, (Acquired 05/21/21, cost $3,512,029)[e][l]	133,913	3,930,347
RapidSOS, Inc., Series C-1[e]	10,953,097	10,624,504
Relativity Space, Inc., Series E, (Acquired 05/27/21, cost $5,860,925)[e][l]	256,663	5,469,489
SCI PH Parent, Inc., (Acquired 02/10/23, cost $7,993,000), 12.50%, [e][l]	7,993	8,021,855
Snorkel AI, Inc., Series C, (Acquired 06/30/21, cost $2,440,004)[e][l]	162,454	1,044,579
Ursa Major Technologies, Inc., Series C, (Acquired 09/13/21, cost $7,831,305)[e][l]	1,312,920	3,965,018
Ursa Major Technologies, Inc., Series D, (Acquired 10/14/22, cost $1,066,003)[e][l]	160,843	505,047
Verge Genomics, Series B, (Acquired 11/05/21, cost $7,544,038)[e][l]	1,416,243	9,191,417
Verge Genomics, Series C, (Acquired 09/06/23, cost $1,205,410)[e][l]	167,623	1,211,914
Versa Networks, Inc., Series E, (Acquired 10/14/22, cost $27,065,882), 12.00%, [e][l]	9,274,836	44,704,709
Zero Mass Water, Inc., Series C-1, (Acquired 05/07/20, cost $6,249,999)[e][l]	396,483	3,853,815
Zero Mass Water, Inc., Series D, (Acquired 07/05/22, cost $1,171,040)[e][l]	28,589	497,163
Zero Mass Water, Inc., Series D-2, (Acquired 05/16/24, cost $0)[e][l]	20,316	136,117

Security		*Shares*	*Value*
United States (continued)			
Zero Mass Water, Inc., Series D-3, (Acquired 05/15/24, cost $1,080,540)[e][l]		29,677	$ 458,806
			351,743,006
Total Preferred Stocks — 1.1% (Cost: $512,813,176)			436,718,097
Total Preferred Securities — 1.2% (Cost: $562,478,751)			488,986,495
		Par (000)	

U.S. Government Sponsored Agency Securities

Security		*Par (000)*	*Value*
Collateralized Mortgage Obligations — 2.4%			
Ajax Magnethermic Corp., 0.00%, 06/27/61[c][f][h]	USD	83	80,650
Barclays Mortgage Loan Trust, 0.00%, 02/25/28[c][f][h]		11	10,662
Federal Home Loan Mortgage Corp. Seasoned Credit Risk Transfer Trust Variable Rate Notes, Series 2018-1, Class BX, 3.81%, 05/25/57[a]		1,378	582,020
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Variable Rate Notes, Series 2015-HQ2, Class B, (SOFR 30 day Average at 0.00% Floor + 8.06%), 13.34%, 05/25/25[a]		1,533	1,592,463
Federal Home Loan Mortgage Corp. Variable Rate Notes[a]			
(SOFR 30 day Average + 1.10%), 6.36%, 09/25/54 - 11/25/54		53,731	53,709,237
Series 413, Class F26, (SOFR 30 day Average at 1.20% Floor and 7.00% Cap + 1.20%), 6.48%, 05/25/54		69,279	69,687,676
Series 5330, Class FA, (SOFR 30 day Average at 1.05% Floor and 7.00% Cap + 1.05%), 6.33%, 08/25/53		50,363	50,368,707
Series 5386, Class FD, (SOFR 30 day Average at 1.25% Floor and 7.00% Cap + 1.25%), 6.53%, 03/25/54		25,972	26,151,625
Series 5424, Class FA, (SOFR 30 day Average at 1.20% Floor and 7.00% Cap + 1.20%), 6.48%, 06/25/54		63,135	63,507,378
Series 5425, Class FK, (SOFR 30 day Average at 1.20% Floor and 7.00% Cap + 1.20%), 6.48%, 06/25/54		47,822	48,100,951
Series 5448, Class CF, (SOFR 30 day Average at 1.00% Floor and 7.00% Cap + 1.00%), 6.28%, 09/25/54		82,720	82,832,506
Series 5458, Class DF, (SOFR 30 day Average at 1.10% Floor and 6.50% Cap + 1.10%), 6.44%, 10/25/54		10,907	10,900,183
Collateralized Mortgage Obligations (continued)			
Series 5458, Class FB, (SOFR 30 day Average at 1.15% Floor and 6.50% Cap + 1.15%), 6.49%, 10/25/54	USD	104,345	$ 104,312,280
Series 5467, Class FC, (SOFR 30 day Average at 1.06% Floor and 6.50% Cap + 1.06%), 6.39%, 10/25/54		97,580	97,264,221
Federal National Mortgage Association Variable Rate Notes[a]			
Series 2024-30, Class FC, (SOFR 30 day Average at 1.05% Floor and 7.00% Cap + 1.05%), 6.33%, 06/25/54		64,047	64,190,755
Series 2024-38, Class FE, (SOFR 30 day Average at 1.05% Floor and 7.00% Cap + 1.05%), 6.33%, 06/25/54		76,814	76,984,153
Series 2024-51, Class BF, (SOFR 30 day Average at 1.15% Floor and 7.00% Cap + 1.15%), 6.43%, 08/25/54		25,801	25,929,200
Series 2024-65, Class FT, (SOFR 30 day Average at 1.05% Floor and 7.00% Cap + 1.05%), 6.33%, 09/25/54		31,813	31,878,578
Series 2024-75, Class FC, (SOFR 30 day Average at 0.95% Floor and 7.00% Cap + 0.95%), 6.12%, 10/25/54		57,894	57,812,587
Government National Mortgage Association Variable Rate Notes[a]			
Series 2024-125, Class HF, (SOFR 30 day Average at 1.00% Floor and 7.00% Cap + 1.00%), 6.35%, 08/20/54		44,173	44,205,747
Series 2024-51, Class TF, (SOFR 30 day Average at 1.00% Floor and 7.00% Cap + 1.00%), 6.35%, 03/20/54		12,953	12,976,345
Series 2024-96, Class FL, (SOFR 30 day Average at 1.15% Floor and 6.50% Cap + 1.15%), 6.50%, 06/20/54		16,073	16,133,954
			939,211,878
Commercial Mortgage-Backed Securities — 0.0%			
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ48, Class A2, 5.03%, 10/25/31		4,457	4,624,185
Federal Home Loan Mortgage Corp. Variable Rate Notes[a][c]			
Series 2017-KGX1, Class BFX, 3.71%, 10/25/27		2,876	2,667,097
Series 2018-K80, Class B, 4.38%, 08/25/50		2,888	2,828,991
Series 2018-W5FX, Class CFX, 3.79%, 04/25/28		10,630	9,615,093
Series 2019-K99, Class C, 3.76%, 10/25/52		1,000	937,367
Government National Mortgage Association, Series 2023-119, Class AD, 2.25%, 04/16/65		2,857	2,364,216

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Security		*Par (000)*	*Value*
Commercial Mortgage-Backed Securities (continued)			
Government National Mortgage Association Variable Rate Notes[(a)]			
Series 2023-118, Class BA, 3.75%, 05/16/65	USD	2,633	$ 2,571,035
Series 2023-50, Class AC, 3.25%, 09/16/63		2,225	2,048,053
			27,656,037
Interest Only Collateralized Mortgage Obligations — 0.3%			
Federal Home Loan Mortgage Corp.			
Series 5081, Class AI, 3.50%, 03/25/51		14,868	2,787,700
Series 5112, Class KI, 3.50%, 06/25/51		29,754	5,602,015
Series 5127, Class AI, 3.00%, 06/25/51		12,221	2,065,139
Series 5185, Class DI, 3.00%, 11/25/49		24,013	4,094,223
Federal Home Loan Mortgage Corp. Seasoned Credit Risk Transfer Trust Variable Rate Notes, Series 2017-3, Class BIO, 0.76%, 07/25/56[(a)(c)]		7,065	822,699
Federal National Mortgage Association			
Series 2020-32, Class PI, 4.00%, 05/25/50		22,915	4,838,692
Series 2020-85, Class IP, 3.00%, 12/25/50		18,428	3,007,572
Series 2021-50, 4.00%, 08/25/51		49,227	9,631,552
Series 427, Class C71, 3.00%, 10/25/49		33,701	5,588,356
Series 437, Class C11, 3.00%, 07/25/52		61,877	10,622,007
Government National Mortgage Association			
Series 2020-146, Class DI, 2.50%, 10/20/50		21,496	2,840,316
Series 2020-149, Class IA, 2.50%, 10/20/50		18,036	2,393,438
Series 2020-175, Class DI, 2.50%, 11/20/50		7,406	1,029,397
Series 2020-185, Class MI, 2.50%, 12/20/50		27,082	3,911,195
Series 2021-140, Class JI, 3.00%, 08/20/51		30,891	4,960,900
Series 2021-67, Class QI, 3.00%, 04/20/51		22,812	3,663,570
Series 2021-76, Class JI, 3.00%, 08/20/50		23,439	3,758,480
Series 2021-78, Class IP, 3.00%, 05/20/51		9,181	1,480,243
Series 2021-83, Class PI, 3.00%, 05/20/51		13,125	2,091,632
Series 2021-96, Class MI, 3.00%, 06/20/51		40,908	6,571,033
Series 2022-78, Class D, 3.00%, 08/20/51		77,222	12,505,248
Series 2022-85, Class IK, 3.00%, 05/20/51		5,863	935,101
			95,200,508
Interest Only Commercial Mortgage-Backed Securities — 0.0%			
Federal Home Loan Mortgage Corp., Series 2019-KW08, Class X2A, 0.10%, 01/25/29[(c)]	USD	270,599	$ 854,336
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Variable Rate Notes, Series KL06, Class XFX, 1.47%, 12/25/29[(a)]		11,610	550,132
Government National Mortgage Association Variable Rate Notes[(a)]			
Series 2009-80, 1.56%, 09/16/51		1,891	268,443
Series 2013-30, 0.52%, 09/16/53		7,129	102,403
Series 2016-36, 0.66%, 08/16/57		1,594	45,313
Series 2016-96, 0.77%, 12/16/57		8,428	319,242
			2,139,869
Mortgage-Backed Securities — 29.3%			
Federal National Mortgage Association, 5.81%, 06/01/31		10,626	11,198,406
Uniform Mortgage-Backed Securities			
6.00%, 03/01/38 - 03/01/54		103,373	107,354,374
4.50%, 09/01/43 - 11/01/44		97	97,696
4.00%, 09/01/44 - 05/01/51		166,351	161,884,697
3.50%, 09/01/46 - 03/01/48		94,439	88,166,106
5.00%, 10/01/52		1	837
6.50%, 08/01/53 - 09/01/54[(v)]		341,824	353,847,581
3.00%, 10/25/54[(w)]		52,350	46,980,243
3.50%, 10/25/54[(w)]		7,958,940	7,411,106,034
4.00%, 10/25/54[(w)]		177,654	170,597,711
4.50%, 10/25/54[(w)]		1,580,787	1,553,956,631
5.50%, 10/25/54[(w)]		683,874	691,792,905
6.00%, 10/25/54 - 11/25/54[(w)]		1,011,866	1,034,147,220
6.50%, 10/25/54[(w)]		37,700	38,864,669
			11,669,995,110
Principal Only Collateralized Mortgage Obligations — 0.0%			
Federal Home Loan Mortgage Corp. Seasoned Credit Risk Transfer Trust, Series 2017-3, Class B, 0.00%, 07/25/56[(c)(h)]		3,991	586,988
Total U.S. Government Sponsored Agency Securities — 32.0% (Cost: $12,785,469,762)			12,734,790,390

U.S. Treasury Obligations

Security		*Par (000)*	*Value*
U.S. Treasury Bonds			
1.88%, 02/15/51[(x)]		64,421	40,363,720
2.88%, 05/15/52[(x)]		201,565	157,858,072
3.00%, 08/15/52[(k)(x)]		186,365	149,769,029
3.63%, 02/15/53[(x)]		3,000	2,727,891
4.25%, 02/15/54 - 08/15/54[(x)]		11,854	12,096,269
4.63%, 05/15/54[(x)]		34,040	36,922,762
U.S. Treasury Inflation Linked Bonds, 2.13%, 02/15/54[(x)]		34,071	35,422,966
U.S. Treasury Inflation Linked Notes, 2.13%, 04/15/29[(x)(y)]		146,319	150,375,595
U.S. Treasury Notes			
4.50%, 03/31/26[(x)]		20,000	20,210,938
2.38%, 05/15/29[(x)]		1,000	949,062
4.00%, 02/15/34[(k)(x)(y)]		90,000	91,546,875
3.88%, 08/15/34[(x)]		4,373	4,403,748
Total U.S. Treasury Obligations — 1.8% (Cost: $734,731,114)			702,646,927

Security	Shares	Value
Warrants		
Brazil — 0.0%		
Lavoro Ltd. (Issued/Exercisable 12/27/22, 1 Share for 1 Warrant, Expires 12/27/27, Strike Price USD 11.50)[(e)]	147,996	$ 42,179
Germany — 0.0%		
Tonies SE (Issued/Exercisable 04/30/21, 1 Share for 1 Warrant, Expires 04/30/26, Strike Price EUR 11.50)[(e)]	196,295	21,851
Israel — 0.0%[(e)]		
Deep Instinct Ltd., (Acquired 09/20/22, cost $0) (Issued/Exercisable 09/20/22, 1 Share for 1 Warrant, Expires 09/20/32)[(f)(l)]	111,033	12,214
Innovid Corp., Class A (Issued/ Exercisable 01/28/21, 1 Share for 1 Warrant, Expires 12/31/27, Strike Price USD 11.50)	3,266	131
		12,345
Japan — 0.0%[(e)(f)]		
Daiwa House Industry Co. Ltd. (Issued/ Exercisable 02/06/24, 1 Share for 1 Warrant, Expires 03/30/29)	11,000,000	375,370
Daiwa House Industry Co. Ltd. (Issued/ Exercisable 01/29/24, 1 Share for 1 Warrant, Expires 03/15/29)[(b)]	14,000,000	594,190
JAFCO Group Co. Ltd. (Issued/ Exercisable 09/28/23, 1 Share for 1 Warrant, Expires 09/13/28)[(b)]	9,000,000	1,313,726
Money Forward, Inc. (Issued/ Exercisable 08/18/23, 1 Share for 1 Warrant, Expires 08/18/28, Strike Price JPY 2.50)[(b)]	4,000,000	417,128
Nagoya Railroad Co. Ltd. (Issued/ Exercisable 06/05/24, 1 Share for 1 Warrant, Expires 06/06/34)[(b)]	15,000,000	999,226
Nagoya Railroad Co., Ltd. (Issued/ Exercisable 06/05/24, 1 Share for 1 Warrant, Expires 06/06/33)[(b)]	11,000,000	567,637
Sanrio Co. Ltd. (Issued/Exercisable 12/14/23, 1 Share for 1 Warrant, Expires 11/28/28)[(b)]	10,000,000	5,082,050
Taiyo Yuden Co. Ltd. (Issued/ Exercisable 03/06/24, 1 Share for 1 Warrant, Expires 10/22/30)[(b)]	8,000,000	559,959
Taiyo Yuden Co. Ltd. (Issued/ Exercisable 03/06/24, 1 Share for 1 Warrant, Expires 10/22/30)[(b)]	2,000,000	153,248
		10,062,534
Luxembourg — 0.0%		
HomeToGo SE (Issued/Exercisable 02/17/21, 1 Share for 1 Warrant, Expires 12/31/25, Strike Price EUR 11.50)[(e)]	109,138	121
United Kingdom — 0.0%		
10x Future Technologies Services Ltd., (Acquired 12/19/23, cost $0) (Issued/ Exercisable 12/19/23, 1 Share for 1 Warrant, Expires 11/17/30, Strike Price GBP 0.01)[(e)(f)(l)]	512,859	809,087

Security	Shares	Value
United States — 0.1%[(e)]		
Aurora Innovation, Inc. (Issued/ Exercisable 05/04/21, 1 Share for 1 Warrant, Expires 11/03/26, Strike Price USD 11.50)	45,680	$ 37,869
Crown PropTech Acquisitions (Issued/ Exercisable 01/25/21, 1 Share for 1 Warrant, Expires 12/31/27, Strike Price USD 11.50)[(f)]	199,600	2
Crown PropTech Acquisitions (Issued/ Exercisable 02/05/21, 1 Share for 1 Warrant, Expires 02/01/26, Strike Price USD 11.50)[(f)]	333,560	12,842
Davidson Homes, Inc. (Issued/ Exercisable 05/16/24, 1 Share for 1 Warrant, Expires 05/16/34, Strike Price USD 8.47)[(f)]	537,085	5,902,564
EVgo, Inc. (Issued/Exercisable 11/10/20, 1 Share for 1 Warrant, Expires 09/15/25, Strike Price USD 11.50)	213,790	68,926
FLYR, Inc. (Issued/Exercisable 05/10/22, 1 Share for 1 Warrant, Expires 05/10/32, Strike Price USD 3.95)[(f)]	64,041	313,801
HawkEye 360, Inc. (Issued/Exercisable 07/07/23, 1 Share for 1 Warrant, Expires 07/07/33, Strike Price USD 0.01)[(f)]	515,422	2,881,209
HawkEye 360, Inc. (Issued/Exercisable 07/07/23, 1 Share for 1 Warrant, Expires 07/07/33, Strike Price USD 11.17)[(f)]	81,813	244,621
HawkEye 360, Inc. (Issued/Exercisable 07/07/23, 1 Share for 1 Warrant, Expires 07/07/33, Strike Price USD 0.01)[(f)]	204,533	1,143,339
Hippo Holdings, Inc. (Issued/ Exercisable 01/04/21, 1 Share for 1 Warrant, Expires 08/02/26, Strike Price USD 11.50)	7,405	147
Insight M, Inc. (Issued/Exercisable 01/31/24, 1 Share for 1 Warrant, , Strike Price USD 0.34)[(f)]	13,198,015	1,611,478
Latch, Inc. (Issued/Exercisable 12/29/20, 1 Share for 1 Warrant, Expires 06/04/26, Strike Price USD 11.50)[(f)]	164,855	—
Lightning eMotors, Inc. (Issued/ Exercisable 05/06/21, 1 Share for 1 Warrant, Expires 12/15/25, Strike Price USD 11.50)	375,043	37
New York Community Bancorp, Inc., (Acquired 03/07/24, cost $0) (Issued/ Exercisable 03/11/24, 1 Share for 1 Warrant, Expires 03/11/31, Strike Price USD 2.50)[(l)]	3,551	8,616,253
Offerpad Solutions, Inc. (Issued/ Exercisable 10/13/20, 1 Share for 1 Warrant, Expires 09/01/26, Strike Price USD 11.50)	369,311	1,108
Palladyne AI Corp. (Issued/Exercisable 12/21/20, 1 Share for 1 Warrant, Expires 09/24/26, Strike Price USD 11.50)	505,097	15,153

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Security	Shares	Value
United States (continued)		
Palladyne AI Corp. (Issued/Exercisable 01/15/21, 1 Share for 1 Warrant, Expires 06/15/27, Strike Price USD 11.50)	128,364	$ 3,851
RapidSOS, Inc. (Issued/Exercisable 12/13/23, 1 Share for 1 Warrant, Expires 12/13/33, Strike Price USD 0.01)[f]	6,073,125	5,830,200
Sonder Holdings, Inc. (Issued/Exercisable 06/10/24, 1 Share for 1 Warrant, Expires 12/10/26, Strike Price USD 36.00)[f]	104,124	488,342
Versa Networks, Inc., Series E, (Acquired 10/14/22, cost $0) (Issued/Exercisable 10/14/22, 1 Share for 1 Warrant, Expires 10/07/32, Strike Price USD 0.01)[f][l]	1,143,143	4,664,023
Volato Group, Inc., (Acquired 12/03/23, cost $446,489) (Issued/Exercisable 12/04/23, 1 Share for 1 Warrant, Expires 12/03/28, Strike Price USD 11.50)[l]	299,148	5,415
		31,841,180
Total Warrants — 0.1% **(Cost: $8,432,429)**		42,789,297
Total Long-Term Investments — 123.3% **(Cost: $48,910,208,488)**		49,095,079,297

Short-Term Securities

Borrowed Bond Agreements — 0.6%[z]

Security		Par (000)	Value
Barclays Bank plc, 2.75%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 1,785,588, collateralized by CommScope LLC, 8.25%, due at 03/01/27, par and fair value of USD 1,975,000 and $1,779,342, respectively)	USD	1,785	1,784,906
Barclays Bank plc, 4.55%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 960,982, collateralized by CommScope LLC, 6.00%, due at 03/01/26, par and fair value of USD 985,000 and $957,913, respectively)		960	960,375
Barclays Bank plc, 4.60%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 1,560,944, collateralized by Medline Borrower LP, 5.25%, due at 10/01/29, par and fair value of USD 1,558,000 and $1,528,683, respectively)		1,560	1,559,948
Barclays Bank plc, 4.65%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 3,357,845, collateralized by Park River Holdings, Inc., 5.63%, due at 02/01/29, par and fair value of USD 3,983,000 and $3,419,195, respectively)		3,356	3,355,678
Barclays Bank plc, 0.15%, Open (Purchased on 08/27/24 to be repurchased at USD 2,361,747, collateralized by Webuild SpA, 7.00%, due at 09/27/28, par and fair value of EUR 1,860,000 and $2,254,336, respectively)[aa]	EUR	2,122	$ 2,361,855
Barclays Bank plc, 1.75%, Open (Purchased on 07/17/24 to be repurchased at USD 3,533,382, collateralized by INEOS Quattro Finance 1 plc, 3.75%, due at 07/15/26, par and fair value of EUR 3,249,000 and $3,610,404, respectively)[aa]		3,168	3,526,823
Barclays Bank plc, 2.00%, Open (Purchased on 07/17/24 to be repurchased at USD 3,471,295, collateralized by Motion Bondco DAC, 4.50%, due at 11/15/27, par and fair value of EUR 3,250,000 and $3,321,842, respectively)[aa]		3,104	3,455,410
Barclays Capital, Inc., 2.50%, 10/22/24 (Purchased on 09/27/24 to be repurchased at USD 4,858,537, collateralized by CrownRock LP, 5.00%, due at 05/01/29, par and fair value of USD 4,710,000 and $4,765,493, respectively)	USD	4,857	4,857,187
Barclays Capital, Inc., 3.25%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 8,232,304, collateralized by Great Lakes Dredge & Dock Corp., 5.25%, due at 06/01/29, par and fair value of USD 8,696,000 and $8,083,404, respectively)		8,229	8,228,590
Barclays Capital, Inc., 3.35%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 1,791,627, collateralized by Clear Channel Outdoor Holdings, Inc., 7.75%, due at 04/15/28, par and fair value of USD 1,923,000 and $1,720,717, respectively)		1,791	1,790,794
Barclays Capital, Inc., 4.65%, 10/22/24 (Purchased on 09/26/24 to be repurchased at USD 7,640,509, collateralized by Valaris Ltd., 8.38%, due at 04/30/30, par and fair value of USD 7,119,000 and $7,332,598, respectively)		7,636	7,635,578
BNP Paribas SA, 0.30%, Open (Purchased on 07/17/24 to be repurchased at USD 3,278,105, collateralized by Webuild SpA, 3.63%, due at 01/28/27, par and fair value of EUR 2,970,000 and $3,287,966, respectively)[aa]	EUR	2,942	3,274,648
BNP Paribas SA, 2.75%, Open (Purchased on 07/17/24 to be repurchased at USD 2,200,974, collateralized by Next Group plc, 3.63%, due at 05/18/28, par and fair value of GBP 1,700,000 and $2,193,844, respectively)[aa]	GBP	1,637	2,188,403

Security		Par (000)	Value
BNP Paribas SA, 3.00%, Open (Purchased on 07/17/24 to be repurchased at USD 2,634,360, collateralized by Banco de Sabadell SA, 5.13%, due at 06/27/34, par and fair value of EUR 2,300,000 and $2,665,489, respectively)[(aa)]	EUR	2,351	$ 2,616,877
BNP Paribas SA, 3.40%, Open (Purchased on 07/17/24 to be repurchased at USD 37,973,570, collateralized by Bonos y Obligaciones del Estado, 0.50%, due at 10/31/31, par and fair value of EUR 40,000,000 and $38,535,116, respectively)[(aa)]		33,859	37,690,368
BNP Paribas SA, 3.42%, Open (Purchased on 07/17/24 to be repurchased at USD 37,972,448, collateralized by Bonos y Obligaciones del Estado, 0.70%, due at 04/30/32, par and fair value of EUR 40,000,000 and $38,617,400, respectively)[(aa)]		33,857	37,687,697
BNP Paribas SA, 3.50%, Open (Purchased on 05/10/24 to be repurchased at USD 8,002,198, collateralized by PHH Mortgage Corp., 7.88%, due at 03/15/26, par and fair value of USD 7,985,000 and $8,025,676, respectively)[(aa)]	USD	7,845	7,845,263
BNP Paribas SA, 4.00%, Open (Purchased on 09/11/24 to be repurchased at USD 5,161,444, collateralized by CrownRock LP, 5.00%, due at 05/01/29, par and fair value of USD 5,000,000 and $5,058,910, respectively)[(aa)]		5,150	5,150,000
BofA Securities, Inc., 1.70%, 10/10/24 (Purchased on 09/20/24 to be repurchased at USD 5,704,743, collateralized by GN Bondco LLC, 9.50%, due at 10/15/31, par and fair value of USD 5,225,000 and $5,499,788, respectively)		5,702	5,701,781
BofA Securities, Inc., 4.65%, 10/10/24 (Purchased on 09/20/24 to be repurchased at USD 18,786,505, collateralized by Boeing Co. (The), 6.86%, due at 05/01/54, par and fair value of USD 16,420,000 and $18,022,758, respectively)		18,760	18,759,850
Goldman Sachs & Co. LLC, 4.60%, Open (Purchased on 06/12/24 to be repurchased at USD 8,063,745, collateralized by PBF Holding Co. LLC, 6.00%, due at 02/15/28, par and fair value of USD 7,980,000 and $7,877,160, respectively)[(aa)]		7,940	7,940,100
Goldman Sachs International, 3.10%, Open (Purchased on 07/17/24 to be repurchased at USD 2,958,374, collateralized by Verisure Midholding AB, 5.25%, due at 02/15/29, par and fair value of EUR 2,615,000 and $2,889,056, respectively)[(aa)]	EUR	2,639	2,938,133
J.P. Morgan Securities plc, 0.15%, Open (Purchased on 08/27/24 to be repurchased at USD 1,142,138, collateralized by Webuild SpA, 7.00%, due at 09/27/28, par and fair value of EUR 900,000 and $1,090,809, respectively)[(aa)]	EUR	1,027	$ 1,142,833
J.P. Morgan Securities plc, 2.15%, Open (Purchased on 08/28/24 to be repurchased at USD 3,639,256, collateralized by CTEC II GmbH, 5.25%, due at 02/15/30, par and fair value of EUR 3,500,000 and $3,614,654, respectively)[(aa)]		3,263	3,631,836
J.P. Morgan Securities plc, 3.12%, Open (Purchased on 09/17/24 to be repurchased at USD 3,868,872, collateralized by Grifols SA, 2.25%, due at 11/15/27, par and fair value of EUR 3,600,000 and $3,844,161, respectively)[(aa)]		3,472	3,864,518
J.P. Morgan Securities plc, 3.12%, Open (Purchased on 07/17/24 to be repurchased at USD 1,374,790, collateralized by Banco de Sabadell SA, 5.13%, due at 06/27/34, par and fair value of EUR 1,200,000 and $1,390,690, respectively)[(aa)]		1,227	1,365,328
J.P. Morgan Securities plc, 3.15%, Open (Purchased on 07/17/24 to be repurchased at USD 2,844,936, collateralized by Erste Group Bank AG, 0.88%, due at 11/15/32, par and fair value of EUR 2,800,000 and $2,871,230, respectively)[(aa)]		2,538	2,825,179
J.P. Morgan Securities plc, 3.20%, Open (Purchased on 07/17/24 to be repurchased at USD 2,845,230, collateralized by Erste Group Bank AG, 0.88%, due at 11/15/32, par and fair value of EUR 2,800,000 and $2,871,230, respectively)[(aa)]		2,538	2,825,179
J.P. Morgan Securities plc, 3.20%, Open (Purchased on 08/06/24 to be repurchased at USD 2,240,390, collateralized by Wizz Air Finance Co. BV, 1.00%, due at 01/19/26, par and fair value of EUR 2,100,000 and $2,229,396, respectively)[(aa)]		2,002	2,229,056
J.P. Morgan Securities plc, 3.20%, Open (Purchased on 08/06/24 to be repurchased at USD 2,239,122, collateralized by Wizz Air Finance Co. BV, 1.00%, due at 01/19/26, par and fair value of EUR 2,100,000 and $2,229,395, respectively)[(aa)]		2,001	2,227,794

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Security		Par (000)	Value
J.P. Morgan Securities plc, 3.20%, Open (Purchased on 08/07/24 to be repurchased at USD 1,305,153, collateralized by Wizz Air Finance Co. BV, 1.00%, due at 01/19/26, par and fair value of EUR 1,225,000 and $1,300,480, respectively)[(aa)]	EUR	1,167	$ 1,298,674
J.P. Morgan Securities plc, 3.20%, Open (Purchased on 08/27/24 to be repurchased at USD 1,674,908, collateralized by Wizz Air Finance Co. BV, 1.00%, due at 01/19/26, par and fair value of EUR 1,575,000 and $1,672,046, respectively)[(aa)]		1,500	1,669,618
Nomura Securities International, Inc., 4.00%, Open (Purchased on 07/30/24 to be repurchased at USD 6,391,945, collateralized by Clear Channel Outdoor Holdings, Inc., 7.75%, due at 04/15/28, par and fair value of USD 7,000,000 and $6,263,663, respectively)[(aa)]	USD	6,344	6,343,750
RBC Capital Markets LLC, 4.25%, Open (Purchased on 08/05/24 to be repurchased at USD 55,467, collateralized by Viasat, Inc., 5.63%, due at 09/15/25, par and fair value of USD 55,000 and $54,233, respectively)[(aa)]		55	55,069
RBC Capital Markets LLC, 4.65%, Open (Purchased on 08/05/24 to be repurchased at USD 1,912,828, collateralized by Valaris Ltd., 8.38%, due at 04/30/30, par and fair value of USD 1,800,000 and $1,854,008, respectively)[(aa)]		1,898	1,897,913
RBC Capital Markets LLC, 4.65%, Open (Purchased on 08/05/24 to be repurchased at USD 3,979,529, collateralized by Cargo Aircraft Management, Inc., 4.75%, due at 02/01/28, par and fair value of USD 4,240,000 and $4,064,346, respectively)[(aa)]		3,949	3,948,500
RBC Capital Markets LLC, 4.65%, Open (Purchased on 09/09/24 to be repurchased at USD 6,944,376, collateralized by Intel Corp., 5.20%, due at 02/10/33, par and fair value of USD 6,915,000 and $7,005,911, respectively)[(aa)]		6,924	6,923,644
RBC Capital Markets LLC, 4.65%, Open (Purchased on 08/05/24 to be repurchased at USD 9,437,065, collateralized by Weatherford International Ltd., 8.63%, due at 04/30/30, par and fair value of USD 8,907,000 and $9,281,286, respectively)[(aa)]		9,363	9,363,484
RBC Europe Ltd., 3.15%, Open (Purchased on 07/17/24 to be repurchased at USD 2,958,680, collateralized by Verisure Midholding AB, 5.25%, due at 02/15/29, par and fair value of EUR 2,615,000 and $2,889,055, respectively)[(aa)]	EUR	2,639	2,938,133
RBC Europe Ltd., 4.98%, Open (Purchased on 07/04/24 to be repurchased at USD 27,951,772, collateralized by U.K. Treasury Inflation Linked Bonds, 0.13%, due at 03/22/46, par and fair value of GBP 18,086,000 and $28,383,002, respectively)[(aa)]	GBP	20,656	$ 27,615,825
Total Borrowed Bond Agreements — 0.6% (Cost: $250,282,656)			253,476,597
Commercial Paper — 0.3%[(ab)]			
FMC Corp., 6.04%, 10/02/24[(c)]	USD	83,800	83,774,181
HSBC USA, Inc.[(c)]			
6.52%, 10/11/24		21,297	21,265,384
6.29%, 11/27/24		20,632	20,470,784
Total Commercial Paper — 0.3% (Cost: $125,485,765)			125,510,349
Foreign Government Obligations — 0.3%			
Egypt — 0.1%			
Arab Republic of Egypt Treasury Bills[(ab)]			
25.18%, 10/01/24	EGP	154,125	3,189,730
36.01%, 12/10/24		887,200	17,399,999
24.90%, 02/18/25		942,175	17,593,438
34.28%, 03/18/25		1,232,550	22,499,909
			60,683,076
Mexico — 0.2%			
United Mexican States Treasury Bills, 12.07%, 11/28/24[(ab)]	MXN	125,000	62,379,380
Total Foreign Government Obligations — 0.3% (Cost: $125,359,825)			123,062,456
		Shares	
Money Market Funds — 3.9%[(t)(ac)]			
BlackRock Cash Funds: Institutional, SL Agency Shares, 5.05%[(ad)]		220,782,694	220,959,320
BlackRock Liquidity Funds, T-Fund, Institutional Class, 4.83%[(m)]		1,329,859,070	1,329,859,070
Total Money Market Funds — 3.9% (Cost: $1,550,759,775)			1,550,818,390
Total Short-Term Securities — 5.1% (Cost: $2,051,888,021)			2,052,867,792
Total Options Purchased — 0.4% (Cost: $126,664,000)			129,128,485
Total Investments Before Options Written, Borrowed Bonds, TBA Sale Commitments and Investments Sold Short — 128.8% (Cost: $51,088,760,509)			51,277,075,574
Total Options Written — (0.6)% (Premiums Received — $(248,291,083))			(226,942,972)

Security		Par (000)	Value
Borrowed Bonds			
Corporate Bonds — (0.4)%			
Austria — (0.0)%			
Erste Group Bank AG, (5-Year EURIBOR ICE Swap Rate + 1.10%), 0.88%, 11/15/32[a]	EUR	(5,600)	$ (5,742,460)
Germany — (0.0)%			
CTEC II GmbH, 5.25%, 02/15/30		(3,500)	(3,614,654)
Italy — (0.0)%			
Webuild SpA:			
3.63%, 01/28/27		(2,970)	(3,287,966)
7.00%, 09/27/28		(2,760)	(3,345,145)
			(6,633,111)
Spain — (0.0)%			
Banco de Sabadell SA, (5-Year EURIBOR ICE Swap Rate + 2.40%), 5.13%, 06/27/34[a]		(3,500)	(4,056,179)
Grifols SA, 2.25%, 11/15/27		(3,600)	(3,844,161)
			(7,900,340)
Sweden — (0.0)%			
Verisure Midholding AB, 5.25%, 02/15/29		(5,230)	(5,778,111)
Switzerland — (0.0)%			
Wizz Air Finance Co. BV, 1.00%, 01/19/26		(7,000)	(7,431,317)
United Kingdom — (0.1)%			
INEOS Quattro Finance 1 plc, 3.75%, 07/15/26		(3,249)	(3,610,404)
Motion Bondco DAC, 4.50%, 11/15/27		(3,250)	(3,321,842)
Next Group plc, 3.63%, 05/18/28	GBP	(1,700)	(2,193,844)
			(9,126,090)
United States — (0.3)%			
Boeing Co. (The), 6.86%, 05/01/54[c]	USD	(16,420)	(18,022,758)
Cargo Aircraft Management, Inc., 4.75%, 02/01/28[c]		(4,240)	(4,064,346)
Clear Channel Outdoor Holdings, Inc., 7.75%, 04/15/28[c]		(8,923)	(7,984,380)
CommScope LLC[c]:			
6.00%, 03/01/26		(985)	(957,913)
8.25%, 03/01/27		(1,975)	(1,779,342)
CrownRock LP, 5.00%, 05/01/29		(9,710)	(9,824,403)
GN Bondco LLC, 9.50%, 10/15/31[c]		(5,225)	(5,499,788)
Great Lakes Dredge & Dock Corp., 5.25%, 06/01/29[c]		(8,696)	(8,083,404)
Intel Corp., 5.20%, 02/10/33		(6,915)	(7,005,911)
Medline Borrower LP, 5.25%, 10/01/29[c]		(1,558)	(1,528,683)
Park River Holdings, Inc., 5.63%, 02/01/29[c]		(3,983)	(3,419,195)
PBF Holding Co. LLC, 6.00%, 02/15/28		(7,980)	(7,877,160)
PHH Mortgage Corp., 7.88%, 03/15/26[c]		(7,985)	(8,025,676)
Valaris Ltd., 8.38%, 04/30/30[c]		(8,919)	(9,186,606)
Viasat, Inc., 5.63%, 09/15/25[c]		(55)	(54,233)
Weatherford International Ltd., 8.63%, 04/30/30[c]		(8,907)	(9,281,286)
			(102,595,084)
Foreign Government Obligations — (0.3)%			
Spain — (0.2)%			
Bonos y Obligaciones del Estado[c]:			
0.50%, 10/31/31	EUR	(40,000)	(38,535,116)
Spain (continued)			
0.70%, 04/30/32	EUR	(40,000)	$ (38,617,400)
			(77,152,516)
United Kingdom — (0.1)%			
U.K. Treasury Inflation Linked Bonds, 0.13%, 03/22/46	GBP	(27,186)	(28,383,002)
Total Borrowed Bonds — (0.7)% (Proceeds: $(276,519,494))			(254,356,685)
TBA Sale Commitments			
Uniform Mortgage-Backed Securities[w]			
4.00%, 10/25/54 - 11/25/54	USD	(355,307)	(341,341,153)
4.50%, 10/25/54 - 11/25/54		(2,058,127)	(2,023,563,719)
5.50%, 10/25/54		(683,874)	(691,792,905)
6.00%, 10/25/54		(233,500)	(238,643,750)
6.50%, 10/25/54 - 11/25/54		(393,676)	(405,671,004)
Total TBA Sale Commitments — (9.3)% (Proceeds: $(3,714,829,732))			(3,701,012,531)

Security	Shares	Value
Investments Sold Short		
Investment Companies		
iShares iBoxx $ High Yield Corporate Bond ETF[t]	(1,608,000)	(129,122,400)
Total Investment Companies — (0.3)% (Proceeds: $(127,375,354))		(129,122,400)
Total Investments Sold Short — (0.3)% (Proceeds: $(127,375,354))		(129,122,400)
Total Investments Net of Options Written, Borrowed Bonds, TBA Sale Commitments and Investments Sold Short — 117.9% (Cost: $46,721,744,846)		46,965,640,986
Liabilities in Excess of Other Assets — (17.9)%		(7,129,990,194)
Net Assets — 100.0%		$ 39,835,650,792

(a) Variable rate security. Interest rate resets periodically. The rate shown is the effective interest rate as of period end. Security description also includes the reference rate and spread if published and available.
(b) This security may be resold to qualified foreign investors and foreign institutional buyers under Regulation S of the Securities Act of 1933.
(c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
(d) Issuer filed for bankruptcy and/or is in default.
(e) Non-income producing security.
(f) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
(g) Step coupon security. Coupon rate will either increase (step-up bond) or decrease (step-down bond) at regular intervals until maturity. Interest rate shown reflects the rate currently in effect.
(h) Zero-coupon bond.
(i) Rounds to less than 1,000.
(j) All or a portion of this security is on loan.
(k) All or a portion of the security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
(l) Restricted security as to resale, excluding 144A securities. The Fund held restricted securities with a current value of $378,175,225, representing 0.95% of its net assets as of period end, and an original cost of $367,362,321.
(m) All or a portion of the security is held by a wholly-owned subsidiary.
(n) Investment does not issue shares.
(o) Perpetual security with no stated maturity date.
(p) Convertible security.
(q) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
(r) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
(s) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
(t) Affiliate of the Fund.
(u) Variable rate security. Rate as of period end and maturity is the date the principal owed can be recovered through demand.
(v) All or a portion of the security has been pledged as collateral in connection with outstanding TBA commitments.
(w) Represents or includes a TBA transaction.
(x) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
(y) All or a portion of the security has been pledged as collateral in connection with outstanding borrowed bonds.
(z) Certain agreements have no stated maturity and can be terminated by either party at any time.
(aa) The amount to be repurchased assumes the maturity will be the day after the period end.
(ab) Rates are discount rates or a range of discount rates as of period end.
(ac) Annualized 7-day yield as of period end.
(ad) All or a portion of this security was purchased with the cash collateral from loaned securities.

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Affiliates

Investments in issuers considered to be affiliate(s) of the Fund during the period ended September 30, 2024 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Issuer	*Value at 12/31/23*	*Purchases at Cost*	*Proceeds from Sales*	*Net Realized Gain (Loss)*	*Change in Unrealized Appreciation (Depreciation)*	*Value at 09/30/24*	*Shares Held at 09/30/24*	*Income*	*Capital Gain Distributions from Underlying Funds*
BlackRock Cash Funds: Institutional, SL Agency Shares	$ —	$ 220,882,899[a]	$ —	$ 17,806	$ 58,615	$ 220,959,320	220,782,694	$ 630,460[b]	$ —
BlackRock Liquid Environmentally Aware Fund, Class Direct[c]	394,464,458	—	(394,347,381)	39,657	(156,734)	—	—	5,190,859	—
BlackRock Liquidity Funds, T-Fund, Institutional Class	1,717,704,758	—	(387,845,688)[a]	—	—	1,329,859,070	1,329,859,070	69,841,925	—
SL Liquidity Series, LLC, Money Market Series[c]	206,038,791	—	(206,049,737)[a]	112,082	(101,136)	—	—	—	—
BlackRock AAA CLO ETF	—	10,366,500	—	—	27,500	10,394,000	200,000	82,075	—
iShares 0-5 Year TIPS Bond ETF	39,602,617	—	—	—	1,096,614	40,699,231	401,690	803,311	—
iShares 20+ Year Treasury Bond ETF[c]	10,184,640	—	(10,194,481)	(708,429)	718,270	—	—	220,397	—
iShares Biotechnology ETF	—	24,338,654	—	—	427,906	24,766,560	170,100	34,101	—
iShares Bitcoin Trust ETF	—	74,503,385	—	—	2,818,247	77,321,632	2,140,095	—	—
iShares Broad USD High Yield Corporate Bond ETF	—	193,773,399	—	—	2,735,957	196,509,356	5,219,372	273,788	—
iShares China Large-Cap ETF[c]	—	6,176,652	(5,988,143)	(188,509)	—	—	—	1,596	—
iShares iBoxx $ Investment Grade Corporate Bond ETF	147,927,632	120,911,925	(244,272,143)	3,051,932	(6,546,429)	21,072,917	186,519	1,785,378	—
iShares J.P. Morgan USD Emerging Markets Bond ETF[c]	83,325,516	—	(82,388,403)	5,780,048	(6,717,161)	—	—	1,046,508	—
iShares Latin America 40 ETF	15,578,107	—	(5,265,151)	(95,952)	(1,883,311)	8,333,693	321,640	354,859	—
iShares MSCI Brazil ETF	17,367,219	—	(5,604,619)	(453,448)	(2,519,245)	8,789,907	298,064	454,228	—
iShares Russell 2000 ETF[c]	—	1,567,764	(1,459,090)	—	(108,674)	—	—	—	—
iShares Russell Mid-Cap Growth ETF	10,003,716	—	(5,069,214)	503,469	178,226	5,616,197	47,883	29,295	—
iShares U.S. Real Estate ETF[c]	—	5,705,382	(6,138,429)	433,047	—	—	—	—	—
iShares iBoxx $ High Yield Corporate Bond ETF	—	91,366,629	(219,339,397)	597,414	(1,747,046)	(129,122,400)	(1,608,000)	837,750	—
				$ 9,089,117	$ (11,718,401)	$ 1,815,199,483		$ 81,586,530	$ —

(a) Represents net amount purchased (sold).
(b) All or a portion represents securities lending income earned from the reinvestment of cash collateral from loaned securities, net of fees and collateral investment expenses, and other payments to and from borrowers of securities.
(c) As of period end, the entity is no longer held.

Reverse Repurchase Agreements

Counterparty	*Interest Rate*	*Trade Date*	*Maturity Date*	*Face Value*	*Face Value Including Accrued Interest*	*Type of Non-Cash Underlying Collateral*	*Remaining Contractual Maturity of the Agreements*
Barclays Bank plc	(2.50)%	09/26/24	10/22/24	$ 1,195,719	$ 1,195,304	Corporate Bonds	Up to 30 Days

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

Description	*Number of Contracts*	*Expiration Date*	*Notional Amount (000)*	*Value/ Unrealized Appreciation (Depreciation)*
Long Contracts				
CBOE Volatility Index	135	10/16/24	$ 2,544	$ (19,866)
CME Bitcoin[(a)]	37	10/25/24	11,793	(23,970)
CBOE Volatility Index	85	11/20/24	1,538	(93,835)
Euro-Bobl	11,730	12/06/24	1,567,523	8,038,077
Euro-Schatz	121	12/06/24	14,436	4,942
OSE Nikkei 225 Index	71	12/12/24	18,912	1,153,328
Australia 10-Year Bond	3,406	12/16/24	274,083	(2,812,773)
Australia 3-Year Bond	281	12/16/24	20,822	(5,891)
ECX Emission[(a)]	108	12/16/24	7,882	(362,939)
Korea 3-Year Bond	1,926	12/17/24	156,634	25,762
U.S. Treasury Long Bond	870	12/19/24	108,179	(296,991)
EURO STOXX Banks	2,490	12/20/24	20,086	155,897
MSCI Emerging Markets Index	208	12/20/24	12,196	697,763
Long Gilt	1,564	12/27/24	205,816	(1,735,373)
U.S. Treasury 5-Year Note	118,885	12/31/24	13,071,777	(7,159,267)
3-mo. SONIA Index	590	03/18/25	188,346	437,303
CBOE Volatility Index	10	03/18/25	190	(4,280)
CBOE Volatility Index	20	05/21/25	384	(2,487)
3-mo. SONIA Index	368	09/16/25	118,430	(57,481)
3-mo. EURIBOR	3,969	12/15/25	1,084,531	285,819
3-mo. SONIA Index	6,112	03/17/26	1,972,381	(1,545,067)
3-mo. SONIA Index	170	03/16/27	54,871	(31,579)
				(3,352,908)
Short Contracts				
Euro-BTP	1,739	12/06/24	235,138	(3,819,116)
Euro-Bund	4,024	12/06/24	604,349	(679,294)
Euro-Buxl	1,468	12/06/24	222,696	162,678
Euro-OAT	1,433	12/06/24	202,328	151,960
TOPIX Index	219	12/12/24	40,695	(1,716,377)
Japan 10-Year Bond	133	12/13/24	133,856	(114,987)
Korea 10-Year Bond	602	12/17/24	54,036	(46,379)
CBOE Volatility Index	32	12/18/24	576	3,330
U.S. Treasury 10-Year Note	37,978	12/19/24	4,343,734	14,060,753
U.S. Treasury 10-Year Ultra Note	13,311	12/19/24	1,576,730	3,030,139
U.S. Treasury Ultra Bond	9,798	12/19/24	1,305,890	5,492,942
EURO STOXX 50 Index	1,068	12/20/24	59,894	(1,929,051)
FTSE 100 Index	30	12/20/24	3,332	(962)
Nasdaq-100 E-Mini Index	150	12/20/24	60,784	(992,846)
Russell 2000 E-Mini Index	377	12/20/24	42,397	(386,996)
S&P 500 E-Mini Index	491	12/20/24	142,740	(2,228,575)
U.S. Treasury 2-Year Note	65,771	12/31/24	13,698,352	(19,014,591)
CBOE Volatility Index	10	01/22/25	186	(3,917)
CBOE Volatility Index	10	02/19/25	189	4,395
3-mo. SOFR	5,559	03/18/25	1,333,604	(1,465,893)
3-mo. SOFR	6,589	03/17/26	1,597,997	2,135,766
				(7,357,021)
				$ (10,709,929)

[(a)] All or a portion of the security is held by a wholly-owned subsidiary.

Forward Foreign Currency Exchange Contracts

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR	2,744,456	USD	2,959,027	Commonwealth Bank of Australia	10/01/24	$ 95,964
EUR	4,784,594	USD	5,254,469	Goldman Sachs International	10/01/24	71,502
BRL	51,515,532	EUR	8,407,542	Citibank NA	10/02/24	97,527
BRL	110,843,001	USD	19,798,000	Bank of America NA	10/02/24	548,752
BRL	109,209,336	USD	19,688,000	Barclays Bank plc	10/02/24	358,870
BRL	132,970,383	USD	23,707,000	BNP Paribas SA	10/02/24	701,536
BRL	44,124,350	USD	7,820,000	Citibank NA	10/02/24	279,629
BRL	197,900,529	USD	35,606,000	Goldman Sachs International	10/02/24	721,355
BRL	155,609,650	USD	27,504,000	HSBC Bank plc	10/02/24	1,060,284
BRL	401,744,600	USD	69,816,444	JPMorgan Chase Bank NA	10/02/24	3,929,283
BRL	153,427,237	USD	27,789,000	Toronto Dominion Bank	10/02/24	374,672
USD	29,492,000	BRL	160,077,274	Bank of America NA	10/02/24	107,622
USD	11,964,000	BRL	65,028,767	Barclays Bank plc	10/02/24	27,079
USD	17,946,000	BRL	97,473,699	Citibank NA	10/02/24	53,367
USD	7,758,000	BRL	42,017,018	Goldman Sachs International	10/02/24	45,201
USD	55,073,152	BRL	286,931,123	JPMorgan Chase Bank NA	10/02/24	2,403,012
USD	36,328,787	BRL	184,681,024	Morgan Stanley & Co. International plc	10/02/24	2,428,054
TRY	276,254,160	USD	7,840,000	Barclays Bank plc	10/07/24	198,113
CNY	67,490,000	USD	9,372,201	BNP Paribas SA	10/16/24	271,254
CNY	465,190,000	USD	64,248,325	JPMorgan Chase Bank NA	10/16/24	2,221,359
THB	540,900,000	USD	15,264,569	Deutsche Bank AG	10/16/24	1,562,270
EUR	3,102,309	USD	3,401,588	Barclays Bank plc	10/17/24	54,013
EUR	12,553,281	USD	13,753,872	Deutsche Bank AG	10/17/24	228,980
EUR	2,843,323	USD	3,113,299	State Street Bank and Trust Co.	10/17/24	53,821
USD	2,797,495	EUR	2,509,897	Morgan Stanley & Co. International plc	10/17/24	1,770
USD	332,709	EUR	297,870	Morgan Stanley & Co. International plc	10/18/24	902
TRY	214,345,781	USD	6,081,594	Barclays Bank plc	10/23/24	43,409
TRY	284,796,068	USD	7,596,000	BNP Paribas SA	10/23/24	542,144
TRY	282,863,775	USD	7,545,046	Citibank NA	10/23/24	537,882
TRY	561,191,694	USD	15,411,850	Goldman Sachs International	10/23/24	624,393
TRY	632,320,784	USD	17,057,480	UBS AG	10/23/24	1,011,301
USD	3,173,493	COP	13,343,429,000	Morgan Stanley & Co. International plc	10/23/24	10,420
USD	17,194,539	COP	71,967,741,148	Societe Generale SA	10/23/24	134,514
AUD	5,790,000	USD	3,985,604	BNP Paribas SA	10/24/24	18,823
AUD	1,223,373	USD	836,331	JPMorgan Chase Bank NA	10/24/24	9,767
AUD	5,732,237	USD	3,880,163	Societe Generale SA	10/24/24	84,315
BRL	475,686,939	USD	86,389,579	Citibank NA	10/24/24	692,921
BRL	186,169,863	USD	33,804,048	Goldman Sachs International	10/24/24	277,479
CLP	7,200,639,800	USD	7,765,000	Barclays Bank plc	10/24/24	240,448
CLP	3,987,666,266	USD	4,293,353	Deutsche Bank AG	10/24/24	140,011
CLP	11,562,633,972	USD	12,495,957	Morgan Stanley & Co. International plc	10/24/24	359,021
CNY	218,181,837	USD	30,896,267	Bank of America NA	10/24/24	303,168
CNY	111,551,202	USD	15,880,531	Citibank NA	10/24/24	71,001
CNY	46,430,742	USD	6,597,584	UBS AG	10/24/24	41,891
EUR	5,308,977	USD	5,913,612	Toronto Dominion Bank	10/24/24	1,936
GBP	907,564	USD	1,207,981	JPMorgan Chase Bank NA	10/24/24	5,374
GBP	4,283,094	USD	5,658,136	Morgan Stanley & Co. International plc	10/24/24	68,085
IDR	415,004,236,640	USD	26,990,390	Citibank NA	10/24/24	297,799
INR	596,337,769	USD	7,108,399	Goldman Sachs International	10/24/24	967
JPY	1,132,431,278	USD	7,901,162	Bank of America NA	10/24/24	4,445
KRW	4,769,617,076	USD	3,592,066	BNP Paribas SA	10/24/24	27,906
KRW	10,477,285,666	USD	7,902,018	Citibank NA	10/24/24	49,875
MYR	265,377,231	USD	62,733,337	Barclays Bank plc	10/24/24	1,582,917
NOK	41,925,492	USD	3,970,000	JPMorgan Chase Bank NA	10/24/24	3,866
NOK	80,701,400	USD	7,615,000	Morgan Stanley & Co. International plc	10/24/24	34,203
PEN	83,432,047	USD	22,175,541	BNP Paribas SA	10/24/24	323,020
RON	6,804,477	USD	1,520,399	HSBC Bank plc	10/24/24	1,468
SGD	10,238,361	USD	7,916,738	Barclays Bank plc	10/24/24	58,898
SGD	2,173,829	USD	1,685,831	Toronto Dominion Bank	10/24/24	7,572
THB	257,747,717	USD	7,945,000	Citibank NA	10/24/24	78,144
THB	1,326,765,618	USD	39,802,173	HSBC Bank plc	10/24/24	1,497,248
THB	280,323,499	USD	8,519,746	Societe Generale SA	10/24/24	206,134
TWD	349,844,938	USD	11,044,131	Citibank NA	10/24/24	24,628

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Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
TWD	74,861,135	USD	2,339,681	HSBC Bank plc	10/24/24	$ 28,854
USD	7,922,268	BRL	43,144,672	Citibank NA	10/24/24	23,910
USD	302,961	HUF	107,517,345	Barclays Bank plc	10/24/24	1,992
USD	7,940,266	IDR	120,675,765,655	Citibank NA	10/24/24	5,352
USD	31,579,000	JPY	4,502,340,240	Deutsche Bank AG	10/24/24	147,749
USD	53,710,639	MXN	944,679,528	Bank of America NA	10/24/24	5,905,235
USD	25,617,743	MXN	498,949,475	Goldman Sachs International	10/24/24	368,460
USD	363,870	PLN	1,394,248	Natwest Markets plc	10/24/24	1,815
USD	80,116,080	PLN	307,419,515	Societe Generale SA	10/24/24	286,038
USD	7,945,000	ZAR	137,404,405	UBS AG	10/24/24	7,882
ZAR	200,937,722	USD	11,540,849	Morgan Stanley & Co. International plc	10/24/24	66,250
ZAR	270,030,953	USD	15,348,237	UBS AG	10/24/24	250,008
AUD	8,191,923	EUR	5,004,000	Morgan Stanley & Co. International plc	10/25/24	89,730
AUD	23,241,000	USD	15,871,088	Bank of America NA	10/25/24	202,924
AUD	11,612,000	USD	7,993,352	BNP Paribas SA	10/25/24	37,775
CLP	10,552,088,070	USD	11,379,000	Barclays Bank plc	10/25/24	352,389
CNY	83,940,836	USD	11,951,000	Citibank NA	10/25/24	53,478
GBP	35,159,000	USD	46,661,534	Barclays Bank plc	10/25/24	343,756
IDR	814,039,200,000	USD	53,520,000	Barclays Bank plc	10/25/24	5,520
KRW	4,652,200,000	USD	3,500,000	Barclays Bank plc	10/25/24	31,001
NOK	84,399,206	USD	7,992,000	JPMorgan Chase Bank NA	10/25/24	7,791
PEN	41,912,293	USD	11,165,000	Barclays Bank plc	10/25/24	137,009
SGD	15,413,234	USD	11,941,000	JPMorgan Chase Bank NA	10/25/24	66,545
THB	441,449,199	USD	13,321,500	Bank of America NA	10/25/24	420,929
THB	512,103,900	USD	15,835,000	Morgan Stanley & Co. International plc	10/25/24	106,929
THB	518,672,310	USD	15,847,000	Nomura International plc	10/25/24	299,405
TRY	280,430,921	USD	7,949,849	Barclays Bank plc	10/25/24	44,994
TWD	222,777,126	USD	7,029,000	HSBC Bank plc	10/25/24	20,656
USD	7,924,000	COP	33,051,004,000	Citibank NA	10/25/24	91,474
USD	27,711,000	COP	116,372,344,500	Deutsche Bank AG	10/25/24	132,733
USD	7,986,000	COP	33,425,403,000	Societe Generale SA	10/25/24	64,748
USD	11,956,393	EUR	10,688,000	Goldman Sachs International	10/25/24	46,677
USD	75,248,354	EUR	67,445,263	Morgan Stanley & Co. International plc	10/25/24	93,607
USD	11,979,239	GBP	8,945,000	Goldman Sachs International	10/25/24	20,357
USD	26,760,000	IDR	406,723,902,000	Citibank NA	10/25/24	16,683
USD	31,944,000	MXN	627,501,042	Goldman Sachs International	10/25/24	194,677
USD	31,870,000	PLN	122,355,304	Barclays Bank plc	10/25/24	97,810
USD	7,875,596	PLN	30,221,486	BNP Paribas SA	10/25/24	27,936
USD	173,241,071	PLN	666,075,536	UBS AG	10/25/24	280,211
USD	11,988,000	ZAR	207,343,249	UBS AG	10/25/24	12,006
ZAR	278,043,627	EUR	14,200,000	Nomura International plc	10/25/24	236,433
ZAR	272,846,652	USD	15,756,000	Bank of America NA	10/25/24	3,422
ZAR	275,019,931	USD	15,847,000	HSBC Bank plc	10/25/24	37,949
ZAR	61,886,199	USD	3,526,896	Nomura International plc	10/25/24	47,605
TRY	421,670,232	USD	11,367,000	Barclays Bank plc	10/28/24	612,580
TRY	707,889,525	USD	18,991,000	Citibank NA	10/28/24	1,120,022
USD	118,313,757	MXN	2,319,925,119	State Street Bank and Trust Co.	10/28/24	992,560
HKD	1,142,514,750	USD	146,900,000	UBS AG	11/01/24	129,439
USD	11,979,000	BRL	65,220,264	Bank of America NA	11/04/24	54,894
HKD	1,143,102,350	USD	146,900,000	HSBC Bank plc	11/05/24	216,034
TRY	719,405,395	USD	19,776,000	UBS AG	11/12/24	324,933
TRY	958,443,376	USD	26,276,000	Barclays Bank plc	11/18/24	328,043
KRW	152,458,890,000	USD	114,415,677	Citibank NA	11/20/24	1,454,909
TRY	859,758,000	USD	23,658,267	UBS AG	11/20/24	153,928
TWD	1,473,900,000	USD	46,074,550	Bank of America NA	11/20/24	748,828
USD	70,750,371	COP	297,052,509,530	Citibank NA	11/20/24	582,410
USD	15,622,936	COP	65,061,718,887	JPMorgan Chase Bank NA	11/20/24	254,447
USD	39,143,701	CZK	877,544,237	Bank of America NA	11/20/24	361,356
USD	8,427,693	CZK	189,939,317	BNP Paribas SA	11/20/24	33,481
USD	8,021,954	HUF	2,833,268,265	HSBC Bank plc	11/20/24	98,779
USD	1,753,005	HUF	623,079,590	Nomura International plc	11/20/24	10,576
USD	15,373,183	IDR	233,933,723,510	HSBC Bank plc	11/20/24	1,866
USD	31,988,724	IDR	486,052,673,877	Morgan Stanley & Co. International plc	11/20/24	51,175

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	42,029,057	MXN	821,300,311	BNP Paribas SA	11/20/24	$ 642,473
USD	15,281,661	MXN	299,168,978	Goldman Sachs International	11/20/24	206,077
USD	38,519,858	PLN	147,839,909	Barclays Bank plc	11/20/24	156,918
USD	14,063,950	PLN	54,113,536	Morgan Stanley & Co. International plc	11/20/24	22,043
USD	12,772,577	BRL	69,867,547	BNP Paribas SA	11/21/24	22,838
USD	24,078,735	COP	101,549,659,000	Deutsche Bank AG	11/27/24	111,188
USD	56,961,626	CZK	1,282,263,160	Barclays Bank plc	11/27/24	286,341
TRY	344,685,936	USD	8,608,882	Barclays Bank plc	12/04/24	792,045
TRY	800,450,064	USD	20,585,696	Goldman Sachs International	12/04/24	1,245,689
TRY	648,692,000	USD	15,166,064	BNP Paribas SA	12/06/24	2,489,055
TRY	609,454,000	USD	14,673,264	UBS AG	12/06/24	1,913,935
AUD	54,284,844	EUR	33,622,000	JPMorgan Chase Bank NA	12/18/24	14,099
AUD	23,659,734	NZD	25,705,000	Barclays Bank plc	12/18/24	37,739
AUD	8,240,000	NZD	8,962,129	Citibank NA	12/18/24	6,902
AUD	3,069,077	USD	2,100,000	HSBC Bank plc	12/18/24	23,500
AUD	54,333,804	USD	37,040,645	JPMorgan Chase Bank NA	12/18/24	553,005
BRL	140,460,749	EUR	22,708,995	Citibank NA	12/18/24	188,775
BRL	37,794,631	USD	6,729,238	Citibank NA	12/18/24	145,092
BRL	199,295,895	USD	34,890,127	JPMorgan Chase Bank NA	12/18/24	1,359,089
CAD	2,720,927	CHF	1,681,125	BNP Paribas SA	12/18/24	12,198
CAD	2,543,807	EUR	1,682,529	BNP Paribas SA	12/18/24	5,820
CAD	17,069,863	USD	12,600,000	BNP Paribas SA	12/18/24	47,015
CAD	7,559,578	USD	5,590,000	Goldman Sachs International	12/18/24	10,871
CAD	20,539,490	USD	15,150,000	JPMorgan Chase Bank NA	12/18/24	67,652
CHF	3,362,791	CAD	5,407,286	BNP Paribas SA	12/18/24	1,861
CHF	8,832,789	USD	10,500,000	BNP Paribas SA	12/18/24	27,783
CHF	3,527,848	USD	4,200,000	JPMorgan Chase Bank NA	12/18/24	4,835
CNY	272,600,000	USD	38,563,857	BNP Paribas SA	12/18/24	587,755
CNY	139,470,000	USD	20,008,040	JPMorgan Chase Bank NA	12/18/24	23,051
EUR	24,039,066	USD	26,808,354	JPMorgan Chase Bank NA	12/18/24	36,062
GBP	8,600,469	EUR	10,210,000	HSBC Bank plc	12/18/24	94,868
GBP	4,288,052	EUR	5,100,000	JPMorgan Chase Bank NA	12/18/24	36,734
GBP	2,117,571	JPY	397,500,000	Credit Agricole Corporate & Investment Bank SA	12/18/24	35,020
GBP	2,145,272	JPY	397,500,000	Deutsche Bank AG	12/18/24	72,049
GBP	2,101,953	SEK	28,130,291	JPMorgan Chase Bank NA	12/18/24	29,085
GBP	8,360,000	USD	11,138,212	HSBC Bank plc	12/18/24	36,722
GBP	13,901,123	USD	18,450,000	JPMorgan Chase Bank NA	12/18/24	131,832
GBP	5,108,757	USD	6,750,000	Morgan Stanley & Co. International plc	12/18/24	78,950
INR	1,233,491,000	USD	14,631,534	Royal Bank of Canada	12/18/24	32,462
JPY	3,599,563,692	USD	25,222,625	BNP Paribas SA	12/18/24	92,653
JPY	8,484,023,990	USD	59,570,579	Citibank NA	12/18/24	96,493
MXN	113,400,000	USD	5,633,937	JPMorgan Chase Bank NA	12/18/24	55,958
MXN	452,036,435	USD	22,504,873	Morgan Stanley & Co. International plc	12/18/24	176,253
NOK	1,052,790,000	SEK	1,005,235,041	Barclays Bank plc	12/18/24	438,698
NOK	568,800,000	SEK	541,484,214	HSBC Bank plc	12/18/24	397,436
NOK	627,725,000	SEK	599,223,900	JPMorgan Chase Bank NA	12/18/24	276,055
NOK	52,100,000	SEK	49,895,962	Morgan Stanley & Co. International plc	12/18/24	6,948
NZD	18,030,933	AUD	16,480,000	Barclays Bank plc	12/18/24	53,974
NZD	19,363,715	USD	12,204,172	BNP Paribas SA	12/18/24	99,167
NZD	2,941,887	USD	1,850,000	Citibank NA	12/18/24	19,220
NZD	48,809,275	USD	30,667,957	JPMorgan Chase Bank NA	12/18/24	344,534
SEK	58,700,000	EUR	5,145,760	Morgan Stanley & Co. International plc	12/18/24	56,115
SEK	28,837,731	NOK	29,800,000	BNP Paribas SA	12/18/24	25,521
SEK	29,087,228	NOK	30,100,000	Citibank NA	12/18/24	21,744
SEK	53,231,358	NOK	54,900,000	Deutsche Bank AG	12/18/24	57,310
SEK	52,550,810	NOK	54,700,000	JPMorgan Chase Bank NA	12/18/24	8,999
SEK	56,922,381	NOK	58,800,000	JPMorgan Chase Bank NA	12/18/24	52,441
SEK	104,449,896	NOK	107,800,000	UBS AG	12/18/24	105,256
SEK	85,286,040	USD	8,400,000	Barclays Bank plc	12/18/24	30,364
SEK	85,132,349	USD	8,400,000	Goldman Sachs International	12/18/24	15,172
SEK	213,308,923	USD	21,029,000	HSBC Bank plc	12/18/24	56,184
SEK	18,733,208	USD	1,850,000	JPMorgan Chase Bank NA	12/18/24	1,742
USD	8,400,000	AUD	12,098,436	JPMorgan Chase Bank NA	12/18/24	29,072

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	5,600,000	AUD	8,074,016	Morgan Stanley & Co. International plc	12/18/24	$ 13,575
USD	8,400,000	CAD	11,288,039	HSBC Bank plc	12/18/24	36,722
USD	7,450,000	CAD	10,012,001	JPMorgan Chase Bank NA	12/18/24	32,135
USD	33,593,171	CAD	45,248,221	Morgan Stanley & Co. International plc	12/18/24	68,887
USD	4,200,000	CAD	5,665,808	Royal Bank of Canada	12/18/24	2,218
USD	3,350,000	CHF	2,797,581	JPMorgan Chase Bank NA	12/18/24	15,569
USD	8,400,000	CHF	7,038,984	JPMorgan Chase Bank NA	12/18/24	10,249
USD	4,200,000	CHF	3,504,141	Morgan Stanley & Co. International plc	12/18/24	23,421
USD	29,160,601	EUR	26,041,696	Barclays Bank plc	12/18/24	79,849
USD	30,510,646	EUR	27,204,984	BNP Paribas SA	12/18/24	130,851
USD	94,641,000	EUR	84,636,000	Commonwealth Bank of Australia	12/18/24	128,011
USD	180,739,902	EUR	161,257,000	Deutsche Bank AG	12/18/24	664,269
USD	7,100,000	EUR	6,347,435	HSBC Bank plc	12/18/24	11,822
USD	50,482,104	EUR	45,015,217	JPMorgan Chase Bank NA	12/18/24	213,626
USD	99,356,287	EUR	88,712,000	Natwest Markets plc	12/18/24	291,629
USD	2,217,685	EUR	1,980,000	Royal Bank of Canada	12/18/24	6,620
USD	4,200,000	GBP	3,141,281	BNP Paribas SA	12/18/24	1,004
USD	5,658,268	GBP	4,216,000	Deutsche Bank AG	12/18/24	22,680
USD	35,323,391	GBP	26,406,000	HSBC Bank plc	12/18/24	26,107
USD	1,700,000	GBP	1,267,606	JPMorgan Chase Bank NA	12/18/24	5,572
USD	5,084,160	GBP	3,802,000	Natwest Markets plc	12/18/24	1,971
USD	18,304,571	GBP	13,672,000	State Street Bank and Trust Co.	12/18/24	29,009
USD	3,750,000	GBP	2,801,851	Toronto Dominion Bank	12/18/24	4,725
USD	1,076,582	HKD	8,355,000	Commonwealth Bank of Australia	12/18/24	705
USD	14,422,325	JPY	2,030,000,000	Citibank NA	12/18/24	145,591
USD	535,112	JPY	75,753,000	Goldman Sachs International	12/18/24	2,351
USD	22,126,553	JPY	3,130,000,000	HSBC Bank plc	12/18/24	113,657
USD	18,505,457	JPY	2,621,364,973	JPMorgan Chase Bank NA	12/18/24	69,727
USD	12,877,740	JPY	1,794,650,275	JPMorgan Chase Bank NA	12/18/24	256,191
USD	107,687,152	JPY	15,120,924,763	Morgan Stanley & Co. International plc	12/18/24	1,343,593
USD	290,979,305	JPY	40,698,531,373	Royal Bank of Canada	12/18/24	4,751,661
USD	38,744,072	MXN	770,270,895	Citibank NA	12/18/24	95,392
USD	2,905,151	MXN	57,200,000	State Street Bank and Trust Co.	12/18/24	35,116
USD	8,407,542	NOK	88,406,145	JPMorgan Chase Bank NA	12/18/24	26,657
USD	2,800,000	NOK	29,352,252	Morgan Stanley & Co. International plc	12/18/24	17,412
USD	3,750,000	NOK	39,089,441	Toronto Dominion Bank	12/18/24	44,329
USD	6,700,000	NZD	10,528,822	JPMorgan Chase Bank NA	12/18/24	10,186
USD	7,000,000	NZD	10,995,536	Morgan Stanley & Co. International plc	12/18/24	13,644
USD	4,200,000	SEK	42,419,110	BNP Paribas SA	12/18/24	6,951
USD	1,400,000	SEK	14,058,069	Morgan Stanley & Co. International plc	12/18/24	10,386
USD	1,850,000	SEK	18,655,322	Toronto Dominion Bank	12/18/24	5,957
USD	4,204,002	ZAR	73,069,759	HSBC Bank plc	12/18/24	2,753
ZAR	382,174,987	USD	21,174,109	Goldman Sachs International	12/18/24	799,582
ZAR	192,336,174	USD	10,935,600	HSBC Bank plc	12/18/24	123,040
ZAR	102,493,490	USD	5,888,400	JPMorgan Chase Bank NA	12/18/24	4,608
CNY	248,466,540	USD	35,546,000	Morgan Stanley & Co. International plc	01/27/25	235,629
USD	41,602,167	HKD	322,491,678	Citibank NA	02/04/25	54,707
HKD	804,026,372	USD	103,550,263	HSBC Bank plc	05/16/25	160,151
KRW	152,458,890,000	USD	112,934,184	Standard Chartered Bank	05/20/25	3,831,945
HKD	648,583,982	USD	83,550,263	HSBC Bank plc	05/29/25	122,522
USD	38,412,822	HKD	297,200,000	HSBC Bank plc	08/07/25	41,845
						73,816,094
USD	11,041,185	EUR	10,252,033	JPMorgan Chase Bank NA	10/01/24	(370,865)
USD	12,334,610	EUR	11,453,227	Natwest Markets plc	10/01/24	(414,549)
BRL	64,986,075	USD	11,979,000	Bank of America NA	10/02/24	(49,915)
BRL	69,867,547	USD	12,843,535	BNP Paribas SA	10/02/24	(18,389)
USD	7,924,000	BRL	43,705,614	Barclays Bank plc	10/02/24	(98,765)
USD	43,463,000	BRL	243,053,470	BNP Paribas SA	10/02/24	(1,152,796)
USD	11,941,000	BRL	65,962,084	Citibank NA	10/02/24	(167,245)
USD	43,403,000	BRL	237,261,016	Goldman Sachs International	10/02/24	(149,512)
USD	14,049,088	TRY	497,464,150	Barclays Bank plc	10/07/24	(425,528)
USD	11,646,439	TRY	405,048,707	HSBC Bank plc	10/07/24	(139,183)

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	55,540,895	CNY	399,900,000	Citibank NA	10/16/24	$ (1,599,685)
USD	18,583,035	CNY	132,780,000	Royal Bank of Canada	10/16/24	(389,524)
USD	101,917,492	COP	435,442,481,669	Morgan Stanley & Co. International plc	10/16/24	(1,407,784)
USD	15,011,240	THB	540,900,000	Goldman Sachs International	10/16/24	(1,815,599)
USD	16,709,155	EUR	15,248,024	Deutsche Bank AG	10/17/24	(275,316)
USD	18,297,376	EUR	16,703,005	Toronto Dominion Bank	10/17/24	(307,770)
USD	14,189,383	EUR	12,950,100	UBS AG	10/17/24	(235,475)
COP	427,639,359,000	USD	102,801,450	BNP Paribas SA	10/23/24	(1,429,111)
USD	107,873,139	COP	460,397,161,940	Morgan Stanley & Co. International plc	10/23/24	(1,264,468)
USD	15,422,975	TRY	556,058,398	Barclays Bank plc	10/23/24	(466,582)
USD	18,421,760	TRY	690,631,800	Citibank NA	10/23/24	(1,313,277)
USD	11,724,356	TRY	424,714,796	UBS AG	10/23/24	(412,013)
CNY	27,716,158	USD	3,970,000	JPMorgan Chase Bank NA	10/24/24	(6,662)
COP	80,469,201,611	USD	19,093,280	BNP Paribas SA	10/24/24	(20,711)
COP	15,094,722,294	USD	3,623,748	Deutsche Bank AG	10/24/24	(46,042)
CZK	95,727,182	USD	4,246,087	BNP Paribas SA	10/24/24	(17,651)
CZK	453,495,169	USD	20,246,152	UBS AG	10/24/24	(214,484)
EUR	1,028,634	GBP	860,486	Goldman Sachs International	10/24/24	(4,255)
EUR	4,845,197	GBP	4,085,412	Standard Chartered Bank	10/24/24	(63,154)
EUR	17,836,000	USD	19,924,694	HSBC Bank plc	10/24/24	(50,862)
HUF	1,879,492,449	USD	5,293,823	BNP Paribas SA	10/24/24	(32,627)
IDR	210,408,493,612	USD	13,837,202	Citibank NA	10/24/24	(2,002)
INR	126,539,019	USD	1,512,521	JPMorgan Chase Bank NA	10/24/24	(3,960)
JPY	4,498,886,445	USD	31,579,000	Bank of America NA	10/24/24	(171,860)
JPY	238,742,314	USD	1,670,075	HSBC Bank plc	10/24/24	(3,393)
KRW	5,176,500,055	USD	3,965,512	Morgan Stanley & Co. International plc	10/24/24	(36,730)
MXN	717,274,785	USD	37,695,501	Goldman Sachs International	10/24/24	(1,397,889)
MXN	230,540,813	USD	11,836,263	HSBC Bank plc	10/24/24	(169,771)
MXN	274,771,819	USD	14,439,400	UBS AG	10/24/24	(534,602)
NOK	17,049,597	USD	1,622,809	Goldman Sachs International	10/24/24	(6,780)
PLN	6,404,427	EUR	1,495,231	Goldman Sachs International	10/24/24	(2,979)
PLN	30,146,602	EUR	7,042,000	State Street Bank and Trust Co.	10/24/24	(18,171)
PLN	20,902,929	USD	5,435,622	BNP Paribas SA	10/24/24	(7,594)
RON	31,718,190	USD	7,107,982	UBS AG	10/24/24	(13,995)
USD	7,945,000	CLP	7,168,376,250	Goldman Sachs International	10/24/24	(24,578)
USD	9,571,237	JPY	1,374,752,183	Barclays Bank plc	10/24/24	(26,034)
USD	5,329,531	SEK	54,426,603	Bank of America NA	10/24/24	(35,757)
USD	1,146,207	SEK	11,702,307	Goldman Sachs International	10/24/24	(7,388)
USD	13,383,812	TWD	424,467,598	HSBC Bank plc	10/24/24	(45,936)
USD	13,010,303	ZAR	229,161,792	State Street Bank and Trust Co.	10/24/24	(227,149)
AUD	17,298,000	USD	11,982,844	Bank of America NA	10/25/24	(19,148)
AUD	11,539,000	USD	7,990,395	Barclays Bank plc	10/25/24	(9,756)
CHF	10,068,144	USD	11,982,000	JPMorgan Chase Bank NA	10/25/24	(51,877)
CNY	55,773,842	USD	7,992,000	Goldman Sachs International	10/25/24	(15,717)
COP	70,081,414,200	GBP	12,598,000	Deutsche Bank AG	10/25/24	(234,601)
COP	33,325,936,000	USD	7,988,000	Bank of America NA	10/25/24	(90,320)
COP	33,545,752,020	USD	7,986,000	Barclays Bank plc	10/25/24	(36,227)
COP	32,807,974,920	USD	7,924,000	JPMorgan Chase Bank NA	10/25/24	(149,068)
EUR	26,423,000	GBP	22,211,033	Morgan Stanley & Co. International plc	10/25/24	(251,362)
EUR	4,253,000	USD	4,744,966	BNP Paribas SA	10/25/24	(5,817)
EUR	21,542,000	USD	24,078,226	Commonwealth Bank of Australia	10/25/24	(73,819)
EUR	10,688,000	USD	11,997,047	Goldman Sachs International	10/25/24	(87,331)
HUF	9,418,962,159	USD	26,602,000	Barclays Bank plc	10/25/24	(236,931)
IDR	301,891,342,000	USD	19,969,000	HSBC Bank plc	10/25/24	(118,739)
JPY	2,848,501,456	USD	19,919,000	Bank of America NA	10/25/24	(30,182)
KRW	10,438,718,400	USD	7,988,000	Barclays Bank plc	10/25/24	(65,054)
KRW	10,426,736,400	USD	7,988,000	Morgan Stanley & Co. International plc	10/25/24	(74,149)
MXN	1,663,055,334	USD	85,440,000	Goldman Sachs International	10/25/24	(1,295,310)
MXN	307,686,986	USD	15,847,000	JPMorgan Chase Bank NA	10/25/24	(279,132)
MXN	232,384,405	USD	11,964,000	State Street Bank and Trust Co.	10/25/24	(206,175)
NOK	79,878,013	USD	7,615,000	State Street Bank and Trust Co.	10/25/24	(43,751)
PLN	21,359,785	EUR	4,988,000	State Street Bank and Trust Co.	10/25/24	(11,636)
PLN	85,618,348	USD	22,307,000	Barclays Bank plc	10/25/24	(74,352)

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Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		*Currency Sold*		*Counterparty*	*Settlement Date*	*Unrealized Appreciation (Depreciation)*
PLN	60,708,366	USD	15,935,000	HSBC Bank plc	10/25/24	$ (170,765)
PLN	61,113,912	USD	15,935,000	UBS AG	10/25/24	(65,456)
SGD	10,214,008	USD	7,988,000	Bank of America NA	10/25/24	(30,866)
USD	31,958,683	AUD	46,496,000	Bank of America NA	10/25/24	(199,024)
USD	1,443,123	AUD	2,117,500	Natwest Markets plc	10/25/24	(21,389)
USD	3,960,000	CHF	3,345,513	Morgan Stanley & Co. International plc	10/25/24	(4,225)
USD	11,988,000	CLP	10,783,206,000	Barclays Bank plc	10/25/24	(337)
USD	7,992,000	CLP	7,210,861,920	Goldman Sachs International	10/25/24	(24,748)
USD	11,157,000	CNY	78,675,203	UBS AG	10/25/24	(94,433)
USD	19,919,000	JPY	2,862,155,731	BNP Paribas SA	10/25/24	(65,155)
USD	27,826,000	MXN	550,189,585	HSBC Bank plc	10/25/24	(11,638)
USD	14,745,000	SEK	149,724,323	Deutsche Bank AG	10/25/24	(15,386)
USD	31,682,000	THB	1,049,881,284	Bank of America NA	10/25/24	(1,001,079)
USD	7,059,099	TRY	250,225,300	Barclays Bank plc	10/25/24	(74,608)
USD	6,229,246	TRY	220,038,125	Goldman Sachs International	10/25/24	(43,851)
USD	7,051,224	TRY	250,225,300	HSBC Bank plc	10/25/24	(82,483)
USD	7,029,000	TWD	222,910,677	HSBC Bank plc	10/25/24	(24,882)
USD	15,952,000	ZAR	279,823,125	HSBC Bank plc	10/25/24	(210,378)
USD	15,651,000	ZAR	274,339,790	Morgan Stanley & Co. International plc	10/25/24	(194,665)
ZAR	205,242,542	USD	11,982,000	UBS AG	10/25/24	(127,341)
USD	45,047,326	TRY	1,589,976,919	UBS AG	10/28/24	(123,650)
USD	146,900,000	HKD	1,143,102,350	UBS AG	11/01/24	(205,057)
BRL	117,144,938	USD	21,516,000	Bank of America NA	11/04/24	(98,597)
BRL	108,545,945	USD	19,980,000	Goldman Sachs International	11/04/24	(134,736)
USD	146,900,000	HKD	1,142,439,831	UBS AG	11/05/24	(130,769)
HUF	8,953,551,899	USD	25,346,183	BNP Paribas SA	11/20/24	(307,763)
MXN	945,091,501	USD	48,363,923	BNP Paribas SA	11/20/24	(739,311)
PLN	309,195,950	USD	80,561,360	Barclays Bank plc	11/20/24	(328,183)
USD	111,889,863	KRW	152,458,890,000	Standard Chartered Bank	11/20/24	(3,980,723)
USD	12,233,472	MYR	51,286,383	Barclays Bank plc	11/20/24	(204,068)
USD	35,817,539	PEN	134,492,645	Barclays Bank plc	11/20/24	(440,755)
USD	6,312,190	THB	207,323,895	Goldman Sachs International	11/20/24	(152,437)
USD	29,009,413	THB	954,409,678	HSBC Bank plc	11/20/24	(750,315)
USD	23,678,404	TWD	749,090,000	Morgan Stanley & Co. International plc	11/20/24	(118,953)
USD	2,887,150	UYU	121,483,506	Citibank NA	11/20/24	(35,234)
USD	18,706,321	ZAR	325,642,720	State Street Bank and Trust Co.	11/20/24	(61,619)
USD	31,982,038	ZAR	562,672,793	UBS AG	11/20/24	(446,782)
USD	105,530,819	BRL	580,408,952	Deutsche Bank AG	11/21/24	(384,772)
USD	13,805,978	BRL	77,372,844	JPMorgan Chase Bank NA	11/21/24	(313,361)
USD	28,888,396	TRY	1,145,136,000	UBS AG	12/04/24	(2,343,925)
USD	31,996,063	TRY	1,258,146,000	Barclays Bank plc	12/06/24	(2,246,255)
USD	50,805,831	PEN	193,763,278	Goldman Sachs International	12/11/24	(1,425,457)
AUD	8,240,000	NZD	8,996,619	Deutsche Bank AG	12/18/24	(15,012)
AUD	31,672,726	NZD	34,575,579	JPMorgan Chase Bank NA	12/18/24	(54,257)
AUD	3,800,000	USD	2,635,002	HSBC Bank plc	12/18/24	(5,776)
CAD	2,694,802	CHF	1,681,666	JPMorgan Chase Bank NA	12/18/24	(7,803)
CAD	2,820,525	USD	2,100,000	BNP Paribas SA	12/18/24	(10,281)
CAD	28,236,096	USD	20,993,171	Citibank NA	12/18/24	(73,123)
CAD	13,606,370	USD	10,100,000	JPMorgan Chase Bank NA	12/18/24	(19,077)
CAD	5,652,751	USD	4,200,000	Morgan Stanley & Co. International plc	12/18/24	(11,892)
CAD	10,019,602	USD	7,450,000	Toronto Dominion Bank	12/18/24	(26,504)
CHF	5,604,778	USD	6,700,000	JPMorgan Chase Bank NA	12/18/24	(19,676)
CHF	3,506,345	USD	4,200,000	Morgan Stanley & Co. International plc	12/18/24	(20,795)
CHF	4,693,186	USD	5,600,000	Toronto Dominion Bank	12/18/24	(6,201)
CHF	7,032,522	USD	8,400,000	UBS AG	12/18/24	(17,951)
CNY	133,120,000	USD	19,124,629	JPMorgan Chase Bank NA	12/18/24	(5,544)
CNY	3,479,306	USD	500,000	State Street Bank and Trust Co.	12/18/24	(292)
EUR	33,622,000	AUD	54,296,215	JPMorgan Chase Bank NA	12/18/24	(21,967)
EUR	12,618,329	BRL	78,332,694	Barclays Bank plc	12/18/24	(156,769)
EUR	29,438,843	BRL	182,338,086	Citibank NA	12/18/24	(290,476)
EUR	1,682,529	CAD	2,536,516	Toronto Dominion Bank	12/18/24	(418)
EUR	2,000,000	GBP	1,696,275	Canadian Imperial Bank of Commerce	12/18/24	(34,036)
EUR	10,200,000	GBP	8,634,064	HSBC Bank plc	12/18/24	(150,943)

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR	5,110,000	GBP	4,329,050	Morgan Stanley & Co. International plc	12/18/24	$ (80,369)
EUR	5,167,315	SEK	58,700,000	Deutsche Bank AG	12/18/24	(32,045)
EUR	3,747,721	USD	4,200,000	BNP Paribas SA	12/18/24	(14,921)
EUR	9,900,000	USD	11,098,583	HSBC Bank plc	12/18/24	(43,257)
EUR	52,997,454	USD	59,266,545	JPMorgan Chase Bank NA	12/18/24	(84,307)
EUR	4,994,381	USD	5,600,000	Morgan Stanley & Co. International plc	12/18/24	(22,776)
EUR	3,352,222	USD	3,750,000	Toronto Dominion Bank	12/18/24	(6,575)
GBP	18,079,780	USD	24,226,626	Morgan Stanley & Co. International plc	12/18/24	(59,121)
JPY	397,500,000	GBP	2,178,730	Barclays Bank plc	12/18/24	(116,773)
JPY	397,500,000	GBP	2,177,311	Morgan Stanley & Co. International plc	12/18/24	(114,876)
JPY	1,535,000,000	USD	11,094,167	Barclays Bank plc	12/18/24	(298,705)
JPY	2,594,853,685	USD	18,505,457	BNP Paribas SA	12/18/24	(256,178)
JPY	1,973,000,000	USD	14,219,994	Citibank NA	12/18/24	(344,134)
JPY	2,601,000,000	USD	18,677,831	JPMorgan Chase Bank NA	12/18/24	(385,326)
JPY	2,042,350,623	USD	14,644,039	JPMorgan Chase Bank NA	12/18/24	(280,445)
JPY	395,987,359	USD	2,800,000	Morgan Stanley & Co. International plc	12/18/24	(15,071)
JPY	12,856,620,703	USD	90,856,627	State Street Bank and Trust Co.	12/18/24	(437,634)
MXN	789,766,893	USD	39,713,720	Morgan Stanley & Co. International plc	12/18/24	(86,820)
NOK	29,800,000	SEK	28,770,869	BNP Paribas SA	12/18/24	(18,912)
NOK	83,300,000	SEK	80,342,498	Goldman Sachs International	12/18/24	(44,880)
NOK	53,800,000	SEK	52,105,585	JPMorgan Chase Bank NA	12/18/24	(50,309)
NOK	58,100,000	SEK	56,110,810	Morgan Stanley & Co. International plc	12/18/24	(38,579)
NOK	30,200,000	SEK	29,231,969	UBS AG	12/18/24	(26,571)
NOK	211,580,759	USD	20,166,998	JPMorgan Chase Bank NA	12/18/24	(109,184)
NOK	51,552,057	USD	4,900,000	Morgan Stanley & Co. International plc	12/18/24	(12,875)
SEK	28,148,718	GBP	2,101,953	JPMorgan Chase Bank NA	12/18/24	(27,264)
SEK	100,560,683	NOK	105,125,000	Goldman Sachs International	12/18/24	(25,596)
SEK	51,002,212	USD	5,050,000	JPMorgan Chase Bank NA	12/18/24	(8,528)
SEK	14,097,180	USD	1,400,000	State Street Bank and Trust Co.	12/18/24	(6,520)
USD	719,627	AUD	1,059,000	Barclays Bank plc	12/18/24	(13,097)
USD	60,856,283	AUD	89,493,390	BNP Paribas SA	12/18/24	(1,064,343)
USD	27,120,656	AUD	40,086,000	Deutsche Bank AG	12/18/24	(614,914)
USD	43,039,925	AUD	64,023,690	JPMorgan Chase Bank NA	12/18/24	(1,258,172)
USD	78,707,049	AUD	116,769,000	Morgan Stanley & Co. International plc	12/18/24	(2,085,617)
USD	2,111,800	AUD	3,121,000	Natwest Markets plc	12/18/24	(47,625)
USD	5,600,000	AUD	8,146,995	Toronto Dominion Bank	12/18/24	(36,919)
USD	4,944,511	BRL	28,292,000	Bank of America NA	12/18/24	(201,419)
USD	6,729,238	BRL	37,311,875	Citibank NA	12/18/24	(57,285)
USD	5,590,000	CAD	7,564,970	Barclays Bank plc	12/18/24	(14,866)
USD	15,150,000	CAD	20,483,314	JPMorgan Chase Bank NA	12/18/24	(26,031)
USD	1,115,962	CAD	1,508,000	Natwest Markets plc	12/18/24	(1,311)
USD	3,119,142	CAD	4,229,000	Toronto Dominion Bank	12/18/24	(14,113)
USD	5,600,000	CHF	4,713,751	JPMorgan Chase Bank NA	12/18/24	(18,311)
USD	4,200,000	CHF	3,535,224	UBS AG	12/18/24	(13,626)
USD	72,665,942	CNY	513,088,840	Bank of America NA	12/18/24	(1,025,384)
USD	500,000	CNY	3,496,451	Bank of Montreal	12/18/24	(2,170)
USD	2,739,058	CNY	19,312,000	Barclays Bank plc	12/18/24	(34,588)
USD	28,474,508	CNY	200,629,272	HSBC Bank plc	12/18/24	(340,457)
USD	75,629,081	CNY	545,190,000	JPMorgan Chase Bank NA	12/18/24	(2,672,707)
USD	556,744	EUR	500,000	ANZ Banking Group Ltd.	12/18/24	(1,606)
USD	8,403,691,075	EUR	7,527,976,612	BNP Paribas SA	12/18/24	(2,797,646)
USD	464,983,971	EUR	416,424,000	Commonwealth Bank of Australia	12/18/24	(36,557)
USD	872,937	EUR	785,000	Credit Agricole Corporate & Investment Bank SA	12/18/24	(3,672)
USD	272,319,913	EUR	244,340,000	Deutsche Bank AG	12/18/24	(534,475)
USD	44,320,923	EUR	39,850,000	HSBC Bank plc	12/18/24	(179,557)
USD	105,066,002	EUR	94,731,964	Morgan Stanley & Co. International plc	12/18/24	(721,147)
USD	110,208,004	EUR	99,310,000	Natwest Markets plc	12/18/24	(691,437)
USD	252,369,398	EUR	228,088,303	Royal Bank of Canada	12/18/24	(2,336,726)
USD	55,291,564	EUR	49,673,800	Societe Generale SA	12/18/24	(179,150)
USD	21,827,402	EUR	19,563,000	Wells Fargo Bank NA	12/18/24	(18,593)
USD	2,254,026,379	GBP	1,715,311,909	Barclays Bank plc	12/18/24	(38,855,979)
USD	16,800,000	GBP	12,652,746	BNP Paribas SA	12/18/24	(113,110)
USD	2,214,487	GBP	1,670,000	Goldman Sachs International	12/18/24	(17,826)

Forward Foreign Currency Exchange Contracts (continued)

	Currency Purchased		Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	8,918,312	GBP	6,730,204	HSBC Bank plc	12/18/24	$ (78,050)
USD	19,724,223	GBP	14,863,506	JPMorgan Chase Bank NA	12/18/24	(144,041)
USD	44,399,946	GBP	33,987,255	Morgan Stanley & Co. International plc	12/18/24	(1,031,312)
USD	3,523,930	GBP	2,649,000	Natwest Markets plc	12/18/24	(17,027)
USD	6,198,184	GBP	4,664,000	Nomura International plc	12/18/24	(36,253)
USD	18,509,261	GBP	14,094,000	Royal Bank of Canada	12/18/24	(330,394)
USD	699,218	GBP	525,000	Toronto Dominion Bank	12/18/24	(2,557)
USD	59,905,809	GBP	45,157,000	UBS AG	12/18/24	(456,209)
USD	1,604,584	HKD	12,465,000	UBS AG	12/18/24	(539)
USD	78,462,217	IDR	1,216,046,665,868	BNP Paribas SA	12/18/24	(1,361,518)
USD	24,259,248	IDR	376,566,631,701	Citibank NA	12/18/24	(459,339)
USD	377,323	IDR	5,836,054,841	Goldman Sachs International	12/18/24	(5,767)
USD	54,462,223	IDR	841,740,887,000	Standard Chartered Bank	12/18/24	(791,332)
USD	18,269,044	INR	1,540,000,000	Bank of America NA	12/18/24	(38,795)
USD	169,248,741	INR	14,266,314,876	BNP Paribas SA	12/18/24	(352,163)
USD	48,209,256	INR	4,063,076,096	Goldman Sachs International	12/18/24	(93,434)
USD	13,000,000	INR	1,094,975,700	JPMorgan Chase Bank NA	12/18/24	(17,298)
USD	2,677,757	JPY	385,000,000	HSBC Bank plc	12/18/24	(29,899)
USD	56,179,313	KRW	74,644,329,000	Barclays Bank plc	12/18/24	(642,638)
USD	2,817,540	MXN	56,200,000	Citibank NA	12/18/24	(2,320)
USD	30,269,095	MYR	130,459,800	Goldman Sachs International	12/18/24	(1,493,846)
USD	20,179,865	MYR	86,973,200	Royal Bank of Canada	12/18/24	(995,429)
USD	8,409,456	NOK	89,696,180	Morgan Stanley & Co. International plc	12/18/24	(93,724)
USD	25,442,549	NZD	40,297,965	BNP Paribas SA	12/18/24	(162,017)
USD	4,200,000	NZD	6,699,462	Citibank NA	12/18/24	(56,712)
USD	14,723,103	NZD	23,737,713	Goldman Sachs International	12/18/24	(359,391)
USD	3,350,000	NZD	5,377,235	HSBC Bank plc	12/18/24	(66,593)
USD	20,286,385	NZD	32,369,701	JPMorgan Chase Bank NA	12/18/24	(280,711)
USD	1,850,000	NZD	2,926,451	Toronto Dominion Bank	12/18/24	(9,412)
USD	43,522,238	PHP	2,461,139,062	Citibank NA	12/18/24	(312,391)
USD	537,939	PHP	30,303,000	Royal Bank of Canada	12/18/24	(1,779)
USD	29,439,689	PHP	1,658,426,000	Standard Chartered Bank	12/18/24	(98,052)
USD	33,629,000	SEK	342,088,727	JPMorgan Chase Bank NA	12/18/24	(185,824)
USD	6,597,586	SGD	8,500,000	Bank of America NA	12/18/24	(41,669)
USD	35,030,650	SGD	45,380,000	HSBC Bank plc	12/18/24	(415,162)
USD	1,564,544	SGD	2,022,000	State Street Bank and Trust Co.	12/18/24	(14,818)
USD	75,269,678	THB	2,533,615,000	BNP Paribas SA	12/18/24	(3,878,570)
USD	60,410,721	THB	2,021,826,000	Citibank NA	12/18/24	(2,749,619)
USD	33,648,000	ZAR	600,118,809	JPMorgan Chase Bank NA	12/18/24	(856,678)
ZAR	102,237,345	USD	5,888,400	BNP Paribas SA	12/18/24	(10,119)
ZAR	116,903,246	USD	6,729,600	JPMorgan Chase Bank NA	12/18/24	(8,083)
USD	79,039,092	ZAR	1,397,322,839	Deutsche Bank AG	12/20/24	(1,287,792)
USD	35,546,000	CNY	249,070,822	Morgan Stanley & Co. International plc	01/27/25	(322,651)
COP	173,517,400,148	USD	43,619,256	Citibank NA	02/21/25	(3,127,409)
COP	216,233,070,000	USD	52,129,477	HSBC Bank plc	02/24/25	(1,690,302)
USD	106,187,173	HKD	825,000,000	HSBC Bank plc	03/19/25	(155,799)
USD	83,550,263	HKD	648,007,485	Deutsche Bank AG	05/16/25	(35,458)
USD	20,000,000	HKD	155,110,000	JPMorgan Chase Bank NA	05/16/25	(7,456)
USD	115,535,045	KRW	152,458,890,000	Citibank NA	05/20/25	(1,231,084)
USD	83,550,263	HKD	647,815,319	Bank of America NA	05/29/25	(23,358)
USD	83,709,532	HKD	649,000,000	Citibank NA	07/25/25	(70,232)
USD	153,458,492	HKD	1,188,800,000	HSBC Bank plc	08/07/25	(25,416)
						(123,978,473)
						$ (50,162,379)

OTC Barrier Options Purchased

Description	Type of Option	Counterparty	Expiration Date		Exercise Price		Barrier Price/Range		Notional Amount (000)	Value
Call										
EUR Currency	One-Touch	Bank of America NA	10/11/24	CHF	0.97	CHF	0.97	EUR	790	$ 4,850
USD Currency	One-Touch	HSBC Bank plc	10/18/24	PLN	4.25	PLN	4.25	USD	1,941	10,446
USD Currency	One-Touch	Barclays Bank plc	10/18/24	CNH	7.30	CNH	7.30	USD	1,965	32,384
USD Currency	One-Touch	Morgan Stanley & Co. International plc	10/18/24	CNH	7.35	CNH	7.35	USD	3,910	40,057
USD Currency	One-Touch	Barclays Bank plc	10/23/24	CNH	7.50	CNH	7.50	USD	5,454	6,419
USD Currency	Up and Out	Morgan Stanley & Co. International plc	10/24/24	JPY	158.00	JPY	163.00	USD	105,131	1,008
USD Currency	Up and Out	HSBC Bank plc	11/01/24	MXN	20.50	MXN	21.75	USD	41,556	78,709
USD Currency	One-Touch	Bank of America NA	11/06/24	CNH	7.50	CNH	7.50	USD	5,835	32,614
USD Currency	One Touch	HSBC Bank plc	11/27/24	SGD	1.32	SGD	1.32	USD	5,983	472,678
USD Currency	Up and Out	HSBC Bank plc	11/27/24	CNH	7.20	CNH	7.40	USD	5,000	2,701
USD Currency	One-Touch	HSBC Bank plc	12/09/24	CNH	7.65	CNH	7.65	USD	3,797	24,118
CNH Currency	One-Touch	JPMorgan Chase Bank NA	01/23/25	INR	12.50	INR	12.50	CNH	13,231	321,536
USD Currency	One-Touch	HSBC Bank plc	03/31/25	CNH	7.35	CNH	7.35	USD	4,150	349,438
AUD Currency	One-Touch	JPMorgan Chase Bank NA	04/15/25	NZD	1.20	NZD	1.20	AUD	4,250	37,080
USD Currency	Up and Out	BNP Paribas SA	07/07/25	CNH	7.20	CNH	7.60	USD	169,980	186,505
										1,600,543
Put										
EUR Currency	Down and Out	HSBC Bank plc	10/03/24	USD	1.10	USD	1.08	EUR	84,051	3,287
EUR Currency	Down and Out	Goldman Sachs International	10/07/24	USD	1.07	USD	1.01	EUR	81,597	428
USD Currency	Down and Out	UBS AG	10/30/24	TRY	35.50	TRY	34.00	USD	33,890	444,159
EUR Currency	One-Touch	HSBC Bank plc	11/04/24	USD	1.06	USD	1.06	EUR	2,144	26,138
EUR Currency	One-Touch	HSBC Bank plc	11/04/24	USD	1.06	USD	1.06	EUR	3,550	43,288
EUR Currency	One-Touch	Bank of America NA	11/12/24	USD	1.05	USD	1.05	EUR	2,283	24,928
EUR Currency	One-Touch	Bank of America NA	11/19/24	USD	1.05	USD	1.05	EUR	526	8,984
EUR Currency	One-Touch	Bank of America NA	11/19/24	USD	1.05	USD	1.05	EUR	1,757	29,990
USD Currency	One-Touch	UBS AG	11/21/24	TRY	35.00	TRY	35.00	USD	1,839	470,945
EUR Currency	One-Touch	Barclays Bank plc	12/09/24	USD	1.04	USD	1.04	EUR	3,709	69,643
USD Currency	One-Touch	UBS AG	12/12/24	TRY	35.25	TRY	35.25	USD	2,352	437,412
USD Currency	Down and Out	Credit Agricole Corporate & Investment Bank	12/16/24	JPY	135.00	JPY	130.00	USD	105,143	61,108
USD Currency	One-Touch	Bank of America NA	12/17/24	TRY	29.25	TRY	29.25	USD	5,744	62
EUR Currency	One-Touch	HSBC Bank plc	12/30/24	USD	0.99	USD	0.99	EUR	8,500	29,228
CNH Currency	One-Touch	Standard Chartered Bank	01/23/25	INR	11.50	INR	11.50	CNH	26,461	196,887
USD Currency	One-Touch	JPMorgan Chase Bank NA	02/05/25	TRY	30.60	TRY	30.60	USD	4,210	764
CNH Currency	One-Touch	JPMorgan Chase Bank NA	06/12/25	INR	11.50	INR	11.50	CNH	20,158	218,239
CNH Currency	One-Touch	Bank of America NA	07/31/25	INR	11.60	INR	11.60	CNH	8,500	120,670
										2,186,160
										$ 3,786,703

Exchange-Traded Options Purchased

Description	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
Call							
CBOE Volatility Index	2,077	10/16/24	USD	25.00	USD	3,475	$ 112,158
ConocoPhillips	2,261	10/18/24	USD	115.00	USD	23,804	46,351
Informatica, Inc.	832	10/18/24	USD	30.00	USD	2,103	10,400
Sabre Corp.	1,882	10/18/24	USD	4.50	USD	691	4,705
Shell plc.	2,200	10/18/24	EUR	32.00	EUR	6,504	4,898
SPDR S&P Oil & Gas Exploration & Production ETF	1,235	10/18/24	USD	150.00	USD	16,243	16,055
Western Digital Corp.	1,869	10/18/24	USD	75.00	USD	12,763	69,153
U.S. Treasury 10-Year Note	187	10/25/24	USD	116.50	USD	18,700	17,531
U.S. Treasury 30-Year Bond	124	10/25/24	USD	126.50	USD	12,400	58,125
U.S. Treasury 5-Year Note	249	10/25/24	USD	111.25	USD	24,900	23,344
Boston Scientific Corp.	1,800	11/15/24	USD	85.00	USD	15,084	477,000
DR Horton, Inc.	1,000	11/15/24	USD	200.00	USD	19,077	630,000

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Exchange-Traded Options Purchased (continued)

Description	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
Fifth Third Bancorp	1,500	11/15/24	USD	43.00	USD	6,426	$ 300,000
Freeport-McMoRan, Inc.	4,800	11/15/24	USD	55.00	USD	23,962	492,000
Hewlett Packard Enterprise Co.	1,868	11/15/24	USD	22.00	USD	3,822	98,070
Home Depot, Inc. (The)	225	11/15/24	USD	390.00	USD	9,117	548,438
JPMorgan Chase & Co.	900	11/15/24	USD	215.00	USD	18,977	531,000
Trane Technologies plc	600	11/15/24	USD	400.00	USD	23,324	738,000
Uniti Group, Inc.	1,300	11/15/24	USD	7.00	USD	733	22,750
Uniti Group, Inc.	1,482	11/15/24	USD	6.00	USD	836	66,690
Walmart, Inc.	3,770	11/15/24	USD	80.00	USD	30,443	1,140,425
Western Digital Corp.	956	11/15/24	USD	82.50	USD	6,529	67,398
TOPIX Index	442	12/13/24	JPY	2,650.00	JPY	11,695,055	3,213,707
Bank of America Corp.	1,125	12/20/24	USD	41.00	USD	4,464	162,000
Capital One Financial Corp.	600	12/20/24	USD	155.00	USD	8,984	441,000
Carrier Global Corp.	3,800	12/20/24	USD	85.00	USD	30,586	1,064,000
Costco Wholesale Corp.	270	12/20/24	USD	940.00	USD	23,936	575,100
Home Depot, Inc. (The)	400	12/20/24	USD	400.00	USD	16,208	860,000
iShares China Large-Cap ETF	14,929	12/20/24	USD	34.00	USD	47,444	1,918,377
Meta Platforms, Inc.	190	12/20/24	USD	600.00	USD	10,876	562,400
NVIDIA Corp.	750	12/20/24	USD	130.00	USD	9,108	675,000
Paramount Global	1,248	12/20/24	USD	15.00	USD	1,325	2,496
S&P 500 Index	97	12/20/24	USD	5,800.00	USD	55,896	1,553,455
S&P 500 Index	97	12/20/24	USD	5,600.00	USD	55,896	2,924,550
Fifth Third Bancorp	2,000	01/17/25	USD	45.00	USD	8,568	365,000
Paramount Global	1,482	01/17/25	USD	15.00	USD	1,574	5,187
Sabre Corp.	2,494	01/17/25	USD	5.00	USD	915	44,892
Uniti Group, Inc.	1,974	01/17/25	USD	6.00	USD	1,113	128,310
							19,969,965
Put							
S&P 500 Index	48	10/04/24	USD	5,300.00	USD	27,660	1,920
3-mo. SOFR	10,564	10/11/24	USD	96.88	USD	2,641,000	1,584,600
Consumer Staples Select Sector SPDR Fund	5,000	10/18/24	USD	81.00	USD	41,500	107,500
EURO STOXX 50 Index	485	10/18/24	EUR	4,700.00	EUR	24,252	48,319
iShares iBoxx $ High Yield Corporate Bond ETF	2,500	10/18/24	USD	77.00	USD	20,075	12,500
iShares iBoxx $ High Yield Corporate Bond ETF	26,096	10/18/24	USD	78.00	USD	209,551	182,672
iShares Russell 2000 ETF	50	10/18/24	USD	214.00	USD	1,104	8,775
iShares Russell 2000 ETF	650	10/18/24	USD	210.00	USD	14,358	66,625
SPDR S&P 500 ETF Trust	400	10/18/24	USD	555.00	USD	22,950	82,800
SPDR S&P 500 ETF Trust	2,050	10/18/24	USD	550.00	USD	117,621	325,950
SPDR S&P 500 ETF Trust	4,000	10/31/24	USD	540.00	USD	229,504	764,000
3-mo. SOFR	4,204	11/15/24	USD	95.31	USD	1,051,000	52,550
American Airlines Group, Inc.	1,246	11/15/24	USD	9.00	USD	1,401	16,821
American Airlines Group, Inc.	1,954	11/15/24	USD	8.00	USD	2,196	10,747
Intel Corp.	1,249	12/20/24	USD	17.00	USD	2,930	38,719
S&P 500 Index	49	12/20/24	USD	4,500.00	USD	28,236	63,945
S&P 500 Index	49	12/20/24	USD	5,100.00	USD	28,236	166,355
3-mo. SOFR	4,198	01/10/25	USD	96.00	USD	1,049,500	550,988
3-mo. SOFR	8,499	06/13/25	USD	95.50	USD	2,124,750	690,544
3-mo. SOFR	8,491	09/12/25	USD	95.75	USD	2,122,750	1,645,131
							6,421,461
							$ 26,391,426

OTC Options Purchased

Description	Counterparty	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
Call								
USD Currency	Morgan Stanley & Co. International plc	—	10/09/24	MXN	18.30	USD	37,961	$ 2,718,071
USD Currency	Morgan Stanley & Co. International plc	—	10/18/24	MXN	18.30	USD	37,041	2,711,997
USD Currency	Bank of America NA	—	10/22/24	CAD	1.37	USD	19,919	27,995
USD Currency	Standard Chartered Bank	—	10/29/24	CNH	7.05	USD	47,810	202,291

OTC Options Purchased (continued)

Description	Counterparty	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
USD Currency.	Barclays Bank plc	—	10/31/24	JPY	155.00	USD	126,174	$ 24,131
USD Currency.	UBS AG	—	10/31/24	JPY	150.00	USD	84,116	118,933
USD Currency.	Bank of America NA	—	11/01/24	CHF	0.87	USD	24,170	12,669
USD Currency.	HSBC Bank plc	—	11/01/24	HKD	7.78	USD	253,100	177,217
USD Currency.	Deutsche Bank AG	—	11/12/24	BRL	5.75	USD	46,003	269,175
USD Currency.	Morgan Stanley & Co. International plc	—	11/12/24	ZAR	19.00	USD	30,465	36,708
USD Currency.	Morgan Stanley & Co. International plc	—	11/12/24	COP	4,200.00	USD	53,696	1,199,670
USD Currency.	JPMorgan Chase Bank NA	—	11/14/24	INR	85.00	USD	126,750	91,640
USD Currency.	HSBC Bank plc	—	11/20/24	ZAR	17.75	USD	58,856	644,781
USD Currency.	JPMorgan Chase Bank NA	—	11/29/24	INR	84.25	USD	127,960	384,478
USD Currency.	UBS AG	—	08/22/25	HKD	7.50	USD	210,200	6,729,651
USD Currency.	UBS AG	—	08/27/25	HKD	7.50	USD	210,100	6,725,435
USD Currency.	Bank of America NA	—	03/06/26	CNH	7.75	USD	153,169	724,497
								22,799,339
Put								
EUR Currency.	HSBC Bank plc	—	10/04/24	USD	1.07	EUR	99,360	2
USD Currency.	Morgan Stanley & Co. International plc	—	10/11/24	BRL	5.56	USD	19,839	449,418
USD Currency.	Bank of America NA	—	10/16/24	KRW	1,300.00	USD	126,017	421,948
USD Currency.	JPMorgan Chase Bank NA	—	10/17/24	JPY	140.00	USD	25,000	86,201
S&P 500 Index	UBS AG	9,889	10/18/24	USD	5,400.00	USD	56,985	210,091
CHF Currency.	Credit Agricole Corporate & Investment Bank	—	10/29/24	JPY	170.50	CHF	20,000	318,209
USD Currency.	BNP Paribas SA	—	10/31/24	JPY	145.00	USD	21,029	456,709
USD Currency.	Morgan Stanley & Co. International plc	—	10/31/24	CNH	7.10	USD	100,000	1,836,068
EUR Currency.	Goldman Sachs International	—	11/01/24	BRL	6.10	EUR	63,092	1,136,506
NZD Currency.	JPMorgan Chase Bank NA	—	11/08/24	USD	0.62	NZD	75,689	236,993
EUR Currency.	JPMorgan Chase Bank NA	—	11/12/24	USD	1.06	EUR	28,095	9,029
USD Currency.	BNP Paribas SA	—	11/14/24	INR	83.25	USD	127,370	106,097
S&P 500 Index	UBS AG	3,080	11/15/24	USD	5,450.00	USD	17,748	263,702
USD Currency.	BNP Paribas SA	—	11/18/24	JPY	137.00	USD	84,991	456,862
EUR Currency.	JPMorgan Chase Bank NA	—	11/19/24	USD	1.06	EUR	28,095	14,541
EUR Currency.	Bank of America NA	—	11/21/24	USD	1.10	EUR	27,010	142,761
USD Currency.	Goldman Sachs International	—	12/06/24	TRY	42.50	USD	22,110	3,496,348
								9,641,485
								$ 32,440,824

OTC Structured Options

Description	Counterparty	Units	Expiration Date		Notional Amount (000)	Value
Asset Swapped Convertible Option Transaction. Call on Koei Tecmo Holdings Co. Ltd. convertible corporate bond. Exercise price or rate is 6-mo. TIBOR plus 60.00	Nomura International plc	1,500,000,000	12/04/24	JPY	1,500,000	$ 1
Asset Swapped Convertible Option Transaction. Call on LINK Ltd. convertible corporate bond. Exercise price or rate is 3-mo. HIBOR plus 110.00	HSBC Bank plc	140,000,000	12/12/25	HKD	140,000	217,053
Asset Swapped Convertible Option Transaction. Call on Obara Group, Inc. convertible corporate bond. Exercise price or rate is 1.29 (Fixed Spread)	Nomura International plc	720,000,000	03/31/26	JPY	720,000	455,841
Asset Swapped Convertible Option Transaction. Call on OSG Corp. convertible corporate bond. Exercise price or rate is 1-day TONAR plus 60.00	Nomura International plc	350,000,000	12/21/27	JPY	350,000	324,586
Asset Swapped Convertible Option Transaction. Call on Kobe Steel Ltd. convertible corporate bond. Exercise price or rate is 1-day TONAR plus 110.00	Nomura International plc	500,000,000	11/27/28	JPY	500,000	396,393

OTC Structured Options (continued)

Description	Counterparty	Units	Expiration Date		Notional Amount (000)		Value
Asset Swapped Convertible Option Transaction. Call on Kansai Paint Co. Ltd. convertible corporate bond. Exercise price or rate is 1-day TONAR plus 55.00	Nomura International plc	1,170,000,000	03/08/29	JPY	1,170,000	$	1,245,872
Asset Swapped Convertible Option Transaction. Call on INFRONEER Holdings, Inc. convertible corporate bond. Exercise price or rate is 1.42 (Fixed Spread)	Nomura International plc	720,000,000	03/30/29	JPY	720,000		225,084
Asset Swapped Convertible Option Transaction. Call on Kobe Steel Ltd. convertible corporate bond. Exercise price or rate is 1-day TONAR plus 125.00	Nomura International plc	500,000,000	12/13/30	JPY	500,000		611,890
Asset Swapped Convertible Option Transaction. Call on Kansai Paint Co. Ltd. convertible corporate bond. Exercise price or rate is 1-day TONAR plus 65.00	Nomura International plc	750,000,000	03/07/31	JPY	750,000		979,780
						$	4,456,500

OTC Dual Binary Options Purchased

Description[(a)]	Counterparty	Units	Expiration Date		Notional Amount (000)		Value
Put							
Payout at expiry if USDCNHC >= 7.35 and difference of US 30-Year swap and US 5-Year swap >= 0.23	Citibank NA	2,992,000	01/17/25	USD	21,991	$	20,783

[(a)] Option only pays if both terms are met on the expiration date.

OTC Credit Default Swaptions Purchased

Description	Paid by the Fund Rate/Reference	Received by the Fund Rate/Reference	Frequency	Counterparty	Expiration Date		Exercise Price		Notional Amount (000)[(a)]		Value
Put											
Bought Protection on 5-Year Credit Default Swap	1.00%	Markit CDX North American Investment Grade Index Series 42.V1	Quarterly	JPMorgan Chase Bank NA	10/16/24	USD	55.00	USD	195,150	$	35,331
Bought Protection on 5-Year Credit Default Swap	1.00	Markit CDX North American Investment Grade Index Series 42.V1	Quarterly	Bank of America NA	10/16/24	USD	57.50	USD	749,845		104,460
Bought Protection on 5-Year Credit Default Swap	1.00	iTraxx Europe Main Index Series 42.V1	Quarterly	Morgan Stanley & Co. International plc	12/18/24	EUR	60.00	EUR	117,795		364,343
Bought Protection on 5-Year Credit Default Swap	1.00	Markit CDX North American Investment Grade Index Series 43.V1	Quarterly	Goldman Sachs International	11/20/24	USD	62.50	USD	145,225		110,175
Bought Protection on 5-Year Credit Default Swap	1.00	iTraxx Europe Main Index Series 41.V1	Quarterly	BNP Paribas SA	10/16/24	EUR	70.00	EUR	176,346		25,364
Bought Protection on 5-Year Credit Default Swap	1.00	iTraxx Europe Main Index Series 42.V1	Quarterly	Morgan Stanley & Co. International plc	12/18/24	EUR	82.50	EUR	117,795		101,384
Bought Protection on 5-Year Credit Default Swap	5.00	Markit CDX North American High Yield Index Series 42.V1	Quarterly	Bank of America NA	10/16/24	USD	101.50	USD	37,435		9,814
Bought Protection on 5-Year Credit Default Swap	5.00	Markit CDX North American High Yield Index Series 43.V1	Quarterly	Bank of America NA	10/16/24	USD	106.50	USD	37,345		63,487

OTC Credit Default Swaptions Purchased (continued)

Description	Paid by the Fund Rate/Reference	Received by the Fund Rate/Reference	Frequency	Counterparty	Expiration Date		Exercise Price		Notional Amount (000)[a]	Value
Bought Protection on 5-Year Credit Default Swap	5.00%	Markit CDX North American High Yield Index Series 42.V1	Quarterly	Goldman Sachs International	10/16/24	USD	106.50	USD	35,000	$ 32,110
Bought Protection on 5-Year Credit Default Swap	5.00	iTraxx Europe Crossover Index Series 41.V1	Quarterly	Bank of America NA	10/16/24	EUR	300.00	EUR	58,857	97,679
Bought Protection on 5-Year Credit Default Swap	5.00	iTraxx Europe Crossover Index Series 41.V1	Quarterly	Goldman Sachs International	10/16/24	EUR	300.00	EUR	17,660	29,309
Bought Protection on 5-Year Credit Default Swap	5.00	iTraxx Europe Crossover Index Series 41.V1	Quarterly	Citibank NA	10/16/24	EUR	325.00	EUR	228,297	205,853
Bought Protection on 5-Year Credit Default Swap	5.00	iTraxx Europe Crossover Index Series 42.V1	Quarterly	Goldman Sachs International	10/16/24	EUR	350.00	EUR	37,310	49,198
										$ 1,228,507

[a] The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

OTC Interest Rate Swaptions Purchased

Description	Paid by the Fund Rate	Paid by the Fund Frequency	Received by the Fund Rate	Received by the Fund Frequency	Counterparty	Expiration Date	Exercise Rate		Notional Amount (000)	Value
Call										
5-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.66%	Annual	Nomura International plc	10/08/24	3.66%	USD	250,246	$ 4,817,481
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.66%	Annual	Nomura International plc	10/08/24	3.66	USD	168,525	4,996,106
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.75%	Annual	Citibank NA	10/23/24	3.75	USD	391,124	14,889,721
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.00%	Semi-Annual	JPMorgan Chase Bank NA	10/24/24	4.00	USD	800,722	9,316,957
5-Year Interest Rate Swap[a]	6-mo. EURIBOR	Semi-Annual	2.05%	Annual	JPMorgan Chase Bank NA	12/17/24	2.05	EUR	253,121	1,235,761
5-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.60%	Annual	JPMorgan Chase Bank NA	12/17/24	3.60	USD	497,271	10,807,884
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.00%	Annual	Goldman Sachs International	01/23/25	3.00	USD	499,290	4,672,170
5-Year Interest Rate Swap[a]	1-day SONIA	Annual	3.65%	Annual	Morgan Stanley & Co. International plc	07/11/25	3.65	GBP	97,349	2,609,113
										53,345,193
Put										
10-Year Interest Rate Swap[a]	3.38%	Annual	1-day SOFR	Annual	Bank of America NA	10/07/24	3.38	USD	140,367	268,612
10-Year Interest Rate Swap[a]	4.43%	Annual	1-day SOFR	Annual	Goldman Sachs International	10/17/24	4.43	USD	101,759	3
10-Year Interest Rate Swap[a]	4.00%	Annual	1-day SOFR	Annual	Bank of America NA	10/25/24	4.00	USD	32,678	1,189
2-Year Interest Rate Swap[a]	1.00%	Annual	1-day TONAR	Annual	Deutsche Bank AG	11/18/24	1.00	JPY	99,859,946	1,256
1-Year Interest Rate Swap[a]	4.20%	At Termination	1-day SONIA	At Termination	Morgan Stanley & Co. International plc	12/05/24	4.20	GBP	501,302	592,494
30-Year Interest Rate Swap[a]	3.48%	Annual	1-day SOFR	Annual	Goldman Sachs International	09/23/25	3.48	USD	141,560	6,594,995
										7,458,549
										$ 60,803,742

[a] Forward settling swaption.

OTC Barrier Options Written

Description	Type of Option	Counterparty	Expiration Date		Exercise Price		Barrier Price/Range		Notional Amount (000)		Value
Call											
CNH Currency	One-Touch	Standard Chartered Bank	01/23/25	INR	12.50	INR	12.50	CNH	13,231	$	(321,538)
CNH Currency	One-Touch	JPMorgan Chase Bank NA	06/12/25	INR	12.00	INR	12.00	CNH	8,450		(881,867)
CNH Currency	One-Touch	Bank of America NA	07/31/25	INR	12.10	INR	12.10	CNH	8,500		(845,372)
											(2,048,777)
Put											
USD Currency	Down and In	BNP Paribas SA	11/18/24	JPY	132.00	JPY	128.00	USD	127,486		(197,803)
CNH Currency	One-Touch	JPMorgan Chase Bank NA	01/23/25	INR	11.50	INR	11.50	CNH	9,261		(68,911)
USD Currency	One-Touch	Goldman Sachs International	05/23/25	CNH	7.10	CNH	7.10	USD	2,535		(1,851,605)
											(2,118,319)
										$	(4,167,096)

Exchange-Traded Options Written

Description	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)		Value
Call								
CBOE Volatility Index	2,077	10/16/24	USD	40.00	USD	3,475	$	(50,886)
iShares iBoxx $ High Yield Corporate Bond ETF	240	10/18/24	USD	79.00	USD	1,927		(82,800)
iShares iBoxx $ High Yield Corporate Bond ETF	32,954	10/18/24	USD	80.00	USD	264,621		(988,620)
Western Digital Corp.	830	10/18/24	USD	82.50	USD	5,668		(6,640)
U.S. Treasury 30-Year Bond	124	10/25/24	USD	130.00	USD	12,400		(11,625)
Walmart, Inc.	3,770	11/15/24	USD	85.00	USD	30,443		(348,725)
Amazon.com, Inc.	851	12/20/24	USD	215.00	USD	15,857		(222,111)
iShares China Large-Cap ETF	14,929	12/20/24	USD	38.00	USD	47,444		(724,056)
S&P 500 Index	194	12/20/24	USD	5,700.00	USD	111,792		(4,397,980)
								(6,833,443)
Put								
S&P 500 Index	48	10/04/24	USD	5,100.00	USD	27,660		(1,680)
3-mo. SOFR	10,564	10/11/24	USD	96.63	USD	2,641,000		(264,100)
ConocoPhillips	2,261	10/18/24	USD	100.00	USD	23,804		(153,748)
EURO STOXX 50 Index	485	10/18/24	EUR	4,400.00	EUR	24,252		(15,926)
iShares iBoxx $ High Yield Corporate Bond ETF	22,296	10/18/24	USD	76.00	USD	179,037		(111,480)
iShares Russell 2000 ETF	50	10/18/24	USD	204.00	USD	1,104		(2,375)
iShares Russell 2000 ETF	650	10/18/24	USD	190.00	USD	14,358		(8,775)
Shell plc	2,200	10/18/24	EUR	30.00	EUR	6,504		(108,977)
SPDR S&P 500 ETF Trust	400	10/18/24	USD	510.00	USD	22,950		(15,400)
SPDR S&P 500 ETF Trust	4,000	10/31/24	USD	520.00	USD	229,504		(404,000)
Boston Scientific Corp.	1,800	11/15/24	USD	72.50	USD	15,084		(63,000)
DR Horton, Inc.	1,000	11/15/24	USD	170.00	USD	19,077		(285,000)
Fifth Third Bancorp	1,500	11/15/24	USD	37.00	USD	6,426		(60,000)
Home Depot, Inc. (The)	225	11/15/24	USD	350.00	USD	9,117		(39,825)
JPMorgan Chase & Co.	900	11/15/24	USD	185.00	USD	18,977		(117,900)
Trane Technologies plc	600	11/15/24	USD	350.00	USD	23,324		(252,000)
TOPIX Index	442	12/13/24	JPY	2,100.00	JPY	11,695,055		(359,812)
Bank of America Corp.	1,125	12/20/24	USD	36.00	USD	4,464		(75,937)
Capital One Financial Corp.	600	12/20/24	USD	130.00	USD	8,984		(162,000)
Carrier Global Corp.	1,900	12/20/24	USD	67.50	USD	15,293		(133,000)
Costco Wholesale Corp.	270	12/20/24	USD	820.00	USD	23,936		(372,600)
Home Depot, Inc. (The)	400	12/20/24	USD	345.00	USD	16,208		(85,800)
iShares China Large-Cap ETF	14,929	12/20/24	USD	28.00	USD	47,444		(880,811)
Meta Platforms, Inc.	190	12/20/24	USD	470.00	USD	10,876		(132,050)
NVIDIA Corp.	750	12/20/24	USD	100.00	USD	9,108		(256,875)
S&P 500 Index	49	12/20/24	USD	4,800.00	USD	28,236		(98,245)
3-mo. SOFR	6,694	01/10/25	USD	95.75	USD	1,673,500		(418,375)
Fifth Third Bancorp	2,000	01/17/25	USD	37.00	USD	8,568		(150,000)
3-mo. SOFR	16,998	06/13/25	USD	95.00	USD	4,249,500		(743,662)
3-mo. SOFR	8,491	09/12/25	USD	95.00	USD	2,122,750		(530,687)

Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
3-mo. SOFR	8,491	09/12/25	USD 95.25	USD 2,122,750	$ (742,962)
					(7,047,002)
					$ (13,880,445)

OTC Currency Options Written

Description	Counterparty	Expiration Date		Exercise Price		Notional Amount (000)	Value
Call							
EUR Currency	Barclays Bank plc	10/01/24	BRL	6.15	EUR	42,061	$ (5,064)
USD Currency	HSBC Bank plc	10/03/24	ZAR	17.25	USD	25,224	(140,830)
USD Currency	Morgan Stanley & Co. International plc	10/03/24	JPY	142.75	USD	29,419	(254,563)
USD Currency	HSBC Bank plc	10/04/24	BRL	5.95	USD	7,718	(5)
USD Currency	HSBC Bank plc	10/04/24	BRL	5.95	USD	11,671	(8)
USD Currency	Morgan Stanley & Co. International plc	10/09/24	MXN	19.10	USD	22,727	(733,857)
USD Currency	Morgan Stanley & Co. International plc	10/09/24	MXN	19.10	USD	34,215	(1,104,805)
USD Currency	Bank of America NA	10/17/24	KRW	1,380.00	USD	19,423	(4,482)
USD Currency	Barclays Bank plc	10/31/24	JPY	150.00	USD	63,087	(89,200)
USD Currency	BNP Paribas SA	10/31/24	JPY	150.00	USD	21,029	(29,733)
USD Currency	UBS AG	10/31/24	JPY	155.00	USD	126,174	(24,131)
USD Currency	HSBC Bank plc	11/01/24	HKD	7.84	USD	253,100	(20,345)
NZD Currency	JPMorgan Chase Bank NA	11/08/24	USD	0.63	NZD	21,025	(241,163)
USD Currency	Deutsche Bank AG	11/12/24	BRL	6.00	USD	11,480	(23,091)
USD Currency	Deutsche Bank AG	11/12/24	BRL	6.00	USD	11,521	(23,172)
USD Currency	Morgan Stanley & Co. International plc	11/12/24	COP	4,500.00	USD	11,480	(49,340)
USD Currency	Morgan Stanley & Co. International plc	11/12/24	ZAR	20.00	USD	15,232	(4,445)
USD Currency	Morgan Stanley & Co. International plc	11/12/24	COP	4,500.00	USD	19,201	(82,522)
USD Currency	Goldman Sachs International	11/14/24	INR	85.00	USD	126,750	(91,641)
USD Currency	HSBC Bank plc	11/20/24	ZAR	18.40	USD	84,080	(351,022)
USD Currency	Bank of America NA	11/22/24	CAD	1.40	USD	19,919	(9,848)
USD Currency	JPMorgan Chase Bank NA	11/29/24	INR	85.00	USD	127,960	(157,710)
USD Currency	Bank of America NA	12/30/24	ZAR	17.60	USD	7,931	(170,754)
USD Currency	Bank of America NA	12/30/24	ZAR	17.60	USD	11,982	(257,971)
USD Currency	HSBC Bank plc	03/31/25	CNH	7.35	USD	83,000	(246,905)
USD Currency	Goldman Sachs International	05/23/25	CNH	7.35	USD	101,402	(414,824)
USD Currency	UBS AG	08/22/25	HKD	7.70	USD	210,200	(1,802,371)
USD Currency	UBS AG	08/27/25	HKD	7.75	USD	210,100	(797,166)
							(7,130,968)
Put							
USD Currency	Morgan Stanley & Co. International plc	10/03/24	JPY	144.50	USD	29,428	(250,642)
EUR Currency	HSBC Bank plc	10/04/24	USD	1.05	EUR	99,360	—
USD Currency	Standard Chartered Bank	10/16/24	KRW	1,300.00	USD	126,017	(421,948)
USD Currency	Morgan Stanley & Co. International plc	10/18/24	MXN	17.00	USD	18,521	(63)
CHF Currency	Credit Agricole Corporate & Investment Bank	10/29/24	JPY	168.50	CHF	30,000	(284,676)
USD Currency	Bank of America NA	10/31/24	CNH	7.10	USD	100,000	(1,836,068)
USD Currency	UBS AG	10/31/24	JPY	145.00	USD	21,029	(456,709)
EUR Currency	HSBC Bank plc	11/01/24	BRL	6.10	EUR	33,651	(606,178)
EUR Currency	JPMorgan Chase Bank NA	11/01/24	BRL	6.10	EUR	29,440	(530,328)
NZD Currency	JPMorgan Chase Bank NA	11/08/24	USD	0.62	NZD	12,618	(39,509)
NZD Currency	JPMorgan Chase Bank NA	11/08/24	USD	0.60	NZD	126,149	(87,254)
USD Currency	Barclays Bank plc	11/14/24	INR	83.25	USD	127,370	(106,097)
EUR Currency	Bank of America NA	11/21/24	USD	1.08	EUR	27,010	(48,336)
USD Currency	JPMorgan Chase Bank NA	11/29/24	INR	83.60	USD	127,960	(249,597)
USD Currency	Goldman Sachs International	12/06/24	TRY	40.50	USD	33,164	(3,535,904)
							(8,453,309)
							$ (15,584,277)

OTC Credit Default Swaptions Written

Description	Paid by the Fund Rate/Reference	Received by the Fund Rate/Reference	Frequency	Counterparty	Expiration Date	Credit Rating[(a)]	Exercise Price		Notional Amount (000)[(b)]	Value
Call										
Sold Protection on 5-Year Credit Default Swap	1.00%	Markit CDX North American Investment Grade Index Series 42.V1	Quarterly	JPMorgan Chase Bank NA	10/16/24	BBB+	USD 45.00	USD	195,150	$ (41,671)
Sold Protection on 5-Year Credit Default Swap	1.00	iTraxx Europe Main Index Series 42.V1	Quarterly	Morgan Stanley & Co. International plc	12/18/24	A-	EUR 55.00	EUR	117,795	(114,430)
										(156,101)
Put										
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American Investment Grade Index Series 42.V1	1.00%	Quarterly	Deutsche Bank AG	11/20/24	BBB+	USD 62.50	USD	252,385	(113,591)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Main Index Series 42.V1	1.00	Quarterly	Morgan Stanley & Co. International plc	12/18/24	A-	EUR 67.50	EUR	117,795	(221,025)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Main Index Series 42.V1	1.00	Quarterly	Morgan Stanley & Co. International plc	12/18/24	A-	EUR 75.00	EUR	117,795	(144,716)
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American Investment Grade Index Series 43.V1	1.00	Quarterly	Goldman Sachs International	11/20/24	BBB+	USD 80.00	USD	145,225	(43,348)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Main Index Series 41.V1	1.00	Quarterly	BNP Paribas SA	10/16/24	NR	EUR 90.00	EUR	176,346	(14,573)
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American High Yield Index Series 43.V1	5.00	Quarterly	Bank of America NA	10/16/24	B+	USD 104.00	USD	37,345	(13,071)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Crossover Index Series 41.V1	5.00	Quarterly	Bank of America NA	10/16/24	NR	EUR 350.00	EUR	117,714	(71,422)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Crossover Index Series 41.V1	5.00	Quarterly	Goldman Sachs International	10/16/24	BB-	EUR 350.00	EUR	17,660	(10,715)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Crossover Index Series 41.V1	5.00	Quarterly	Citibank NA	10/16/24	BB-	EUR 400.00	EUR	228,297	(83,243)
Sold Protection on 5-Year Credit Default Swap	iTraxx Europe Crossover Index Series 42.V1	5.00	Quarterly	Goldman Sachs International	10/16/24	BB-	EUR 425.00	EUR	37,310	(17,686)
										(733,390)
										$ (889,491)

(a) Using the rating of the issuer or the underlying securities of the index, as applicable, provided by S&P Global Ratings.
(b) The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

OTC Interest Rate Swaptions Written

Description	Paid by the Fund Rate	Paid by the Fund Frequency	Received by the Fund Rate	Received by the Fund Frequency	Counterparty	Expiration Date	Exercise Rate		Notional Amount (000)	Value
Call										
5-Year Interest Rate Swap[(a)]	3.16%	Annual	1-day SOFR	Annual	Nomura International plc	10/08/24	3.16%	USD	250,246	$ (317,296)

OTC Interest Rate Swaptions Written (continued)

	Paid by the Fund		Received by the Fund							
Description	Rate	Frequency	Rate	Frequency	Counterparty	Expiration Date	Exercise Rate		Notional Amount (000)	Value
10-Year Interest Rate Swap[a]	3.16%	Annual	1-day SOFR	Annual	Nomura International plc	10/08/24	3.16%	USD	168,525	$ (121,946)
10-Year Interest Rate Swap[a]	3.15%	Annual	1-day SOFR	Annual	Citibank NA	10/23/24	3.15	USD	391,124	(1,118,355)
2-Year Interest Rate Swap[a]	3.30%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	10/24/24	3.30	USD	800,722	(1,130,972)
2-Year Interest Rate Swap[a]	2.53%	Annual	6-mo. EURIBOR	Semi-Annual	Barclays Bank plc	10/25/24	2.53	EUR	266,724	(1,752,802)
5-Year Interest Rate Swap[a]	3.30%	Annual	1-day SOFR	Annual	Goldman Sachs International	10/25/24	3.30	USD	297,426	(2,018,100)
5-Year Interest Rate Swap[a]	2.80%	Annual	1-day SOFR	Annual	Citibank NA	11/06/24	2.80	USD	244,598	(227,769)
2-Year Interest Rate Swap[a]	3.05%	Annual	1-day SOFR	Annual	Citibank NA	11/06/24	3.05	USD	489,195	(442,110)
5-Year Interest Rate Swap[a]	2.65%	Annual	1-day SOFR	Annual	Goldman Sachs International	11/25/24	2.65	USD	468,914	(517,078)
5-Year Interest Rate Swap[a]	2.90%	Annual	1-day SOFR	Annual	Nomura International plc	12/03/24	2.90	USD	250,854	(837,930)
5-Year Interest Rate Swap[a]	2.90%	Annual	1-day SOFR	Annual	Deutsche Bank AG	12/04/24	2.90	USD	129,248	(440,459)
2-Year Interest Rate Swap[a]	3.50%	Annual	1-day SONIA	Annual	Morgan Stanley & Co. International plc	12/10/24	3.50	GBP	110,510	(274,876)
5-Year Interest Rate Swap[a]	3.20%	Annual	1-day SONIA	Annual	JPMorgan Chase Bank NA	12/16/24	3.20	GBP	27,205	(102,837)
2-Year Interest Rate Swap[a]	2.60%	Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	12/17/24	2.60	USD	506,241	(417,684)
5-Year Interest Rate Swap[a]	3.20%	Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	12/17/24	3.20	USD	497,271	(4,730,244)
2-Year Interest Rate Swap[a]	3.60%	Annual	1-day SONIA	Annual	Barclays Bank plc	12/18/24	3.60	GBP	55,660	(206,783)
5-Year Interest Rate Swap[a]	3.00%	Annual	1-day SOFR	Annual	Goldman Sachs International	01/16/25	3.00	USD	249,406	(1,889,376)
2-Year Interest Rate Swap[a]	3.20%	Annual	1-day SOFR	Annual	Goldman Sachs International	01/16/25	3.20	USD	498,812	(2,406,102)
5-Year Interest Rate Swap[a]	3.00%	Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	01/16/25	3.00	USD	242,414	(1,836,408)
2-Year Interest Rate Swap[a]	3.20%	Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	01/16/25	3.20	USD	466,179	(2,248,694)
10-Year Interest Rate Swap[a]	2.25%	Annual	1-day SOFR	Annual	Goldman Sachs International	01/23/25	2.25	USD	499,290	(496,796)
5-Year Interest Rate Swap[a]	3.15%	Annual	1-day SOFR	Annual	Goldman Sachs International	01/24/25	3.15	USD	299,909	(3,278,447)
1-Year Interest Rate Swap[a]	3.15%	At Termination	1-day SOFR	At Termination	Goldman Sachs International	02/10/25	3.15	USD	1,413,182	(2,885,974)
5-Year Interest Rate Swap[a]	3.23%	Annual	1-day SOFR	Annual	Goldman Sachs International	02/14/25	3.23	USD	299,521	(4,113,095)
5-Year Interest Rate Swap[a]	2.70%	Annual	1-day SOFR	Annual	Deutsche Bank AG	02/20/25	2.70	USD	509,871	(2,492,144)
10-Year Interest Rate Swap[a]	2.75%	Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	03/25/25	2.75	USD	240,187	(1,765,734)
5-Year Interest Rate Swap[a]	2.91%	Annual	1-day SONIA	Annual	Morgan Stanley & Co. International plc	07/11/25	2.91	GBP	97,349	(888,939)
5-Year Interest Rate Swap[a]	3.31%	Annual	1-day SONIA	Annual	Morgan Stanley & Co. International plc	07/11/25	3.31	GBP	97,349	(1,636,816)
2-Year Interest Rate Swap[a]	2.42%	Annual	1-day SOFR	Annual	Goldman Sachs International	09/16/25	2.42	USD	2,900,430	(10,922,519)
10-Year Interest Rate Swap[a]	3.98%	Annual	1-day SOFR	Annual	Bank of America NA	05/11/26	3.98	USD	38,250	(2,810,511)
10-Year Interest Rate Swap[a]	3.28%	Annual	1-day SOFR	Annual	Deutsche Bank AG	08/05/26	3.28	USD	40,586	(1,581,069)
10-Year Interest Rate Swap[a]	3.29%	Annual	1-day SOFR	Annual	Deutsche Bank AG	08/21/26	3.29	USD	75,493	(2,990,586)
10-Year Interest Rate Swap[a]	3.32%	Annual	1-day SOFR	Annual	Bank of America NA	08/24/26	3.32	USD	75,361	(3,086,110)
10-Year Interest Rate Swap[a]	3.38%	Annual	1-day SOFR	Annual	Bank of America NA	08/31/26	3.38	USD	65,652	(2,875,537)
10-Year Interest Rate Swap[a]	3.22%	Annual	1-day SOFR	Annual	Citibank NA	09/09/26	3.22	USD	167,337	(6,172,663)
10-Year Interest Rate Swap[a]	3.17%	Annual	1-day SOFR	Annual	Bank of America NA	09/10/26	3.17	USD	334,492	(11,777,362)
10-Year Interest Rate Swap[a]	3.19%	Annual	1-day SOFR	Annual	Bank of America NA	09/11/26	3.19	USD	151,278	(5,433,450)
10-Year Interest Rate Swap[a]	3.28%	Annual	1-day SOFR	Annual	Barclays Bank plc	09/21/26	3.28	USD	192,579	(7,671,125)
10-Year Interest Rate Swap[a]	3.34%	Annual	1-day SOFR	Annual	Bank of America NA	09/28/26	3.34	USD	131,718	(5,592,692)
										(101,509,390)

OTC Interest Rate Swaptions Written (continued)

	Paid by the Fund		Received by the Fund							
Description	*Rate*	*Frequency*	*Rate*	*Frequency*	*Counterparty*	*Expiration Date*	*Exercise Rate*		*Notional Amount (000)*	*Value*
Put										
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.55%	Annual	Bank of America NA	10/07/24	3.55%	USD	140,367	$ (17,014)
1-Year Interest Rate Swap[(a)]	1-day SOFR	At Termination	5.10%	At Termination	Goldman Sachs International	10/17/24	5.10	USD	854,774	—
3-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.00%	Annual	Bank of America NA	10/25/24	4.00	USD	95,700	(917)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.90%	Annual	Deutsche Bank AG	11/07/24	3.90	USD	356,034	(47,692)
2-Year Interest Rate Swap[(a)]	1-day TONAR	Annual	1.50%	Annual	Deutsche Bank AG	11/18/24	1.50	JPY	99,859,946	(16)
1-Year Interest Rate Swap[(a)]	1-day SONIA	At Termination	4.33%	At Termination	Morgan Stanley & Co. International plc	12/05/24	4.33	GBP	501,302	(332,841)
1-Year Interest Rate Swap[(a)]	1-day SONIA	At Termination	4.50%	At Termination	Morgan Stanley & Co. International plc	12/05/24	4.50	GBP	501,302	(137,045)
5-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	3.74%	Annual	JPMorgan Chase Bank NA	12/16/24	3.74	GBP	214,830	(1,303,636)
5-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	3.78%	Annual	JPMorgan Chase Bank NA	12/16/24	3.78	GBP	18,402	(97,129)
2-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	4.10%	Annual	Morgan Stanley & Co. International plc	12/16/24	4.10	GBP	109,840	(165,207)
2-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	4.00%	Annual	Morgan Stanley & Co. International plc	12/19/24	4.00	GBP	222,490	(519,649)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.67%	Annual	Deutsche Bank AG	12/23/24	3.67	USD	372,165	(1,858,880)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.45%	Annual	Goldman Sachs International	01/02/25	4.45	USD	124,797	(25,458)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.00%	Annual	Deutsche Bank AG	01/17/25	4.00	USD	219,262	(249,619)
2-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.30%	Annual	Deutsche Bank AG	01/17/25	4.30	USD	499,170	(88,987)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.23%	Annual	Goldman Sachs International	02/14/25	3.23	USD	299,521	(3,020,857)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.90%	Annual	Deutsche Bank AG	02/20/25	3.90	USD	254,935	(557,284)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.75%	Annual	Deutsche Bank AG	03/24/25	3.75	USD	121,173	(1,050,439)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.75%	Annual	JPMorgan Chase Bank NA	03/25/25	3.75	USD	240,187	(2,092,987)
2-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.60%	Annual	Morgan Stanley & Co. International plc	06/13/25	4.60	USD	483,699	(232,920)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.40%	Annual	Goldman Sachs International	06/20/25	4.40	USD	253,437	(484,222)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.55%	Annual	Morgan Stanley & Co. International plc	06/27/25	4.55	USD	299,565	(465,449)
2-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.42%	Annual	Goldman Sachs International	09/16/25	3.42	USD	2,900,430	(14,341,718)
2-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.44%	Annual	Goldman Sachs International	09/23/25	3.44	USD	1,484,660	(7,214,779)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.98%	Annual	Bank of America NA	05/11/26	3.98	USD	38,250	(757,852)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.28%	Annual	Deutsche Bank AG	08/05/26	3.28	USD	40,586	(1,737,007)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.29%	Annual	Deutsche Bank AG	08/21/26	3.29	USD	75,493	(3,239,309)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.32%	Annual	Bank of America NA	08/24/26	3.32	USD	75,361	(3,154,714)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.38%	Annual	Bank of America NA	08/31/26	3.38	USD	65,652	(2,611,396)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.22%	Annual	Citibank NA	09/09/26	3.22	USD	167,337	(7,765,623)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.17%	Annual	Bank of America NA	09/10/26	3.17	USD	334,492	(16,126,037)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.19%	Annual	Bank of America NA	09/11/26	3.19	USD	151,278	(7,183,409)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.28%	Annual	Barclays Bank plc	09/21/26	3.28	USD	192,579	(8,490,837)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.34%	Annual	Bank of America NA	09/28/26	3.34	USD	131,718	(5,541,344)
										(90,912,273)
										$ (192,421,663)

(a) Forward settling swaption.

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Centrally Cleared Credit Default Swaps — Buy Protection

Reference Obligation/Index	Financing Rate Paid by the Fund	Payment Frequency	Termination Date		Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
iTraxx Europe Crossover Index Series 38.V2	5.00%	Quarterly	12/20/27	EUR	12,595	$ (1,282,624)	$ —	$ (1,282,624)
Markit CDX North American High Yield Index Series 39.V4	5.00	Quarterly	12/20/27	USD	43,862	(3,278,582)	—	(3,278,582)
Markit CDX North American Investment Grade Index Series 39.V1	1.00	Quarterly	12/20/27	USD	58,347	(1,211,564)	—	(1,211,564)
iTraxx Europe Crossover Index Series 40.V1	5.00	Quarterly	12/20/28	EUR	131,196	(11,520,683)	—	(11,520,683)
iTraxx Europe Main Index Series 40.V1	1.00	Quarterly	12/20/28	EUR	3,575	(82,120)	—	(82,120)
Markit CDX North American High Yield Index Series 42.V1	5.00	Quarterly	06/20/29	USD	256,461	(20,276,268)	(19,822,511)	(453,757)
Markit CDX North American Investment Grade Index Series 42.V1	1.00	Quarterly	06/20/29	USD	202,394	(4,647,681)	(4,390,440)	(257,241)
iTraxx Europe Crossover Index Series 42.V1	5.00	Quarterly	12/20/29	EUR	32,292	(3,029,071)	(2,975,157)	(53,914)
iTraxx Europe Main Index Series 42.V1	1.00	Quarterly	12/20/29	EUR	800,791	(18,162,915)	(18,319,602)	156,687
iTraxx Europe Senior Financials Index Series 42.V1	1.00	Quarterly	12/20/29	EUR	123,968	(2,247,070)	(2,309,591)	62,521
iTraxx Europe Subordinated Financials Index Series 42.V1	1.00	Quarterly	12/20/29	EUR	21,978	236,822	199,756	37,066
Lennar Corp.	5.00	Quarterly	12/20/29	USD	121,312	(24,977,762)	(24,494,867)	(482,895)
Markit CDX North American Investment Grade Index Series 43.V1	1.00	Quarterly	12/20/29	USD	1,203,571	(27,276,362)	(27,268,918)	(7,444)
PulteGroup, Inc.	5.00	Quarterly	12/20/29	USD	66,471	(13,635,383)	(13,419,584)	(215,799)
						$ (131,391,263)	$ (112,800,914)	$ (18,590,349)

Centrally Cleared Credit Default Swaps — Sell Protection

Reference Obligation/Index	Financing Rate Received by the Fund	Payment Frequency	Termination Date	Credit Rating[a]		Notional Amount (000)[b]	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Markit CDX North American High Yield Index Series 41.V2	5.00%	Quarterly	12/20/28	B+	USD	67,169	$ 5,279,791	$ —	$ 5,279,791
iTraxx Europe Crossover Index Series 41.V1	5.00	Quarterly	06/20/29	BB-	EUR	95,707	9,962,139	9,346,494	615,645
Markit CDX North American High Yield Index Series 43.V1	5.00	Quarterly	12/20/29	B+	USD	247,000	18,401,362	17,898,109	503,253
							$ 33,643,292	$ 27,244,603	$ 6,398,689

[a] Using the rating of the issuer or the underlying securities of the index, as applicable, provided by S&P Global Ratings.
[b] The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

Centrally Cleared Interest Rate Swaps

Paid by the Fund		Received by the Fund								
Rate	Frequency	Rate	Frequency	Effective Date	Termination Date		Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
3.51%	Annual	1-day SOFR	Annual	N/A	10/20/24	USD	262,263	$ 5,104,635	$ 336	$ 5,104,299
3.50%	Annual	1-day SOFR	Annual	N/A	10/25/24	USD	521,289	10,132,819	3,279	10,129,540
3.48%	Annual	1-day SOFR	Annual	N/A	11/26/24	USD	426,986	8,070,167	6,513	8,063,654
3.46%	Annual	1-day SOFR	Annual	N/A	12/06/24	USD	560,589	10,583,346	23,737	10,559,609
1-day SOFR	At Termination	4.59%	At Termination	N/A	12/14/24	USD	1,865,764	(13,624,650)	(155)	(13,624,495)
28-day MXIBTIIE	Monthly	9.80%	Monthly	N/A	02/04/25	MXN	996,835	(146,323)	—	(146,323)
28-day MXIBTIIE	Monthly	9.90%	Monthly	N/A	02/05/25	MXN	3,745,186	(471,444)	—	(471,444)
28-day MXIBTIIE	Monthly	9.92%	Monthly	N/A	02/05/25	MXN	1,804,542	(220,170)	—	(220,170)

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Centrally Cleared Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund								
Rate	*Frequency*	*Rate*	*Frequency*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1-day SOFR	Annual	2.60%	Annual	N/A	02/17/25	USD	988,820	$ (24,413,569)	$ —	$ (24,413,569)
1-day SOFR	Annual	2.70%	Annual	N/A	02/17/25	USD	988,820	(23,431,127)	—	(23,431,127)
2.00%	Annual	1-day SOFR	Annual	N/A	02/17/25	USD	278,159	8,525,833	—	8,525,833
1-day SOFR	Annual	4.03%	Annual	N/A	03/10/25	USD	1,999,163	(19,206,255)	—	(19,206,255)
4.68%	Annual	3-mo. PRIBOR	Quarterly	N/A	03/20/25	CZK	2,552,060	(3,003,716)	—	(3,003,716)
2.79%	Annual	1-day SOFR	Annual	N/A	04/26/25	USD	455,000	8,957,442	—	8,957,442
2.80%	Annual	1-day SOFR	Annual	N/A	05/11/25	USD	145,000	2,703,783	—	2,703,783
2.60%	Annual	1-day SOFR	Annual	N/A	05/16/25	USD	150,000	3,068,653	—	3,068,653
10.47%	Monthly	28-day MXIBTIIE	Monthly	N/A	08/06/25	MXN	839,589	(188,651)	—	(188,651)
1-day SOFR	Annual	4.10%	Annual	N/A	08/11/25	USD	1,000,596	(571,029)	—	(571,029)
9.71%	Monthly	28-day MXIBTIIE	Monthly	N/A	09/22/25	MXN	148,640	4,594	—	4,594
4.19%	Annual	1-day SOFR	Annual	N/A	09/28/25	USD	292,000	2,836,515	—	2,836,515
1-day SOFR	Annual	4.25%	Annual	N/A	10/17/25	USD	1,489,926	(10,950,497)	—	(10,950,497)
1-day SOFR	Annual	4.05%	Annual	N/A	10/18/25	USD	765,005	(8,578,196)	—	(8,578,196)
1-day SOFR	Annual	4.25%	Annual	N/A	10/19/25	USD	685,759	(4,936,143)	—	(4,936,143)
4.51%	Annual	1-day SOFR	Annual	N/A	11/07/25	USD	800,000	707,379	—	707,379
4.45%	Annual	1-day SOFR	Annual	N/A	11/08/25	USD	400,000	755,560	—	755,560
0.31%	Annual	1-day TONAR	Annual	N/A	11/16/25	JPY	15,637,960	(151,268)	—	(151,268)
0.30%	Annual	1-day TONAR	Annual	N/A	11/16/25	JPY	3,979,540	(34,062)	—	(34,062)
0.25%	Annual	1-day TONAR	Annual	N/A	11/22/25	JPY	26,887,250	(3,344)	—	(3,344)
1-day SOFR	Annual	3.88%	Annual	N/A	12/12/25	USD	265,000	(2,907,116)	—	(2,907,116)
1-day SOFR	Annual	3.75%	Annual	N/A	12/15/25	USD	251,214	(3,337,187)	—	(3,337,187)
1-day SOFR	Annual	3.93%	Annual	N/A	12/15/25	USD	270,000	(2,627,079)	—	(2,627,079)
0.23%	Annual	1-day TONAR	Annual	N/A	12/15/25	JPY	46,359,000	195,792	—	195,792
1-day SOFR	Annual	3.78%	Annual	N/A	12/19/25	USD	589,000	(7,389,490)	—	(7,389,490)
1-day SOFR	Annual	3.81%	Annual	N/A	12/19/25	USD	613,023	(7,303,055)	—	(7,303,055)
5.14%	Annual	6-mo. WIBOR	Semi-Annual	N/A	12/20/25	PLN	200,829	(1,044,919)	—	(1,044,919)
1-day SOFR	Annual	3.70%	Annual	N/A	01/20/26	USD	472,000	(5,600,232)	—	(5,600,232)
4.33%	Annual	1-day SOFR	Annual	N/A	02/22/26	USD	511,600	(1,344,099)	—	(1,344,099)
4.47%	Annual	1-day SOFR	Annual	N/A	03/02/26	USD	272,000	(1,631,620)	—	(1,631,620)
4.46%	Annual	1-day SOFR	Annual	N/A	03/02/26	USD	272,500	(1,561,136)	—	(1,561,136)
0.28%	Annual	1-day TONAR	Annual	N/A	03/09/26	JPY	55,971,540	348,416	—	348,416
0.29%	Annual	1-day TONAR	Annual	N/A	03/11/26	JPY	56,730,000	343,294	—	343,294
3.72%	Annual	1-day SOFR	Annual	N/A	03/17/26	USD	270,000	2,083,459	—	2,083,459
8.02%	Quarterly	3-mo. JIBAR	Quarterly	03/26/25[a]	03/26/26	ZAR	608,658	(344,771)	—	(344,771)
4.75%	Annual	1-day SOFR	Annual	N/A	03/31/26	USD	831,684	(12,169,037)	—	(12,169,037)
4.75%	Annual	1-day SOFR	Annual	N/A	03/31/26	USD	831,684	(12,277,483)	—	(12,277,483)
4.73%	Annual	1-day SOFR	Annual	N/A	03/31/26	USD	415,842	(5,979,771)	—	(5,979,771)
4.87%	Annual	1-day SOFR	Annual	N/A	03/31/26	USD	1,049,201	(17,677,455)	—	(17,677,455)
1-day SOFR	Annual	4.40%	Annual	N/A	04/08/26	USD	856,095	6,007,871	—	6,007,871
1-day SOFR	Annual	4.45%	Annual	N/A	04/09/26	USD	313,413	2,525,239	—	2,525,239
1-day SOFR	Annual	4.05%	Annual	N/A	04/18/26	USD	496,227	450,281	—	450,281
1-day SOFR	Annual	4.30%	Annual	N/A	04/24/26	USD	597,999	3,662,138	—	3,662,138
8.15%	Quarterly	3-mo. JIBAR	Quarterly	05/07/25[a]	05/07/26	ZAR	2,065,652	(1,374,340)	—	(1,374,340)
1-day SOFR	Annual	4.50%	Annual	N/A	05/08/26	USD	496,014	5,427,626	—	5,427,626
3.15%	Annual	1-day SOFR	Annual	N/A	05/27/26	USD	533,651	7,456,972	298,280	7,158,692
7.97%	Quarterly	3-mo. JIBAR	Quarterly	06/06/25[a]	06/06/26	ZAR	815,915	(458,449)	—	(458,449)
28-day MXIBTIIE	Monthly	10.76%	Monthly	N/A	06/11/26	MXN	488,455	634,223	—	634,223
0.29%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	6,403,900	101,454	—	101,454
0.32%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	6,403,910	87,527	—	87,527
0.32%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	6,402,940	89,061	—	89,061
0.36%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	9,413,272	102,660	—	102,660
0.33%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	9,797,488	129,174	—	129,174
0.33%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	19,207,870	254,570	—	254,570
0.27%	At Termination	1-day TONAR	At Termination	07/07/25[a]	07/07/26	JPY	28,384,620	501,621	—	501,621
1-day SOFR	Annual	4.35%	Annual	N/A	07/22/26	USD	224,700	2,913,025	—	2,913,025
0.44%	At Termination	1-day TONAR	At Termination	08/07/25[a]	08/07/26	JPY	16,338,000	111,078	—	111,078
0.47%	At Termination	1-day TONAR	At Termination	08/08/25[a]	08/08/26	JPY	15,272,000	74,470	—	74,470
0.49%	At Termination	1-day TONAR	At Termination	08/13/25[a]	08/13/26	JPY	17,231,000	60,140	—	60,140
0.40%	Annual	1-day TONAR	Annual	N/A	08/14/26	JPY	28,618,000	146,774	—	146,774

Centrally Cleared Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund								
Rate	*Frequency*	*Rate*	*Frequency*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
0.41%	Annual	1-day TONAR	Annual	N/A	08/14/26	JPY	35,725,000	$ 128,849	$ —	$ 128,849
6-mo. EURIBOR	Semi-Annual	2.70%	Annual	N/A	08/23/26	EUR	51,340	313,272	10,352	302,920
2.34%	Annual	3-mo. STIBOR	Quarterly	N/A	08/23/26	SEK	582,700	(158,083)	(18,753)	(139,330)
6-mo. EURIBOR	Semi-Annual	2.67%	Annual	N/A	09/02/26	EUR	51,510	310,294	20,327	289,967
2.27%	Annual	3-mo. STIBOR	Quarterly	N/A	09/02/26	SEK	581,940	(117,516)	(26,340)	(91,176)
1-day SONIA	At Termination	3.40%	At Termination	09/11/25[a]	09/11/26	GBP	91,690	(117,072)	97,742	(214,814)
1-day ESTR	At Termination	1.76%	At Termination	09/16/25[a]	09/16/26	EUR	398,910	182,486	(286,070)	468,556
1-day TONAR	At Termination	0.55%	At Termination	09/17/25[a]	09/17/26	JPY	86,091,000	(13,840)	—	(13,840)
1.98%	Quarterly	1-day THOR	Quarterly	09/17/25[a]	09/17/26	THB	7,979,050	(219,682)	—	(219,682)
1.91%	Quarterly	1-day THOR	Quarterly	09/17/25[a]	09/17/26	THB	6,364,020	(37,246)	—	(37,246)
6.92%	Quarterly	3-mo. JIBAR	Quarterly	09/23/25[a]	09/23/26	ZAR	329,706	(7,106)	—	(7,106)
1-day ESTR	At Termination	1.76%	At Termination	09/30/25[a]	09/30/26	EUR	100,250	44,089	33,838	10,251
0.64%	At Termination	1-day TONAR	At Termination	10/08/25[a]	10/08/26	JPY	13,315,000	(68,793)	—	(68,793)
0.65%	At Termination	1-day TONAR	At Termination	10/08/25[a]	10/08/26	JPY	13,315,000	(83,939)	—	(83,939)
1-day SOFR	At Termination	4.17%	At Termination	10/23/25[a]	10/23/26	USD	397,482	4,346,818	—	4,346,818
1-day SOFR	At Termination	4.21%	At Termination	10/27/25[a]	10/27/26	USD	794,377	9,012,577	—	9,012,577
1-day TONAR	Annual	0.48%	Annual	12/18/24[a]	12/18/26	JPY	28,052,500	(56,261)	—	(56,261)
1-day TONAR	Annual	0.48%	Annual	12/18/24[a]	12/18/26	JPY	28,052,500	(67,109)	—	(67,109)
1-day SOFR	Annual	4.03%	Annual	N/A	03/07/27	USD	464,406	3,356,784	—	3,356,784
1-day SOFR	Annual	3.47%	Annual	03/10/25[a]	03/10/27	USD	200,466	1,289,948	—	1,289,948
1-day SONIA	At Termination	3.45%	At Termination	03/16/26[a]	03/16/27	GBP	41,120	(6,746)	13,605	(20,351)
3.12%	Annual	1-day SOFR	Annual	03/19/25[a]	03/19/27	USD	29,318	105	—	105
2.53%	Semi-Annual	1-day SORA	Semi-Annual	03/19/25[a]	03/19/27	SGD	20,195	(102,128)	—	(102,128)
2.13%	Semi-Annual	1-day SORA	Semi-Annual	03/19/25[a]	03/19/27	SGD	18,072	14,892	—	14,892
1.59%	Quarterly	1-week CNREPOFIX_CFXS	Quarterly	03/19/25[a]	03/19/27	CNY	208,630	13,472	—	13,472
3.34%	Semi-Annual	3-mo. BBR	Quarterly	03/19/25[a]	03/19/27	NZD	22,836	(31,770)	—	(31,770)
3.44%	Quarterly	3-mo. BBR	Quarterly	03/19/25[a]	03/19/27	AUD	21,828	(11,718)	—	(11,718)
3.61%	Semi-Annual	3-mo. BBR	Quarterly	03/19/25[a]	03/19/27	NZD	863	(3,958)	—	(3,958)
2.76%	Quarterly	3-mo. CD_KSDA	Quarterly	03/19/25[a]	03/19/27	KRW	39,328,274	(45,398)	—	(45,398)
2.87%	Quarterly	3-mo. HIBOR	Quarterly	03/19/25[a]	03/19/27	HKD	114,327	811	—	811
1.68%	Quarterly	3-mo. TWCPBA	Quarterly	03/19/25[a]	03/19/27	TWD	470,447	5,515	—	5,515
1-day MIBOR	Semi-Annual	6.34%	Semi-Annual	N/A	03/20/27	INR	22,824,195	1,742,967	—	1,742,967
1-day SOFR	Annual	4.10%	Annual	05/30/25[a]	05/30/27	USD	590,948	11,467,902	—	11,467,902
1-day SOFR	Annual	4.15%	Annual	05/30/25[a]	05/30/27	USD	590,948	12,022,955	—	12,022,955
0.77%	At Termination	1-day TONAR	At Termination	07/27/26[a]	07/27/27	JPY	29,527,748	(274,395)	—	(274,395)
0.77%	At Termination	1-day TONAR	At Termination	07/27/26[a]	07/27/27	JPY	29,527,748	(269,332)	—	(269,332)
0.64%	At Termination	1-day TONAR	At Termination	09/16/26[a]	09/16/27	JPY	86,577,000	37,347	—	37,347
0.67%	Annual	1-day TONAR	Annual	09/22/25[a]	09/22/27	JPY	6,007,000	(60,526)	—	(60,526)
0.71%	Annual	1-day TONAR	Annual	09/29/25[a]	09/29/27	JPY	21,524,000	(308,627)	—	(308,627)
1-day SOFR	Annual	3.98%	Annual	N/A	10/06/27	USD	482,431	2,022,234	—	2,022,234
1-day SONIA	At Termination	4.11%	At Termination	10/13/26[a]	10/13/27	GBP	98,050	786,548	(11,230)	797,778
1-day SONIA	At Termination	4.39%	At Termination	10/20/26[a]	10/20/27	GBP	29,700	337,745	(68)	337,813
1-day SONIA	At Termination	4.40%	At Termination	10/20/26[a]	10/20/27	GBP	29,710	340,699	39	340,660
1-day SOFR	Annual	3.30%	Annual	10/23/25[a]	10/23/27	USD	143,045	707,773	—	707,773
1-day SOFR	Annual	4.20%	Annual	10/23/25[a]	10/23/27	USD	206,848	4,495,053	—	4,495,053
1-day SOFR	Annual	3.92%	Annual	11/03/25[a]	11/03/27	USD	98,149	1,622,208	—	1,622,208
1-day SOFR	Annual	3.95%	Annual	11/03/25[a]	11/03/27	USD	98,149	1,676,959	—	1,676,959
1-day SOFR	Annual	3.99%	Annual	11/03/25[a]	11/03/27	USD	196,299	3,481,669	—	3,481,669
1-day SOFR	Annual	4.07%	Annual	11/03/25[a]	11/03/27	USD	400,330	7,734,697	—	7,734,697
1-day SOFR	Annual	3.86%	Annual	11/10/25[a]	11/10/27	USD	405,709	6,263,080	—	6,263,080
1-day SOFR	Annual	3.91%	Annual	11/10/25[a]	11/10/27	USD	410,897	6,669,165	—	6,669,165
1-day SONIA	At Termination	3.86%	At Termination	11/27/26[a]	11/27/27	GBP	112,750	570,893	13,167	557,726
1-day SONIA	At Termination	3.70%	At Termination	12/01/26[a]	12/01/27	GBP	120,710	384,753	14,642	370,111
1-day SOFR	Annual	3.48%	Annual	01/23/26[a]	01/23/28	USD	540,713	4,435,744	—	4,435,744
1-day SONIA	At Termination	3.18%	At Termination	01/26/27[a]	01/26/28	GBP	101,220	(305,865)	2,991	(308,856)
1-day SOFR	Annual	4.00%	Annual	01/26/26[a]	01/26/28	USD	494,279	8,746,429	—	8,746,429
3.45%	Annual	1-day SOFR	Annual	01/26/26[a]	01/26/28	USD	494,279	(3,726,904)	—	(3,726,904)
1-day SONIA	At Termination	3.33%	At Termination	02/02/27[a]	02/02/28	GBP	323,570	(381,584)	(37,360)	(344,224)

Centrally Cleared Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund								
Rate	*Frequency*	*Rate*	*Frequency*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1-day SONIA	At Termination	3.32%	At Termination	02/05/27(a)	02/05/28	GBP	166,200	$ (215,938)	$ (248,749)	$ 32,811
1-day SOFR	Annual	3.87%	Annual	02/05/26(a)	02/05/28	USD	500,675	7,696,958	—	7,696,958
3.27%	Annual	1-day SOFR	Annual	02/05/26(a)	02/05/28	USD	500,675	(2,140,888)	—	(2,140,888)
1-day SONIA	At Termination	3.18%	At Termination	02/10/27(a)	02/10/28	GBP	694,015	(2,044,828)	—	(2,044,828)
4.64%	Annual	1-day SONIA	Annual	N/A	05/26/28	GBP	48,910	(1,950,862)	—	(1,950,862)
1-day SONIA	Annual	4.86%	Annual	N/A	06/20/28	GBP	124,190	6,475,500	—	6,475,500
0.82%	Annual	1-day TONAR	Annual	08/04/26(a)	08/04/28	JPY	150,099,000	(3,211,595)	—	(3,211,595)
0.81%	Annual	1-day TONAR	Annual	08/04/26(a)	08/04/28	JPY	8,586,000	(171,957)	—	(171,957)
0.83%	Annual	1-day TONAR	Annual	08/04/26(a)	08/04/28	JPY	21,464,000	(479,823)	—	(479,823)
0.62%	Annual	1-day TONAR	Annual	08/10/26(a)	08/10/28	JPY	10,444,000	64,090	—	64,090
0.58%	Annual	1-day TONAR	Annual	08/12/26(a)	08/12/28	JPY	2,050,000	23,325	—	23,325
0.60%	Annual	1-day TONAR	Annual	08/12/26(a)	08/12/28	JPY	29,482,910	284,876	—	284,876
28-day MXIBTIIE	Monthly	9.13%	Monthly	N/A	08/15/28	MXN	537,505	450,523	—	450,523
1-day ESTR	Annual	2.06%	Annual	08/25/26(a)	08/25/28	EUR	177,830	539,074	—	539,074
1-day ESTR	Annual	2.10%	Annual	08/31/26(a)	08/31/28	EUR	186,660	719,697	(102,939)	822,636
4.25%	Annual	1-day SOFR	Annual	N/A	08/31/28	USD	195,737	(6,832,820)	—	(6,832,820)
4.29%	Annual	1-day SOFR	Annual	N/A	08/31/28	USD	495,162	(18,059,639)	—	(18,059,639)
4.26%	Annual	1-day SOFR	Annual	N/A	08/31/28	USD	981,388	(34,852,992)	—	(34,852,992)
4.29%	Annual	1-day SOFR	Annual	N/A	08/31/28	USD	782,949	(28,604,209)	—	(28,604,209)
1-day ESTR	Annual	2.10%	Annual	09/01/26(a)	09/01/28	EUR	190,560	731,756	—	731,756
0.67%	Annual	1-day TONAR	Annual	09/01/26(a)	09/01/28	JPY	2,040,000	(838)	—	(838)
3-mo. BBR	Quarterly	3.27%	Quarterly	09/14/26(a)	09/14/28	AUD	71,160	(185,053)	—	(185,053)
3-mo. BBR	Quarterly	3.30%	Quarterly	09/14/26(a)	09/14/28	AUD	71,160	(159,772)	—	(159,772)
1-day ESTR	Annual	1.98%	Annual	09/15/26(a)	09/15/28	EUR	107,540	123,667	90,871	32,796
1-day ESTR	Annual	1.96%	Annual	09/18/26(a)	09/18/28	EUR	193,275	130,790	—	130,790
1-day ESTR	Annual	1.96%	Annual	09/18/26(a)	09/18/28	EUR	193,275	136,899	—	136,899
1-day ESTR	Annual	1.97%	Annual	09/18/26(a)	09/18/28	EUR	135,520	118,832	—	118,832
3.16%	Annual	1-day SOFR	Annual	N/A	09/19/28	USD	17,900	78,691	—	78,691
1-day SOFR	Annual	4.40%	Annual	N/A	10/31/28	USD	250,232	8,363,471	—	8,363,471
1-day SONIA	Annual	4.12%	Annual	N/A	11/17/28	GBP	121,376	1,155,227	—	1,155,227
1-day SONIA	Annual	4.12%	Annual	N/A	11/21/28	GBP	120,683	1,187,935	—	1,187,935
1-day SONIA	At Termination	3.47%	At Termination	12/06/27(a)	12/06/28	GBP	67,940	37,423	(17,400)	54,823
1-day SONIA	Annual	3.68%	Annual	N/A	12/14/28	GBP	122,882	(1,965,080)	(4,885)	(1,960,195)
1-day SOFR	Annual	3.25%	Annual	12/15/26(a)	12/15/28	USD	419,055	1,197,095	—	1,197,095
0.67%	Annual	1-day TONAR	Annual	12/16/26(a)	12/16/28	JPY	28,102,000	89,753	—	89,753
1-day SOFR	Annual	3.21%	Annual	02/04/27(a)	02/04/29	USD	185,030	373,168	—	373,168
1-day SOFR	Annual	3.35%	Annual	02/04/27(a)	02/04/29	USD	24,530	109,738	—	109,738
1-day SOFR	Annual	3.37%	Annual	02/04/27(a)	02/04/29	USD	397,310	1,909,231	—	1,909,231
1-day SONIA	At Termination	3.31%	At Termination	02/07/28(a)	02/07/29	GBP	84,960	(108,327)	(108,859)	532
2.92%	Annual	1-day SOFR	Annual	N/A	02/16/29	USD	180,919	5,337,573	388,755	4,948,818
6-mo. EURIBOR	Semi-Annual	3.00%	Annual	N/A	03/05/29	EUR	300,382	15,779,348	—	15,779,348
0.50%	Annual	1-day TONAR	Annual	N/A	03/05/29	JPY	27,688,578	268,911	—	268,911
0.50%	Annual	1-day TONAR	Annual	N/A	03/11/29	JPY	27,688,578	271,051	—	271,051
1-day MIBOR	Semi-Annual	6.26%	Semi-Annual	N/A	03/20/29	INR	6,525,000	710,760	—	710,760
1-day MIBOR	Semi-Annual	6.30%	Semi-Annual	N/A	03/20/29	INR	7,975,000	1,008,409	—	1,008,409
1-day SOFR	Annual	3.79%	Annual	N/A	03/29/29	USD	732,656	10,140,822	—	10,140,822
1-day SOFR	Annual	4.00%	Annual	N/A	04/08/29	USD	414,291	10,054,479	—	10,054,479
1-day SOFR	Annual	4.05%	Annual	N/A	04/09/29	USD	313,413	8,349,874	—	8,349,874
1-day SOFR	Annual	4.00%	Annual	N/A	04/18/29	USD	496,227	12,332,559	—	12,332,559
1-day SOFR	Annual	4.00%	Annual	N/A	04/24/29	USD	249,166	6,281,288	—	6,281,288
6-mo. EURIBOR	Semi-Annual	2.90%	Annual	N/A	04/30/29	EUR	349,347	9,901,042	—	9,901,042
1-day SOFR	Annual	4.00%	Annual	N/A	05/06/29	USD	501,757	13,016,603	—	13,016,603
6-mo. EURIBOR	Semi-Annual	2.87%	Annual	N/A	06/11/29	EUR	248,990	7,163,896	—	7,163,896
3.88%	Annual	1-day SONIA	Annual	N/A	07/16/29	GBP	24,595	(261,087)	(75,866)	(185,221)
3.87%	Annual	1-day SONIA	Annual	N/A	07/17/29	GBP	27,670	(287,899)	(2,031)	(285,868)
6-mo. EURIBOR	Semi-Annual	2.76%	Annual	N/A	07/18/29	EUR	29,410	724,087	73,270	650,817
3.93%	Annual	1-day SONIA	Annual	N/A	07/23/29	GBP	18,870	(268,352)	(2,718)	(265,634)
28-day MXIBTIIE	Monthly	9.41%	Monthly	N/A	07/24/29	MXN	539,539	909,742	—	909,742
6-mo. EURIBOR	Semi-Annual	2.69%	Annual	N/A	07/29/29	EUR	59,420	1,263,249	—	1,263,249
3.57%	Annual	1-day SOFR	Annual	N/A	08/05/29	USD	10,553	(119,438)	—	(119,438)

Centrally Cleared Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund								
Rate	*Frequency*	*Rate*	*Frequency*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
3.54%	Annual	1-day SONIA	Annual	N/A	09/10/29	GBP	23,960	$ 150,510	$ —	$ 150,510
6-mo. EURIBOR	Semi-Annual	2.34%	Annual	N/A	09/12/29	EUR	26,980	143,783	—	143,783
28-day MXIBTIIE	Monthly	8.50%	Monthly	N/A	09/13/29	MXN	3,987,600	(756,385)	—	(756,385)
3.61%	Annual	1-day SONIA	Annual	N/A	09/26/29	GBP	22,640	26,697	16,446	10,251
1-day SONIA	Annual	3.40%	Annual	09/27/27[(a)]	09/27/29	GBP	24,430	(12,320)	—	(12,320)
6-mo. EURIBOR	Semi-Annual	2.29%	Annual	N/A	09/30/29	EUR	28,520	103,390	45,825	57,565
1-day ESTR	Annual	2.07%	Annual	12/10/24[(a)]	10/11/29	EUR	22,480	106,754	—	106,754
1-day ESTR	Annual	2.07%	Annual	12/10/24[(a)]	10/11/29	EUR	55,860	269,363	—	269,363
0.61%	Annual	1-day TONAR	Annual	12/18/24[(a)]	12/18/29	JPY	36,288,000	285,348	—	285,348
7.46%	Quarterly	3-mo. JIBAR	Quarterly	12/18/24[(a)]	12/18/29	ZAR	339,643	388	—	388
1-week CNREPOFIX_ CFXS	Quarterly	1.70%	Quarterly	03/19/25[(a)]	03/19/30	CNY	265,247	(237,440)	—	(237,440)
0.65%	Annual	1-day TONAR	Annual	03/19/25[(a)]	03/19/30	JPY	4,268,989	12,929	—	12,929
3.73%	Semi-Annual	3-mo. BBR	Quarterly	03/19/25[(a)]	03/19/30	NZD	1,630	(11,760)	—	(11,760)
3.51%	Semi-Annual	3-mo. BBR	Quarterly	03/19/25[(a)]	03/19/30	NZD	45,718	(51,371)	—	(51,371)
1.72%	Quarterly	3-mo. TWCPBA	Quarterly	03/19/25[(a)]	03/19/30	TWD	470,521	25,104	—	25,104
3.73%	Semi-Annual	6-mo. BBR	Semi-Annual	03/19/25[(a)]	03/19/30	AUD	23,571	(3,585)	—	(3,585)
3.98%	Annual	1-day SOFR	Annual	N/A	07/02/31	USD	6,800	(270,078)	—	(270,078)
0.02%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	08/26/31	EUR	157,050	25,616,061	—	25,616,061
1-day SOFR	Annual	3.79%	Annual	N/A	10/14/31	USD	197,460	3,323,858	—	3,323,858
1-day SOFR	Annual	3.79%	Annual	N/A	11/19/31	USD	251,205	4,636,211	—	4,636,211
1-day SOFR	Annual	3.78%	Annual	N/A	01/28/32	USD	467,125	10,299,038	—	10,299,038
2.38%	Annual	1-day SOFR	Annual	N/A	04/08/32	USD	43,962	3,247,229	—	3,247,229
2.60%	Annual	1-day SOFR	Annual	N/A	05/26/32	USD	53,426	2,941,013	—	2,941,013
1-day SOFR	Annual	3.47%	Annual	N/A	10/04/32	USD	223,490	(1,441,397)	—	(1,441,397)
1-day SOFR	Annual	3.42%	Annual	N/A	10/05/32	USD	103,240	(1,091,906)	—	(1,091,906)
1-day SOFR	Annual	3.05%	Annual	N/A	10/28/32	USD	249,920	(9,647,504)	—	(9,647,504)
1-day SOFR	Annual	2.88%	Annual	N/A	11/02/32	USD	250,132	(13,022,512)	—	(13,022,512)
1-day SOFR	Annual	2.92%	Annual	N/A	11/04/32	USD	249,476	(12,120,570)	—	(12,120,570)
1-day SOFR	Annual	2.90%	Annual	N/A	11/15/32	USD	400,986	(19,909,801)	—	(19,909,801)
1-day SOFR	Annual	3.20%	Annual	N/A	11/28/32	USD	239,768	(5,967,185)	—	(5,967,185)
1-day ESTR	Annual	2.34%	Annual	01/19/28[(a)]	01/19/33	EUR	150,420	753,837	—	753,837
1-day SOFR	Annual	3.14%	Annual	05/12/28[(a)]	05/12/33	USD	279,328	(1,794,091)	—	(1,794,091)
1-day SOFR	Annual	3.75%	Annual	N/A	08/09/33	USD	251,131	8,224,014	—	8,224,014
3.24%	Annual	1-day SOFR	Annual	N/A	08/09/33	USD	122,861	869,494	—	869,494
1-day SOFR	Annual	3.93%	Annual	N/A	10/04/33	USD	249,492	8,486,438	—	8,486,438
1-day SOFR	Annual	3.50%	Annual	N/A	10/17/33	USD	343,829	(1,044,726)	—	(1,044,726)
4.40%	Annual	1-day SOFR	Annual	N/A	11/01/33	USD	245,780	(18,840,898)	—	(18,840,898)
1-day SOFR	Annual	4.00%	Annual	N/A	01/12/34	USD	193,843	8,784,175	—	8,784,175
1-day SOFR	Annual	4.00%	Annual	N/A	01/17/34	USD	55,662	2,536,756	—	2,536,756
1-day MIBOR	Semi-Annual	6.34%	Semi-Annual	N/A	03/20/34	INR	4,198,022	896,366	—	896,366
1-day MIBOR	Semi-Annual	6.35%	Semi-Annual	N/A	03/20/34	INR	4,198,022	931,648	—	931,648
1-day SONIA	Annual	3.52%	Annual	08/21/29[(a)]	08/21/34	GBP	78,000	(394,487)	(8,979)	(385,508)
1-day SONIA	Annual	3.53%	Annual	08/22/29[(a)]	08/22/34	GBP	38,780	(193,061)	(47,032)	(146,029)
1-day SONIA	Annual	3.58%	Annual	08/22/29[(a)]	08/22/34	GBP	38,780	(91,604)	—	(91,604)
1-day SONIA	Annual	3.53%	Annual	08/28/29[(a)]	08/28/34	GBP	75,950	(355,928)	(322,748)	(33,180)
1-day SONIA	Annual	3.62%	Annual	08/29/29[(a)]	08/29/34	GBP	80,140	(28,061)	(29,525)	1,464
1-day ESTR	Annual	2.28%	Annual	N/A	09/12/34	EUR	19,980	114,565	—	114,565
1-day ESTR	Annual	2.30%	Annual	N/A	09/15/34	EUR	17,100	140,924	—	140,924
1-day ESTR	Annual	2.31%	Annual	N/A	09/15/34	EUR	5,690	53,336	—	53,336
1-day SONIA	Annual	3.44%	Annual	09/17/29[(a)]	09/17/34	GBP	72,060	(703,547)	—	(703,547)
1-day SONIA	Annual	3.42%	Annual	09/18/29[(a)]	09/18/34	GBP	33,180	(354,548)	(66,719)	(287,829)
6-mo. BBR	Semi-Annual	4.48%	Semi-Annual	09/19/29[(a)]	09/19/34	AUD	160,290	277,641	—	277,641
3.40%	Annual	1-day SOFR	Annual	09/19/29[(a)]	09/19/34	USD	102,050	(49,707)	—	(49,707)
1-day ESTR	Annual	2.43%	Annual	09/21/29[(a)]	09/21/34	EUR	60,370	54,592	(96,128)	150,720
1-day SONIA	Annual	3.60%	Annual	09/24/29[(a)]	09/24/34	GBP	22,100	(41,856)	(66,107)	24,251
2.45%	Annual	1-day ESTR	Annual	09/26/29[(a)]	09/26/34	EUR	24,120	(48,916)	(23,169)	(25,747)
1-day ESTR	Annual	2.45%	Annual	09/27/29[(a)]	09/27/34	EUR	24,020	41,726	—	41,726
1-day ESTR	Annual	2.23%	Annual	10/01/24[(a)]	10/01/34	EUR	11,330	17,229	—	17,229

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Centrally Cleared Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund								
Rate	*Frequency*	*Rate*	*Frequency*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1-day TONAR	Annual	0.89%	Annual	12/18/24[a]	12/18/34	JPY	3,503,000	$ (54,791)	$ —	$ (54,791)
1-day TONAR	Annual	0.89%	Annual	12/18/24[a]	12/18/34	JPY	3,503,000	(47,768)	—	(47,768)
0.93%	Annual	1-day TONAR	Annual	03/19/25[a]	03/19/35	JPY	4,425,427	22,342	—	22,342
1.07%	Annual	1-day TONAR	Annual	03/19/25[a]	03/19/35	JPY	1,960,231	(169,053)	—	(169,053)
3.85%	Semi-Annual	3-mo. BBR	Quarterly	03/19/25[a]	03/19/35	NZD	71,098	81,054	—	81,054
1.91%	Quarterly	3-mo. TWCPBA	Quarterly	03/19/25[a]	03/19/35	TWD	84,664	1,917	—	1,917
4.05%	Semi-Annual	6-mo. BBR	Semi-Annual	03/19/25[a]	03/19/35	AUD	16,586	10,436	—	10,436
3.46%	Annual	1-day SOFR	Annual	12/15/26[a]	12/15/36	USD	95,777	(827,761)	—	(827,761)
4.02%	Annual	1-day SOFR	Annual	N/A	08/15/39	USD	66,600	(4,667,502)	—	(4,667,502)
4.09%	Annual	1-day SOFR	Annual	N/A	08/15/39	USD	133,200	(10,400,740)	—	(10,400,740)
4.08%	Annual	1-day SOFR	Annual	N/A	08/15/39	USD	133,200	(10,254,937)	—	(10,254,937)
4.09%	Annual	1-day SOFR	Annual	N/A	08/15/39	USD	167,354	(13,154,030)	—	(13,154,030)
2.93%	Annual	1-day SOFR	Annual	N/A	11/26/41	USD	32,045	2,753,279	(39,500)	2,792,779
1-day TONAR	Annual	1.97%	Annual	08/02/34[a]	08/02/44	JPY	2,049,000	(18,499)	—	(18,499)
1-day TONAR	Annual	1.99%	Annual	08/02/34[a]	08/02/44	JPY	35,827,000	109,441	—	109,441
1-day TONAR	Annual	2.01%	Annual	08/02/34[a]	08/02/44	JPY	5,123,000	62,812	—	62,812
1-day TONAR	Annual	1.84%	Annual	08/08/34[a]	08/08/44	JPY	2,330,000	(196,765)	—	(196,765)
1-day TONAR	Annual	1.97%	Annual	08/09/34[a]	08/09/44	JPY	6,607,420	(64,658)	—	(64,658)
6-mo. EURIBOR	Semi-Annual	2.46%	Annual	N/A	09/12/44	EUR	15,970	61,812	—	61,812
6-mo. EURIBOR	Semi-Annual	2.43%	Annual	N/A	09/13/44	EUR	16,020	(12,501)	31,944	(44,445)
2.81%	Annual	1-day SOFR	Annual	N/A	01/25/51	USD	62,463	7,070,399	(832,377)	7,902,776
2.81%	Annual	1-day SOFR	Annual	N/A	01/28/51	USD	111,429	12,579,622	(1,491,396)	14,071,018
2.80%	Annual	1-day SOFR	Annual	N/A	02/01/51	USD	65,177	7,461,412	(756,427)	8,217,839
2.80%	Annual	1-day SOFR	Annual	N/A	02/04/51	USD	37,194	4,246,853	(433,804)	4,680,657
2.80%	Annual	1-day SOFR	Annual	N/A	02/05/51	USD	38,392	4,383,558	(447,745)	4,831,303
2.80%	Annual	1-day SOFR	Annual	N/A	02/22/51	USD	15,576	1,758,872	(766,254)	2,525,126
2.80%	Annual	1-day SOFR	Annual	N/A	05/27/51	USD	62,621	6,627,712	(3,152,986)	9,780,698
2.80%	Annual	1-day SOFR	Annual	N/A	06/07/51	USD	19,517	2,051,320	(984,494)	3,035,814
2.79%	Annual	1-day SOFR	Annual	N/A	01/21/52	USD	153,727	17,989,195	(7,916,016)	25,905,211
1-day SOFR	Annual	4.00%	Annual	N/A	11/03/53	USD	99,173	11,178,605	—	11,178,605
3.65%	Annual	1-day SOFR	Annual	N/A	11/03/53	USD	99,173	(4,436,461)	—	(4,436,461)
3.35%	Annual	1-day SOFR	Annual	02/06/34[a]	02/06/54	USD	11,390	(37,351)	—	(37,351)
3.36%	Annual	1-day SOFR	Annual	02/06/34[a]	02/06/54	USD	65,260	(258,848)	—	(258,848)
3.28%	Annual	1-day SOFR	Annual	02/06/34[a]	02/06/54	USD	29,960	144,674	—	144,674
2.49%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	02/19/54	EUR	11,797	(716,584)	—	(716,584)
2.51%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	02/20/54	EUR	11,797	(761,620)	—	(761,620)
2.51%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	03/01/54	EUR	5,948	(394,462)	—	(394,462)
1-day TONAR	Annual	1.45%	Annual	N/A	03/06/54	JPY	5,655,040	(1,054,152)	—	(1,054,152)
1-day TONAR	Annual	1.45%	Annual	N/A	03/11/54	JPY	5,655,040	(1,044,669)	—	(1,044,669)
2.46%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	03/22/54	EUR	2,498	(135,554)	—	(135,554)
2.54%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	04/22/54	EUR	9,667	(534,293)	(19,778)	(514,515)
6-mo. EURIBOR	Semi-Annual	1.88%	Annual	07/13/44[a]	07/13/54	EUR	23,440	63,498	35,924	27,574
1-day SONIA	Annual	3.89%	Annual	N/A	07/16/54	GBP	5,580	104,649	49,481	55,168
1-day SONIA	Annual	3.86%	Annual	N/A	07/17/54	GBP	7,030	89,728	5,883	83,845
2.49%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	07/18/54	EUR	5,500	(265,874)	(38,327)	(227,547)
1-day SONIA	Annual	3.93%	Annual	N/A	07/23/54	GBP	5,010	151,108	4,767	146,341
2.51%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	07/29/54	EUR	12,010	(635,253)	—	(635,253)
1-day SONIA	Annual	3.67%	Annual	N/A	09/10/54	GBP	5,500	(168,764)	—	(168,764)
2.28%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	09/12/54	EUR	5,370	3,514	—	3,514
6-mo. EURIBOR	Semi-Annual	1.75%	Annual	09/13/44[a]	09/13/54	EUR	20,680	(95,735)	—	(95,735)
1-day SONIA	Annual	3.78%	Annual	N/A	09/26/54	GBP	5,920	(15,553)	(26,227)	10,674
3.80%	Annual	1-day SONIA	Annual	N/A	09/26/54	GBP	2,350	(3,849)	—	(3,849)
2.33%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	09/30/54	EUR	6,080	(80,253)	(39,589)	(40,664)
2.29%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	10/05/54	EUR	40,070	(176,755)	—	(176,755)
2.28%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	10/05/54	EUR	40,320	(17,331)	—	(17,331)
2.28%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	10/05/54	EUR	28,630	34,805	—	34,805
2.11%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	09/12/64	EUR	9,230	57,977	—	57,977
1.34%	Annual	6-mo. EURIBOR	Semi-Annual	07/14/54[a]	07/14/74	EUR	15,065	(17,398)	(22,846)	5,448
1.93%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	09/13/74	EUR	7,780	181,593	(11,709)	193,302

Centrally Cleared Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund								
Rate	*Frequency*	*Rate*	*Frequency*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1.20%	Annual	6-mo. EURIBOR	Semi-Annual	09/14/54[(a)]	09/14/74	EUR	12,150	$ 145,772	$ —	$ 145,772
								$ 45,474,425	$ (17,301,291)	$ 62,775,716

[(a)] Forward swap.

Centrally Cleared Inflation Swaps

Paid by the Fund		Received by the Fund							
Reference	*Frequency*	*Rate*	*Frequency*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1.78%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	08/15/25	EUR	105,056	$ (289,506)	$ 35,989	$ (325,495)
1.93%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	08/15/29	EUR	10,601	(93,362)	(5,550)	(87,812)
1.95%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	08/15/29	EUR	9,982	(96,332)	(1,196)	(95,136)
1.82%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/29	EUR	31,560	(80,962)	4,198	(85,160)
1.84%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/29	EUR	11,376	(39,949)	—	(39,949)
3.68%	At Termination	UK Retail Price Index All Items Monthly	At Termination	09/15/29	GBP	21,435	39,743	39,743	—
3.68%	At Termination	UK Retail Price Index All Items Monthly	At Termination	09/15/29	GBP	25,720	51,784	51,784	—
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	1.69%	At Termination	09/15/29	EUR	26,620	(87,709)	(87,709)	—
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	1.82%	At Termination	09/15/29	EUR	21,115	51,884	—	51,884
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	1.86%	At Termination	09/15/29	EUR	52,830	257,001	34,681	222,320
UK Retail Price Index All Items Monthly	At Termination	3.69%	At Termination	09/15/29	GBP	34,174	(36,436)	—	(36,436)
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	1.78%	At Termination	09/30/29	EUR	21,130	6,837	—	6,837
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	2.69%	At Termination	08/15/32	EUR	30,405	1,226,602	—	1,226,602
2.56%	At Termination	U.S. Consumer Price Index All Items Monthly	At Termination	06/07/34	USD	2,167	(37,160)	(209)	(36,951)
1.89%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	26,620	91,179	91,179	—
1.92%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	10,680	19,784	—	19,784

Centrally Cleared Inflation Swaps (continued)

Paid by the Fund		Received by the Fund							
Reference	*Frequency*	*Rate*	*Frequency*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1.94%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	18,720	$ —	$ —	$ —
1.95%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	18,755	(29,822)	—	(29,822)
1.95%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	21,395	(32,204)	—	(32,204)
1.96%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	13,415	(35,567)	6,870	(42,437)
1.97%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	16,020	(63,235)	—	(63,235)
1.98%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	09/15/34	EUR	53,580	(241,682)	(83,302)	(158,380)
3.45%	At Termination	UK Retail Price Index All Items Monthly	At Termination	09/15/34	GBP	8,740	34,793	28,116	6,677
France Consumer Price Index ex. Tobacco All Items Monthly	At Termination	1.99%	At Termination	09/15/34	EUR	13,415	64,105	—	64,105
France Consumer Price Index ex. Tobacco All Items Monthly	At Termination	2.00%	At Termination	09/15/34	EUR	13,415	85,531	(3,062)	88,593
UK Retail Price Index All Items Monthly	At Termination	3.46%	At Termination	09/15/34	GBP	26,270	(81,175)	(81,175)	—
UK Retail Price Index All Items Monthly	At Termination	3.46%	At Termination	09/15/34	GBP	21,430	(45,501)	(45,501)	—
UK Retail Price Index All Items Monthly	At Termination	3.30%	At Termination	09/15/44	GBP	8,740	(51,084)	(56,746)	5,662
							$ 587,557	$ (71,890)	$ 659,447

OTC Credit Default Swaps — Buy Protection

Reference Obligation/Index	*Financing Rate Paid by the Fund*	*Payment Frequency*	*Counterparty*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
American Airlines Group, Inc.	5.00%	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	1,000	$ (10,060)	$ (2,558)	$ (7,502)
Avis Budget Car Rental LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	1,500	(15,531)	5,523	(21,054)
Avis Budget Car Rental LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	2,960	(30,755)	10,899	(41,654)
Boeing Co. (The)	1.00	Quarterly	BNP Paribas SA	12/20/24	USD	4,760	(7,100)	(4,166)	(2,934)
Boeing Co. (The)	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/24	USD	11,875	(17,714)	(6,160)	(11,554)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	17,930	(33,738)	19,506	(53,244)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,810	(24,104)	14,206	(38,310)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,810	(24,104)	14,206	(38,310)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	7,752	(14,586)	8,433	(23,019)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,807	(24,098)	13,933	(38,031)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,809	(24,102)	14,205	(38,307)
Ally Financial, Inc.	5.00	Quarterly	Citibank NA	06/20/25	USD	1,320	(44,598)	(20,435)	(24,163)
Ally Financial, Inc.	5.00	Quarterly	Citibank NA	06/20/25	USD	880	(29,732)	(13,626)	(16,106)
Ardagh Packaging Finance plc	5.00	Quarterly	Deutsche Bank AG	06/20/25	EUR	1,763	399,166	423,631	(24,465)
Ardagh Packaging Finance plc	5.00	Quarterly	Deutsche Bank AG	06/20/25	EUR	2,934	664,295	659,641	4,654
Ardagh Packaging Finance plc	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/25	EUR	2,650	599,994	354,507	245,487
Avis Budget Car Rental LLC	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/25	USD	4,370	(128,697)	78,049	(206,746)
Macy's Retail Holdings LLC	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	1,000	(2,416)	34,886	(37,302)
Pitney Bowes, Inc.	1.00	Quarterly	Citibank NA	06/20/25	USD	1,625	(2,265)	102,291	(104,556)

OTC Credit Default Swaps — Buy Protection (continued)

Reference Obligation/Index	*Financing Rate Paid by the Fund*	*Payment Frequency*	*Counterparty*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
Simon Property Group LP	1.00%	Quarterly	Goldman Sachs International	06/20/25	USD	1,010	$ (6,518)	$ 11,906	$ (18,424)
Simon Property Group LP	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	1,190	(7,679)	18,428	(26,107)
Southwest Airlines Co.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	3,750	(21,923)	32,088	(54,011)
Southwest Airlines Co.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	2,825	(16,515)	13,202	(29,717)
Southwest Airlines Co.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	2,825	(16,515)	12,280	(28,795)
Boparan Finance plc	5.00	Quarterly	Goldman Sachs International	12/20/25	EUR	2,651	(108,766)	65,177	(173,943)
Grifols SA.	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	EUR	1,800	(69,983)	(21,651)	(48,332)
Grifols SA.	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/25	EUR	2,768	(107,619)	(8,443)	(99,176)
Community Health Systems, Inc.	5.00	Quarterly	Goldman Sachs International	06/20/26	USD	1,235	7,490	99,148	(91,658)
Community Health Systems, Inc.	5.00	Quarterly	Goldman Sachs International	06/20/26	USD	830	5,034	51,399	(46,365)
BorgWarner, Inc.	1.00	Quarterly	BNP Paribas SA	12/20/27	USD	3,000	(53,439)	26,809	(80,248)
INEOS Group Holdings SA	5.00	Quarterly	BNP Paribas SA	12/20/27	EUR	1,202	(184,733)	(82,776)	(101,957)
Intesa Sanpaolo SpA	1.00	Quarterly	BNP Paribas SA	12/20/27	EUR	5,600	(30,827)	287,898	(318,725)
Pitney Bowes, Inc.	1.00	Quarterly	Bank of America NA	12/20/27	USD	1,620	75,621	278,823	(203,202)
Pitney Bowes, Inc.	1.00	Quarterly	Barclays Bank plc	12/20/27	USD	1,030	48,080	172,506	(124,426)
Pitney Bowes, Inc.	1.00	Quarterly	Citibank NA	12/20/27	USD	980	45,746	177,800	(132,054)
Pitney Bowes, Inc.	1.00	Quarterly	Citibank NA	12/20/27	USD	650	30,342	114,584	(84,242)
Pitney Bowes, Inc.	1.00	Quarterly	Citibank NA	12/20/27	USD	1,215	56,715	291,094	(234,379)
Pitney Bowes, Inc.	1.00	Quarterly	Goldman Sachs International	12/20/27	USD	1,030	48,080	172,603	(124,523)
Pitney Bowes, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	USD	2,760	128,835	626,553	(497,718)
Simon Property Group LP	1.00	Quarterly	Goldman Sachs International	12/20/27	USD	7,485	(145,964)	75,121	(221,085)
Simon Property Group LP	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	USD	4,700	(91,654)	47,260	(138,914)
UniCredit SpA	1.00	Quarterly	Goldman Sachs International	12/20/27	EUR	16	(84)	812	(896)
UniCredit SpA	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	EUR	5,349	(28,043)	248,083	(276,126)
Xerox Corp.	1.00	Quarterly	Citibank NA	12/20/27	USD	1,050	64,950	78,933	(13,983)
Xerox Corp.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	USD	1,750	108,251	132,025	(23,774)
Caterpillar, Inc.	1.00	Quarterly	Citibank NA	06/20/28	USD	11,800	(319,800)	(222,290)	(97,510)
Deutsche Bank AG.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	17,900	(164,610)	1,113,813	(1,278,423)
Deutsche Bank AG.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,916	(36,012)	166,880	(202,892)
Deutsche Bank AG.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,496	(32,150)	141,228	(173,378)
Deutsche Bank AG.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	10,488	(96,449)	423,683	(520,132)
Paramount Global	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	USD	5,785	(1,412)	190,934	(192,346)
Paramount Global	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	USD	5,500	(1,342)	181,527	(182,869)
UBS Group AG	1.00	Quarterly	BNP Paribas SA	06/20/28	EUR	4,131	(90,221)	139,007	(229,228)
UBS Group AG	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	1,536	(33,546)	63,431	(96,977)
UBS Group AG	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,623	(79,126)	161,439	(240,565)
UBS Group AG	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	29,800	(650,831)	792,965	(1,443,796)
UBS Group AG	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,487	(76,156)	138,288	(214,444)
Boeing Co. (The)	1.00	Quarterly	Deutsche Bank AG	12/20/28	USD	17,500	159,841	(72,336)	232,177
eG Global Finance plc	5.00	Quarterly	Deutsche Bank AG	12/20/28	EUR	3,996	(167,601)	136,519	(304,120)
Gap, Inc. (The)	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/28	USD	1,985	39,286	260,792	(221,506)
Xerox Corp.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/28	USD	410	50,485	41,991	8,494
Xerox Corp.	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/28	USD	810	99,740	82,956	16,784
Boeing Co. (The)	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	USD	17,500	255,472	198,321	57,151
DXC Technology Co.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	USD	4,175	(670,895)	(499,807)	(171,088)
DXC Technology Co.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	USD	2,090	(335,849)	(221,138)	(114,711)
Novafives SAS	5.00	Quarterly	Goldman Sachs International	06/20/29	EUR	2,855	(548,187)	(250,090)	(298,097)
Novafives SAS	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	EUR	3,007	(577,373)	(203,966)	(373,407)
Picard Bondco SA	5.00	Quarterly	Deutsche Bank AG	06/20/29	EUR	2,715	(303,912)	(226,921)	(76,991)
Xerox Corp.	1.00	Quarterly	Bank of America NA	06/20/29	USD	790	120,368	89,393	30,975
Kroger Co. (The)	1.00	Quarterly	Bank of America NA	09/20/29	USD	2,100	(61,897)	(56,058)	(5,839)
ArcelorMittal SA.	5.00	Quarterly	Goldman Sachs International	12/20/29	EUR	16,800	(3,284,539)	(2,969,155)	(315,384)
AT&T, Inc..	1.00	Quarterly	BNP Paribas SA	12/20/29	USD	35,730	(658,044)	(573,472)	(84,572)
Commerzbank AG	1.00	Quarterly	Citibank NA	12/20/29	EUR	9,060	261,024	308,979	(47,955)
Deutsche Bank AG.	1.00	Quarterly	BNP Paribas SA	12/20/29	EUR	28,860	63,496	156,184	(92,688)
DR Horton, Inc.	1.00	Quarterly	Barclays Bank plc	12/20/29	USD	97,176	(2,433,303)	(2,163,458)	(269,845)
eG Global Finance plc	5.00	Quarterly	Deutsche Bank AG	12/20/29	EUR	3,040	(67,203)	(63,132)	(4,071)
ELO SACA	1.00	Quarterly	Bank of America NA	12/20/29	EUR	5,836	1,049,716	1,024,431	25,285
Exelon Corp..	1.00	Quarterly	Bank of America NA	12/20/29	USD	84,050	(2,659,785)	(2,391,909)	(267,876)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/29	USD	97,769	2,349,297	3,103,608	(754,311)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	12/20/29	USD	58,683	1,410,082	1,862,830	(452,748)
Grifols SA.	5.00	Quarterly	BNP Paribas SA	12/20/29	EUR	4,878	(261,367)	(147,250)	(114,117)

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OTC Credit Default Swaps — Buy Protection (continued)

Reference Obligation/Index	Financing Rate Paid by the Fund	Payment Frequency	Counterparty	Termination Date		Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
HSBC Holdings plc	1.00%	Quarterly	BNP Paribas SA	12/20/29	EUR	25,410	$ (624,466)	$ (577,437)	$ (47,029)
Intel Corp.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	USD	40,072	(615,574)	(509,519)	(106,055)
Intel Corp.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	USD	8,357	(128,378)	(106,260)	(22,118)
Ladbrokes Group Finance plc	1.00	Quarterly	Goldman Sachs International	12/20/29	EUR	6,255	156,189	164,147	(7,958)
Lincoln National Corp.	1.00	Quarterly	Bank of America NA	12/20/29	USD	51,443	1,109,632	1,264,237	(154,605)
Lincoln National Corp.	1.00	Quarterly	Bank of America NA	12/20/29	USD	99,220	2,140,188	1,815,385	324,803
Lincoln National Corp.	1.00	Quarterly	Bank of America NA	12/20/29	USD	17,140	369,712	381,231	(11,519)
Occidental Petroleum Corp.	1.00	Quarterly	Citibank NA	12/20/29	USD	16,037	12,444	14,921	(2,477)
Republic of Colombia	1.00	Quarterly	Barclays Bank plc	12/20/29	USD	36,106	1,644,951	1,827,149	(182,198)
Republic of Panama	1.00	Quarterly	Citibank NA	12/20/29	USD	11,805	330,903	384,697	(53,794)
Republic of Turkiye (The)	1.00	Quarterly	Goldman Sachs International	12/20/29	USD	3,448	255,695	286,455	(30,760)
Republic of Turkiye (The)	1.00	Quarterly	Goldman Sachs International	12/20/29	USD	38,161	2,829,700	3,170,107	(340,407)
Southwest Airlines Co.	1.00	Quarterly	Citibank NA	12/20/29	USD	12,900	(46,583)	(18,063)	(28,520)
Stena AB	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/29	EUR	6,618	(962,551)	(904,594)	(57,957)
Telecom Italia SpA	1.00	Quarterly	Goldman Sachs International	12/20/29	EUR	5,817	266,582	298,215	(31,633)
Toll Brothers Finance Corp.	1.00	Quarterly	Bank of America NA	12/20/29	USD	151,169	(2,006,063)	(2,066,264)	60,201
UniCredit SpA	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	EUR	8,540	204,847	234,762	(29,915)
United Group BV	5.00	Quarterly	Deutsche Bank AG	12/20/29	EUR	5,868	(461,257)	(414,229)	(47,028)
Verisure Midholding AB	5.00	Quarterly	Deutsche Bank AG	12/20/29	EUR	3,051	(237,275)	(227,843)	(9,432)
Volkswagen International Finance NV	1.00	Quarterly	Citibank NA	12/20/29	EUR	5,110	38,168	—	38,168
Volvo Car AB	5.00	Quarterly	Barclays Bank plc	12/20/29	EUR	11,431	(1,563,912)	(1,578,988)	15,076
Ziggo Bond Co. BV	5.00	Quarterly	BNP Paribas SA	12/20/29	EUR	5,894	(448,920)	(396,182)	(52,738)
CMBX.NA.9.AAA	0.50	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	6,941	949	84,804	(83,855)
CMBX.NA.9.AAA	0.50	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	8,082	1,105	82,417	(81,312)
CMBX.NA.9.AAA	0.50	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	14	2	153	(151)
CMBX.NA.9.BBB-	3.00	Monthly	Citigroup Global Markets, Inc.	09/17/58	USD	4,870	771,083	146,035	625,048
CMBX.NA.9.BBB-	3.00	Monthly	Goldman Sachs International	09/17/58	USD	1,456	230,533	101,907	128,626
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	1,674	265,050	82,064	182,986
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	1,421	224,992	69,661	155,331
CMBX.NA.6.AAA	0.50	Monthly	Deutsche Bank AG	05/11/63	USD	19	(1)	(9,010)	9,009
							$ (3,036,321)	$ 8,946,808	$ (11,983,129)

OTC Credit Default Swaps — Sell Protection

Reference Obligation/Index	Financing Rate Received by the Fund	Payment Frequency	Counterparty	Termination Date	Credit Rating[(a)]		Notional Amount (000)[(b)]	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
ADLER Real Estate GmbH	5.00%	Quarterly	JPMorgan Chase Bank NA	12/20/24	NR	EUR	1,117	$ (52)	$ (21,925)	$ 21,873
Bank of America Corp.	1.00	Quarterly	Deutsche Bank AG	12/20/24	A-	USD	74,356	154,823	63,884	90,939
Goldman Sachs Group, Inc. (The)	1.00	Quarterly	Deutsche Bank AG	12/20/24	BBB+	USD	74,356	149,253	79,936	69,317
Morgan Stanley	1.00	Quarterly	Deutsche Bank AG	12/20/24	A-	USD	74,356	152,594	84,758	67,836
Verizon Communications, Inc.	1.00	Quarterly	Deutsche Bank AG	12/20/24	BBB+	USD	103,066	222,268	62,196	160,072
AXA SA	1.00	Quarterly	BNP Paribas SA	06/20/25	A+	EUR	13,000	95,091	77,513	17,578
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	2,850	101,832	74,573	27,259
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	2,200	78,608	59,200	19,408
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	1,033	36,921	27,930	8,991
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	2,400	85,754	56,608	29,146
Virgin Media Finance plc	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/25	B-	EUR	3,790	127,586	120,493	7,093
CCO Holdings LLC	5.00	Quarterly	BNP Paribas SA	12/20/25	BB-	USD	1,868	100,604	84,836	15,768
CCO Holdings LLC	5.00	Quarterly	BNP Paribas SA	12/20/25	BB-	USD	3,114	167,673	141,326	26,347
CCO Holdings LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	BB-	USD	1,868	100,604	85,555	15,049
CCO Holdings LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	BB-	USD	3,000	161,553	130,196	31,357

OTC Credit Default Swaps — Sell Protection (continued)

Reference Obligation/Index	Financing Rate Received by the Fund	Payment Frequency	Counterparty	Termination Date	Credit Rating[a]		Notional Amount (000)[b]	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Virgin Media Finance plc.	5.00%	Quarterly	JPMorgan Chase Bank NA	12/20/25	B-	EUR	980	$ 52,816	$ 42,595	$ 10,221
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	BB	USD	4,408	242,746	95,116	147,630
ADLER Real Estate GmbH	5.00	Quarterly	Goldman Sachs International	06/20/26	CCC-	EUR	806	(5,639)	(22,446)	16,807
CMA CGM SA.	5.00	Quarterly	Goldman Sachs International	06/20/26	NR	EUR	310	23,865	11,519	12,346
CMA CGM SA.	5.00	Quarterly	Morgan Stanley & Co. International plc	06/20/26	NR	EUR	410	31,563	36,209	(4,646)
CMA CGM SA.	5.00	Quarterly	Barclays Bank plc	06/20/27	NR	EUR	110	11,950	1,901	10,049
CMA CGM SA.	5.00	Quarterly	Barclays Bank plc	06/20/27	NR	EUR	3,940	426,210	47,280	378,930
CMA CGM SA.	5.00	Quarterly	Goldman Sachs International	06/20/27	NR	EUR	1,474	159,481	(28,767)	188,248
CMA CGM SA.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	612	66,219	12,468	53,751
CMA CGM SA.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	575	62,246	11,720	50,526
CMA CGM SA.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	163	17,609	3,246	14,363
CMA CGM SA.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	2,104	227,600	126,631	100,969
CMA CGM SA.	5.00	Quarterly	Morgan Stanley & Co. International plc	06/20/27	NR	EUR	4,295	464,601	593,537	(128,936)
ADLER Real Estate GmbH	5.00	Quarterly	Bank of America NA	12/20/27	NR	EUR	631	2,304	(90,761)	93,065
ADLER Real Estate GmbH	5.00	Quarterly	Barclays Bank plc	12/20/27	NR	EUR	1,065	3,892	(148,362)	152,254
ADLER Real Estate GmbH	5.00	Quarterly	Barclays Bank plc	12/20/27	NR	EUR	3,750	13,701	(522,220)	535,921
ADLER Real Estate GmbH	5.00	Quarterly	Barclays Bank plc	12/20/27	NR	EUR	1,309	4,783	(182,290)	187,073
ADLER Real Estate GmbH	5.00	Quarterly	Barclays Bank plc	12/20/27	NR	EUR	379	1,385	(52,783)	54,168
ADLER Real Estate GmbH	5.00	Quarterly	Citibank NA	12/20/27	NR	EUR	1,088	3,976	(155,989)	159,965
ADLER Real Estate GmbH	5.00	Quarterly	Citibank NA	12/20/27	NR	EUR	309	1,129	(44,316)	45,445
ADLER Real Estate GmbH	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	NR	EUR	647	2,364	(92,343)	94,707
ADLER Real Estate GmbH	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	NR	EUR	469	1,714	(66,847)	68,561
ADLER Real Estate GmbH	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	NR	EUR	225	822	(32,072)	32,894
CMA CGM SA.	5.00	Quarterly	BNP Paribas SA	12/20/27	NR	EUR	285	34,115	(6,371)	40,486
CMA CGM SA.	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	NR	EUR	3,100	371,078	(52,423)	423,501
CMA CGM SA.	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	NR	EUR	958	114,675	155,875	(41,200)
Boparan Finance plc . . .	5.00	Quarterly	Goldman Sachs International	12/20/28	NR	EUR	5,589	299,557	(377,109)	676,666
ADLER Real Estate GmbH	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	CCC-	EUR	806	8,677	(18,428)	27,105
AT&T, Inc..	1.00	Quarterly	Bank of America NA	06/20/29	BBB	USD	6,878	131,500	91,866	39,634
AT&T, Inc..	1.00	Quarterly	Bank of America NA	06/20/29	BBB	USD	19,412	371,136	266,799	104,337
AT&T, Inc..	1.00	Quarterly	Bank of America NA	06/20/29	BBB	USD	3,625	69,306	55,014	14,292
AT&T, Inc..	1.00	Quarterly	Bank of America NA	06/20/29	BBB	USD	3,625	69,306	55,174	14,132
AT&T, Inc..	1.00	Quarterly	Deutsche Bank AG	06/20/29	BBB	USD	5,236	100,106	71,964	28,142
Broadcom, Inc.	1.00	Quarterly	Bank of America NA	06/20/29	BBB	USD	19,573	481,517	410,445	71,072
Broadcom, Inc.	1.00	Quarterly	Citibank NA	06/20/29	BBB	USD	10,926	268,791	229,694	39,097
Broadcom, Inc.	1.00	Quarterly	Citibank NA	06/20/29	BBB	USD	10,925	268,767	229,673	39,094
Energy Transfer LP	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB	USD	41,240	576,241	671,099	(94,858)
Ford Motor Co.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	4,108	587,597	599,188	(11,591)
Ford Motor Co.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	9,730	1,391,754	1,411,624	(19,870)
Ford Motor Co.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	6,162	881,364	883,861	(2,497)
Ford Motor Co.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	3,697	528,809	524,149	4,660
Ford Motor Co.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	8,640	1,235,843	1,260,874	(25,031)
Ford Motor Co.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	3,697	528,809	527,523	1,286
Ford Motor Co.	5.00	Quarterly	Deutsche Bank AG	06/20/29	BBB-	USD	3,484	498,321	503,824	(5,503)

OTC Credit Default Swaps — Sell Protection (continued)

Reference Obligation/Index	Financing Rate Received by the Fund	Payment Frequency	Counterparty	Termination Date	Credit Rating[a]		Notional Amount (000)[b]	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Forvia SE	5.00%	Quarterly	Deutsche Bank AG	06/20/29	BB	EUR	2,935	$ 235,134	$ 324,347	$ (89,213)
Freeport-McMoRan, Inc.	1.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	4,098	41,709	35,732	5,977
Freeport-McMoRan, Inc.	1.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	19,413	197,582	177,076	20,506
Freeport-McMoRan, Inc.	1.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	4,062	41,342	39,179	2,163
Freeport-McMoRan, Inc.	1.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	6,146	62,553	64,628	(2,075)
Freeport-McMoRan, Inc.	1.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	6,146	62,553	45,776	16,777
Freeport-McMoRan, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB-	USD	4,399	44,772	29,516	15,256
Freeport-McMoRan, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB-	USD	6,502	66,176	62,713	3,463
Goldman Sachs Group, Inc. (The)	1.00	Quarterly	Bank of America NA	06/20/29	BBB+	USD	7,090	136,606	145,644	(9,038)
Goldman Sachs Group, Inc. (The)	1.00	Quarterly	Bank of America NA	06/20/29	BBB+	USD	3,506	67,552	65,785	1,767
Goldman Sachs Group, Inc. (The)	1.00	Quarterly	Bank of America NA	06/20/29	BBB+	USD	7,019	135,238	134,856	382
Goldman Sachs Group, Inc. (The)	1.00	Quarterly	Bank of America NA	06/20/29	BBB+	USD	1,424	27,437	25,672	1,765
Intrum AB	5.00	Quarterly	Goldman Sachs International	06/20/29	CC	EUR	526	(129,175)	(121,967)	(7,208)
Intrum AB	5.00	Quarterly	Goldman Sachs International	06/20/29	CC	EUR	789	(193,762)	(212,056)	18,294
Kinder Morgan, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB	USD	11,738	182,675	216,128	(33,453)
Kinder Morgan, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB	USD	8,433	131,240	148,908	(17,668)
Morgan Stanley	1.00	Quarterly	Bank of America NA	06/20/29	A-	USD	7,075	141,680	148,551	(6,871)
Morgan Stanley	1.00	Quarterly	Bank of America NA	06/20/29	A-	USD	2,194	43,936	43,268	668
Morgan Stanley	1.00	Quarterly	Bank of America NA	06/20/29	A-	USD	3,621	72,512	72,562	(50)
Morgan Stanley	1.00	Quarterly	Bank of America NA	06/20/29	A-	USD	7,242	145,024	145,310	(286)
Teck Resources Ltd.	5.00	Quarterly	Bank of America NA	06/20/29	BBB-	USD	28,419	5,283,074	4,535,390	747,684
Verizon Communications, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB+	USD	82,029	1,712,533	1,471,530	241,003
Verizon Communications, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB+	USD	13,227	276,142	252,553	23,589
Verizon Communications, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB+	USD	14,182	296,080	276,329	19,751
Verizon Communications, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB+	USD	28,390	592,703	498,567	94,136
Verizon Communications, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB+	USD	71,764	1,498,229	1,366,252	131,977
Verizon Communications, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/29	BBB+	USD	21,677	452,554	413,871	38,683
Virgin Media Finance plc	5.00	Quarterly	Bank of America NA	06/20/29	B-	EUR	5,975	358,175	194,328	163,847
Virgin Media Finance plc	5.00	Quarterly	Barclays Bank plc	06/20/29	B-	EUR	2,057	122,714	103,242	19,472
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BB	USD	1,975	340,002	276,587	63,415
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BB	USD	1,335	229,824	204,510	25,314
Williams Cos., Inc. (The)	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB	USD	8,381	131,296	130,108	1,188
Williams Cos., Inc. (The)	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB	USD	21,396	335,189	366,556	(31,367)
Williams Cos., Inc. (The)	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/29	BBB	USD	11,737	183,871	206,117	(22,246)
CCO Holdings LLC	5.00	Quarterly	Bank of America NA	12/20/29	BB-	USD	1,480	160,229	161,602	(1,373)
CCO Holdings LLC	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/29	BB-	USD	3,460	374,589	361,198	13,391
Devon Energy Corp.	1.00	Quarterly	Citibank NA	12/20/29	BBB	USD	8,365	27,299	27,299	—
Eutelsat SA	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	B+	EUR	2,950	(130,662)	(158,650)	27,988
Optics Bidco SpA	5.00	Quarterly	Bank of America NA	12/20/29	BB+	EUR	2,947	504,891	503,930	961

OTC Credit Default Swaps — Sell Protection (continued)

Reference Obligation/Index	Financing Rate Received by the Fund	Payment Frequency	Counterparty	Termination Date	Credit Rating[(a)]		Notional Amount (000)[(b)]	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Oracle Corp.	1.00%	Quarterly	Barclays Bank plc	12/20/29	BBB	USD	8,300	$ 257,773	$ 257,773	$ —
Pitney Bowes, Inc.	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/29	B	USD	1,975	(248,965)	(241,178)	(7,787)
Sirius XM Radio, Inc.	5.00	Quarterly	Barclays Bank plc	12/20/29	BB+	USD	1,480	188,238	186,230	2,008
Vistra Operations Co. LLC	5.00	Quarterly	Barclays Bank plc	12/20/29	BB	USD	1,975	362,337	327,283	35,054
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	BB	USD	1,335	244,922	224,819	20,103
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	BB	USD	1,335	244,922	223,736	21,186
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	BB	USD	1,975	362,337	334,598	27,739
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/29	BB	USD	1,975	362,337	334,598	27,739
CMBX.NA.9.BBB-	3.00	Monthly	Citigroup Global Markets, Inc.	09/17/58	BBB-	USD	1,578	(249,913)	(3,403)	(246,510)
CMBX.NA.9.BBB-	3.00	Monthly	Goldman Sachs International	09/17/58	BBB-	USD	774	(122,487)	(75,543)	(46,944)
CMBX.NA.9.BBB-	3.00	Monthly	JPMorgan Securities LLC	09/17/58	BBB-	USD	1,674	(265,050)	—	(265,050)
CMBX.NA.9.BBB-	3.00	Monthly	JPMorgan Securities LLC	09/17/58	BBB-	USD	1,360	(215,334)	(274,509)	59,175
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	BBB-	USD	2,400	(380,000)	2,242	(382,242)
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	BBB-	USD	1,635	(258,876)	(386,779)	127,903
CMBX.NA.10.BBB-	3.00	Monthly	JPMorgan Securities LLC	11/17/59	BBB-	USD	270	(46,612)	—	(46,612)
								$ 26,866,863	$ 21,857,234	$ 5,009,629

[(a)] Using the rating of the issuer or the underlying securities of the index, as applicable, provided by S&P Global Ratings.
[(b)] The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

OTC Interest Rate Swaps

Paid by the Fund		Received by the Fund									
Rate	Frequency	Rate	Frequency	Counterparty	Effective Date	Termination Date		Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
1-day BZDIOVER	At Termination	13.21%	At Termination	JPMorgan Chase Bank NA	N/A	01/02/25	BRL	294,168	$ 1,448,193	$ —	$ 1,448,193
1-day BZDIOVER	At Termination	10.98%	At Termination	Barclays Bank plc	N/A	01/02/25	BRL	1,321,099	92,397	—	92,397
1-day BZDIOVER	At Termination	11.02%	At Termination	Barclays Bank plc	N/A	01/02/25	BRL	283,788	6,824	—	6,824
1-day BZDIOVER	At Termination	13.15%	At Termination	Bank of America NA	N/A	01/02/25	BRL	27,073	127,669	—	127,669
1-day BZDIOVER	At Termination	13.25%	At Termination	Citibank NA	N/A	01/02/25	BRL	154,749	785,362	—	785,362
1-day BZDIOVER	At Termination	13.35%	At Termination	Bank of America NA	N/A	01/02/25	BRL	562,555	3,075,003	—	3,075,003
10.02%	At Termination	1-day IBR	At Termination	Barclays Bank plc	N/A	03/21/25	COP	46,576,678	26,737	—	26,737
9.81%	At Termination	1-day IBR	At Termination	JPMorgan Chase Bank NA	N/A	05/10/25	COP	104,072,084	(31,897)	—	(31,897)
9.81%	At Termination	1-day IBR	At Termination	JPMorgan Chase Bank NA	N/A	05/10/25	COP	187,358,434	(57,424)	—	(57,424)
9.73%	At Termination	1-day IBR	At Termination	Morgan Stanley & Co. International plc	N/A	05/10/25	COP	69,620,765	(8,562)	—	(8,562)
9.73%	At Termination	1-day IBR	At Termination	Morgan Stanley & Co. International plc	N/A	05/10/25	COP	125,336,566	(15,414)	—	(15,414)
1-day BZDIOVER	At Termination	10.81%	At Termination	BNP Paribas SA	N/A	07/01/25	BRL	355,740	(435,100)	—	(435,100)

OTC Interest Rate Swaps (continued)

Paid by the Fund		Received by the Fund									
Rate	*Frequency*	*Rate*	*Frequency*	*Counterparty*	*Effective Date*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
1-day BZDIOVER	At Termination	10.98%	At Termination	BNP Paribas SA	N/A	07/01/25	BRL	224,458	$ (209,501)	$ —	$ (209,501)
1-day BZDIOVER	At Termination	10.98%	At Termination	BNP Paribas SA	N/A	07/01/25	BRL	223,369	(208,484)	—	(208,484)
1-day BZDIOVER	At Termination	11.83%	At Termination	Barclays Bank plc	N/A	07/01/25	BRL	48,884	(2,081)	—	(2,081)
8.62%	At Termination	1-day IBR	At Termination	JPMorgan Chase Bank NA	11/05/24[(a)]	11/05/25	COP	368,616,006	(645,248)	—	(645,248)
1-day BZDIOVER	At Termination	10.14%	At Termination	Goldman Sachs International	N/A	01/02/26	BRL	99,060	(725,746)	—	(725,746)
1-day BZDIOVER	At Termination	11.53%	At Termination	BNP Paribas SA	N/A	01/02/26	BRL	168,666	(226,783)	—	(226,783)
1-day BZDIOVER	At Termination	12.16%	At Termination	Barclays Bank plc	N/A	01/02/26	BRL	39,525	(8,686)	—	(8,686)
7.25%	Quarterly	1-day IBR	Quarterly	Barclays Bank plc	N/A	09/25/26	COP	15,484,512	1,322	—	1,322
1-day BZDIOVER	At Termination	10.06%	At Termination	JPMorgan Chase Bank NA	N/A	01/04/27	BRL	268,512	(3,247,859)	—	(3,247,859)
10.97%	At Termination	1-day BZDIOVER	At Termination	Barclays Bank plc	N/A	01/04/27	BRL	390,651	1,912,550	—	1,912,550
11.49%	At Termination	1-day BZDIOVER	At Termination	BNP Paribas SA	N/A	01/04/27	BRL	145,950	426,848	—	426,848
11.57%	At Termination	1-day BZDIOVER	At Termination	BNP Paribas SA	N/A	01/04/27	BRL	257,208	591,800	—	591,800
12.21%	At Termination	1-day BZDIOVER	At Termination	Citibank NA	N/A	01/04/27	BRL	25,788	9,997	—	9,997
1-day BZDIOVER	At Termination	10.00%	At Termination	Bank of America NA	N/A	01/04/27	BRL	276,479	(3,446,239)	—	(3,446,239)
1-day BZDIOVER	At Termination	10.03%	At Termination	Morgan Stanley & Co. International plc	N/A	01/04/27	BRL	268,801	(3,309,227)	—	(3,309,227)
1-day BZDIOVER	At Termination	10.05%	At Termination	Barclays Bank plc	N/A	01/04/27	BRL	25,249	(235,592)	—	(235,592)
1-day BZDIOVER	At Termination	10.07%	At Termination	BNP Paribas SA	N/A	01/04/27	BRL	241,046	(3,014,066)	—	(3,014,066)
1-day BZDIOVER	At Termination	10.14%	At Termination	Bank of America NA	N/A	01/04/27	BRL	256,421	(3,105,312)	—	(3,105,312)
1-day BZDIOVER	At Termination	10.16%	At Termination	BNP Paribas SA	N/A	01/04/27	BRL	1,830	(21,926)	—	(21,926)
1-day BZDIOVER	At Termination	10.32%	At Termination	Bank of America NA	N/A	01/04/27	BRL	4,687	(37,439)	—	(37,439)
1-day BZDIOVER	At Termination	9.79%	At Termination	BNP Paribas SA	N/A	01/04/27	BRL	398,851	(4,438,922)	—	(4,438,922)
1-day BZDIOVER	At Termination	9.94%	At Termination	Barclays Bank plc	N/A	01/04/27	BRL	82,900	(834,561)	—	(834,561)
1-day BZDIOVER	At Termination	9.99%	At Termination	Citibank NA	N/A	01/04/27	BRL	269,132	(3,379,468)	—	(3,379,468)
4.34%	Semi-Annual	1-day CLICP	Semi-Annual	Goldman Sachs International	N/A	09/13/27	CLP	39,670,774	(15,364)	—	(15,364)
4.34%	Semi-Annual	1-day CLICP	Semi-Annual	Goldman Sachs International	N/A	09/13/27	CLP	13,479,729	(5,220)	—	(5,220)
4.28%	Semi-Annual	1-day CLICP	Semi-Annual	Barclays Bank plc	N/A	09/25/27	CLP	2,866,882	3,015	—	3,015
3.30%	Quarterly	3-mo. KLIBOR	Quarterly	Goldman Sachs International	03/19/25[(a)]	03/19/28	MYR	64,016	35,210	—	35,210
									$ (19,123,194)	$ —	$ (19,123,194)

(a) Forward swap.

OTC Total Return Swaps

Paid by the Fund		Received by the Fund								
Rate/Reference	*Frequency*	*Rate/Reference*	*Frequency*	*Counterparty*	*Termination Date*		*Notional Amount (000)*	*Value*	*Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*
0.00%	Quarterly	Goldman Sachs Systematic Skew US Series 10 Excess Return Strategy	Quarterly	Goldman Sachs International	12/06/24	USD	19,218	$ 12,091	$ —	$ 12,091
0.00%	At Termination	Citi Equity US 1W Volatility Carry Index	At Termination	Citibank NA	12/20/24	USD	17,583	57,259	—	57,259
0.00%	Quarterly	Citi Equity US 1W Volatility Carry Index	Quarterly	Citibank NA	12/20/24	USD	4,925	6,264	—	6,264
0.00%	Quarterly	Citi Equity US 1W Volatility Carry Index	Quarterly	Citibank NA	12/20/24	USD	4,872	6,196	—	6,196
0.00%	Quarterly	Goldman Sachs Systematic Skew US Series I1D Excess Return Index	Quarterly	Goldman Sachs International	12/20/24	USD	1,972	214	—	214
0.00%	Quarterly	Goldman Sachs Systematic Skew US Series I1D Excess Return Index	Quarterly	Goldman Sachs International	12/20/24	USD	2,066	224	—	224
0.00%	Quarterly	Goldman Sachs TY Weekly Volatility Carry Index	Quarterly	Goldman Sachs International	12/20/24	USD	3,074	3,731	—	3,731
0.00%	Quarterly	J.P. Morgan EM FX Volatility Carry Index	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	990	1,182	—	1,182
0.00%	Quarterly	J.P. Morgan UST 10Y Short Variance Index	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	1,997	811	—	811
0.00%	Quarterly	J.P. Morgan UST 10Y Short Variance Index	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	2,998	1,218	—	1,218
1-day SOFR	Quarterly	Goldman Sachs Systematic Skew US Series I1D Excess Return Index	Quarterly	Goldman Sachs International	12/20/24	USD	1,975	(1,378)	—	(1,378)
1-day SOFR	Quarterly	Goldman Sachs Systematic Skew US Series I1D Excess Return Index	Quarterly	Goldman Sachs International	12/20/24	USD	2,949	(2,058)	—	(2,058)
1-day SOFR	Quarterly	J.P. Morgan EM FX Volatility Carry Index	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	990	384	—	384
1-day SOFR minus 0.30%	At Termination	iShares iBoxx $ High Yield Corporate Bond ETF	At Termination	Bank of America NA	12/20/24	USD	3,395	(104,516)	—	(104,516)
1-day SOFR minus 0.30%	At Termination	iShares iBoxx $ High Yield Corporate Bond ETF	At Termination	JPMorgan Chase Bank NA	12/20/24	USD	585	(18,001)	—	(18,001)
1-day SOFR plus 0.40%	At Termination	iShares Broad USD High Yield Corporate Bond ETF	At Termination	BNP Paribas SA	12/20/24	USD	1,265	(83,901)	—	(83,901)

OTC Total Return Swaps (continued)

Paid by the Fund Rate/Reference	Paid by the Fund Frequency	Received by the Fund Rate/Reference	Received by the Fund Frequency	Counterparty	Termination Date		Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
iShares iBoxx $ Investment Grade Corporate Bond ETF	Quarterly	1-day SOFR minus 0.60%	At Termination	Goldman Sachs International	12/20/24	USD	685	$ 378,854	$ —	$ 378,854
iShares iBoxx $ Investment Grade Corporate Bond ETF	Quarterly	1-day SOFR minus 0.60%	At Termination	JPMorgan Chase Bank NA	12/20/24	USD	1,828	1,011,533	—	1,011,533
								$ 1,270,107	$ —	$ 1,270,107

OTC Total Return Swaps

Reference Entity	Payment Frequency	Counterparty[(a)]	Termination Date	Net Notional	Accrued Unrealized Appreciation (Depreciation)	Net Value of Reference Entity	Gross Notional Amount Net Asset Percentage
Equity Securities Long/Short . . .	Monthly	Barclays Bank plc[(b)]	01/12/27	$ (64,649,046)	$ (1,195,177)[(c)]	$ (65,702,227)	0.4%
	Monthly	Citibank NA[(d)]	02/24/28	(64,929,074)	(763,233)[(e)]	(65,614,537)	0.4
	Monthly	JPMorgan Chase Bank NA[(f)]	04/30/25	(83,105,366)	(1,756,243)[(g)]	(84,944,926)	0.9
	Monthly	Merrill Lynch International & Co.[(h)]	03/15/28	(141,039,013)	(1,518,781)[(i)]	(142,994,970)	1.1
					$ (5,233,434)	$ (359,256,660)	

(a) The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark. The benchmark and spread are determined based upon the country and/or currency of the individual underlying positions.

The following are the specified benchmarks (plus or minus a range) used in determining the variable rate of interest:

	(b)	(d)	(f)
Range:	15-155 basis points	0-75 basis points	15-900 basis points
Benchmarks:	Bank of Canada Overnight Rate Target (CABROVER)	AUD - 1D Overnight Reserve Bank of Australia Rate (AONIA)	AUD - 1D Overnight Reserve Bank of Australia Rate (AONIA)
	CHF - Swiss Average Rate O/N (SSARON)	CAD - 1D Overnight Bank of Canada Repo Rate (CORRA)	CAD - Overnight Interbank Rate Overnight
	EUR - 1D Euro Short Term Rate (ESTR)	CHF - Swiss Average Rate O/N (SSARON)	CHF - Swiss Average Rate O/N (SSARON)
	GBP - 1D Sterling Overnight Index Average (SONIA)	EUR - 1D Euro Short Term Rate (ESTR)	DKK - Denmark Short-Term Rate
	JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)	GBP - 1D Sterling Overnight Index Average (SONIA)	EUR - 1D Euro Short Term Rate (ESTR)
	NOK - Norwegian Overnight Weighted Average (NOWA)	JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)	GBP - 1D Sterling Overnight Index Average (SONIA)
	SEK - 1D Overnight Stockholm Interbank Offer Rate (STIBOR)	SEK - TN Stockholm Interbank Offer Rate (STIBOR)	HKD - Overnight Index Average (HONIA)
	USD - 1D Overnight Bank Funding Rate (OBFR01)	USD - 1D Overnight Bank Funding Rate (OBFR01)	JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)
			MXN - 28D Mexican Interbank Rate (TIIE)
			SEK - TN Stockholm Interbank Offer Rate (STIBOR)
			USD - 1D Overnight Bank Funding Rate (OBFR01)
			ZAR - 1D Rand Overnight Interest Rate Fixing (RAONON)

	(h)
Range:	0-2,500 basis points
Benchmarks:	AUD - 1D Overnight Reserve Bank of Australia Rate (AONIA) Bank of Canada Overnight Rate Target (CABROVER) CHF - Swiss Average Rate O/N (SSARON) DKK - 1W Copenhagen Interbank Swap Rate (CIBOR) EUR - 1D Euro Short Term Rate (ESTR) GBP - 1D Sterling Overnight Index Average (SONIA) HKD - Overnight Index Average (HONIA) JPY - Provisional 1D Overnight Tokyo Average Rate (TONA) MXN - 28D Mexican Interbank Rate (TIIE) SEK - 1D Overnight Stockholm Interbank Offer Rate (STIBOR) USD - 1D Overnight Bank Funding Rate (OBFR01) ZAR - 1M Johannesburg Interbank Agreed Rate (JIBAR)

(c) Amount includes $(141,996) of net dividends and financing fees.

(e) Amount includes $(77,770) of net dividends and financing fees.

(g) Amount includes $83,317 of net dividends and financing fees.

(i) Amount includes $437,176 of net dividends and financing fees.

The following table represents the individual long and short positions and related values of equity securities underlying the total return swap with Barclays Bank plc, as of period end, termination date January 12, 2027:

	Shares	*Value*	*% of Basket Value*
Reference Entity — Long			
Common Stocks			
Canada			
Canadian National Railway Co.	10,100	$ 1,182,696	(1.8)%
Fairfax Financial Holdings Ltd.	2,200	2,777,828	(4.2)
		3,960,524	
France			
Carrefour SA	64,200	1,094,703	(1.7)
Edenred SE	39,200	1,484,724	(2.3)
		2,579,427	
Germany			
Northern Data AG	111,387	3,175,733	(4.8)
Rheinmetall AG	1,400	761,077	(1.2)
		3,936,810	
Japan			
Daikin Industries Ltd.	19,600	2,751,076	(4.2)
Hakuhodo DY Holdings, Inc.	121,200	993,147	(1.5)
Mitsubishi Logistics Corp.	31,600	1,158,009	(1.8)
Mitsubishi UFJ Financial Group, Inc.	90,800	932,389	(1.4)
Shimamura Co. Ltd.	18,200	994,189	(1.5)
Sompo Holdings, Inc.	77,500	1,746,912	(2.7)
Yamazaki Baking Co. Ltd.	41,100	814,373	(1.2)
		9,390,095	
Norway			
Telenor ASA	220,000	2,814,379	(4.3)
Sweden			
Sandvik AB	63,900	1,429,899	(2.2)
Switzerland			
Adecco Group AG (Registered)	20,500	$ 699,139	(1.1)%
Geberit AG (Registered)	1,600	1,044,490	(1.6)
		1,743,629	
United Kingdom			
National Grid plc	61,100	844,586	(1.3)
Spirax Group plc	7,600	766,118	(1.2)
		1,610,704	
United States			
AMC Networks, Inc., Class A	179,997	1,564,174	(2.4)
Amgen, Inc.	2,700	869,967	(1.3)
Bristol-Myers Squibb Co.	34,400	1,779,856	(2.7)
Devon Energy Corp.	57,500	2,249,400	(3.4)
DuPont de Nemours, Inc.	28,800	2,566,368	(3.9)
Honeywell International, Inc.	14,400	2,976,624	(4.5)
Johnson & Johnson	12,800	2,074,368	(3.2)
Netflix, Inc.	2,700	1,915,029	(2.9)
Procter & Gamble Co. (The)	6,800	1,177,760	(1.8)
Rockwell Automation, Inc.	6,700	1,798,682	(2.7)
Skyworks Solutions, Inc.	7,700	760,529	(1.2)
TJX Cos., Inc. (The)	21,200	2,491,848	(3.8)
		22,224,605	
Total Reference Entity — Long		49,690,072	
Reference Entity — Short			
Common Stocks			
Finland			
Valmet OYJ	(31,700)	(1,016,823)	1.5
France			
Bollore SE	(184,700)	(1,232,891)	1.9
Capgemini SE	(6,600)	(1,424,944)	2.2
Pernod Ricard SA	(15,200)	(2,299,645)	3.5
Remy Cointreau SA	(18,500)	(1,441,127)	2.2

	Shares	Value	% of Basket Value
France (continued)			
SOITEC	(16,400)	$ (1,642,604)	2.5%
Teleperformance SE	(8,900)	(920,709)	1.4
		(8,961,920)	
Germany			
thyssenkrupp AG	(382,500)	(1,481,949)	2.3
Italy			
Telecom Italia SpA	(631,600)	(175,604)	0.3
Japan			
Aeon Co. Ltd.	(94,000)	(2,553,069)	3.9
DMG Mori Co. Ltd.	(61,800)	(1,318,208)	2.0
Hitachi Construction Machinery Co. Ltd.	(55,400)	(1,357,859)	2.1
Invincible Investment Corp.	(2,000)	(866,195)	1.3
Japan Metropolitan Fund Invest	(1,600)	(1,074,115)	1.6
Japan Real Estate Investment Corp.	(100)	(397,560)	0.6
Kobe Bussan Co. Ltd.	(49,300)	(1,537,580)	2.3
Mitsui Chemicals, Inc.	(33,400)	(892,183)	1.4
Nippon Express Holdings, Inc.	(35,200)	(1,853,871)	2.8
Nissan Motor Co. Ltd.	(576,300)	(1,637,058)	2.5
Orient Corp.	(234,500)	(1,538,441)	2.3
OSG Corp.	(151,300)	(2,139,011)	3.3
Otsuka Holdings Co. Ltd.	(32,100)	(1,823,252)	2.8
Recruit Holdings Co. Ltd.	(28,800)	(1,749,669)	2.7
Sankyu, Inc.	(16,500)	(557,250)	0.8
Sharp Corp.	(54,700)	(363,790)	0.6
Shinko Electric Industries Co. Ltd.	(36,500)	(1,395,898)	2.1
SoftBank Group Corp.	(16,600)	(984,649)	1.5
Tokyo Gas Co. Ltd.	(40,100)	(934,054)	1.4
Zenkoku Hosho Co. Ltd.	(38,900)	(1,535,350)	2.3
		(26,509,062)	
Luxembourg			
RTL Group SA	(44,900)	(1,524,539)	2.3
Netherlands			
Aegon Ltd.	(134,600)	(864,553)	1.3
South Korea			
Delivery Hero SE	(23,100)	(934,846)	1.4
Sweden			
Beijer Ref AB, Class B	(75,800)	(1,247,946)	1.9
Lifco AB, Class B	(81,200)	(2,674,217)	4.1
Swedish Orphan Biovitrum AB	(34,300)	(1,104,398)	1.7
		(5,026,561)	
Switzerland			
Bachem Holding AG	(10,000)	(843,014)	1.3
Clariant AG (Registered)	(131,900)	(1,999,090)	3.1
DSM-Firmenich AG	(9,600)	(1,324,870)	2.0
Swatch Group AG (The)	(7,700)	(1,651,086)	2.5
		(5,818,060)	
Taiwan			
First Financial Holding Co. Ltd.	(1,035,150)	(895,772)	1.4
Formosa Plastics Corp.	(174,000)	(293,308)	0.4
Powerchip Semiconductor Manufacturing Corp.	(436,000)	(296,363)	0.5
		(1,485,443)	
United Kingdom			
Ashtead Group plc	(19,800)	$ (1,534,120)	2.3%
Coca-Cola Europacific Partners plc	(33,700)	(2,653,875)	4.0
Entain plc	(127,427)	(1,301,941)	2.0
Howden Joinery Group plc	(121,500)	(1,476,504)	2.3
Unilever plc	(31,000)	(2,009,832)	3.1
		(8,976,272)	
United States			
American Electric Power Co., Inc.	(11,500)	(1,179,900)	1.8
Bio-Rad Laboratories, Inc., Class A	(2,000)	(669,160)	1.0
Charter Communications, Inc., Class A	(5,900)	(1,912,072)	2.9
Chubb Ltd.	(9,200)	(2,653,188)	4.0
Corning, Inc.	(21,000)	(948,150)	1.5
Corteva, Inc.	(30,600)	(1,798,974)	2.7
Deere & Co.	(3,000)	(1,251,990)	1.9
Edison International	(25,700)	(2,238,213)	3.4
Emerson Electric Co.	(15,800)	(1,728,046)	2.6
EQT Corp.	(52,900)	(1,938,256)	3.0
Everest Group Ltd.	(2,900)	(1,136,307)	1.7
Exxon Mobil Corp.	(24,100)	(2,825,002)	4.3
Fortive Corp.	(11,300)	(891,909)	1.4
General Dynamics Corp.	(6,100)	(1,843,420)	2.8
Hershey Co. (The)	(7,400)	(1,419,172)	2.2
KKR & Co., Inc.	(9,500)	(1,240,510)	1.9
Lamb Weston Holdings, Inc.	(26,300)	(1,702,662)	2.6
Lowe's Cos., Inc.	(6,500)	(1,760,525)	2.7
McDonald's Corp.	(3,800)	(1,157,138)	1.8
Mondelez International, Inc., Class A	(15,400)	(1,134,518)	1.7
Newmont Corp.	(23,800)	(1,272,110)	1.9
Parker-Hannifin Corp.	(4,700)	(2,969,554)	4.5
Paycom Software, Inc.	(4,200)	(699,594)	1.1
Pentair plc	(21,000)	(2,053,590)	3.1
PTC, Inc.	(9,600)	(1,734,336)	2.6
Public Service Enterprise Group, Inc.	(14,000)	(1,248,940)	1.9
Sherwin-Williams Co. (The)	(3,200)	(1,221,344)	1.9
Smurfit WestRock plc	(53,400)	(2,652,186)	4.0
Southwest Airlines Co.	(52,200)	(1,546,686)	2.4
Starbucks Corp.	(14,200)	(1,384,358)	2.1
Synopsys, Inc.	(1,600)	(810,224)	1.2
Teradyne, Inc.	(9,200)	(1,232,156)	1.9
Tractor Supply Co.	(3,300)	(960,069)	1.5
Vulcan Materials Co.	(5,600)	(1,402,408)	2.1
		(52,616,667)	
Total Reference Entity — Short		(115,392,299)	
Net Value of Reference Entity — Barclays Bank plc		$ (65,702,227)	

The following table represents the individual long and short positions and related values of equity securities underlying the total return swap with Citibank NA, as of period end, termination date February 24, 2028:

	Shares	Value	% of Basket Value
Reference Entity — Long			
Common Stocks			
Brazil			
Pluxee NV	56,700	1,194,304	(1.8)

	Shares	Value	% of Basket Value
Canada			
Alimentation Couche-Tard, Inc.	26,700	$ 1,476,106	(2.3)%
Canadian Natural Resources Ltd.	47,400	1,573,984	(2.4)
Thomson Reuters Corp.	5,700	972,260	(1.5)
		4,022,350	
Chile			
Antofagasta plc	44,700	1,204,882	(1.8)
Finland			
Sampo OYJ, Class A	21,400	998,104	(1.5)
France			
Bureau Veritas SA	36,400	1,207,628	(1.8)
Kering SA	2,900	834,772	(1.3)
L'Oreal SA	4,100	1,839,001	(2.8)
		3,881,401	
Germany			
Fresenius Medical Care AG	22,100	939,067	(1.4)
Japan			
Ebara Corp.	80,700	1,322,744	(2.0)
Isetan Mitsukoshi Holdings Ltd.	40,700	638,928	(1.0)
Japan Post Holdings Co. Ltd.	132,400	1,269,603	(1.9)
Kokusai Electric Corp.	26,500	597,538	(0.9)
Yamaha Motor Co. Ltd.	198,600	1,788,613	(2.7)
		5,617,426	
Netherlands			
Koninklijke KPN NV	571,000	2,332,127	(3.5)
Sweden			
Volvo AB, Class B	87,100	2,303,986	(3.5)
Switzerland			
Julius Baer Group Ltd.	17,900	1,079,441	(1.6)
United Kingdom			
Imperial Brands plc	52,700	1,532,994	(2.3)
International Consolidated Airlines Group SA	267,700	735,353	(1.1)
Intertek Group plc	30,400	2,101,778	(3.2)
Marks & Spencer Group plc	231,100	1,153,294	(1.8)
Rolls-Royce Holdings plc	134,000	948,384	(1.5)
Sage Group plc (The)	87,800	1,206,042	(1.8)
Schroders plc	173,600	813,447	(1.2)
UNITE Group plc (The)	148,900	1,875,272	(2.9)
		10,366,564	
United States			
Datadog, Inc., Class A	12,900	1,484,274	(2.3)
Dell Technologies, Inc., Class C	9,200	1,090,568	(1.7)
Equinix, Inc.	1,200	1,065,156	(1.6)
Equity Residential	25,700	1,913,622	(2.9)
Etsy, Inc.	21,300	1,182,789	(1.8)
Expeditors International of Washington, Inc.	21,000	2,759,400	(4.2)
GoDaddy, Inc., Class A	7,500	1,175,850	(1.8)
Lululemon Athletica, Inc.	2,800	759,780	(1.2)
PNC Financial Services Group, Inc. (The)	7,800	1,441,830	(2.2)
Tenaris SA	54,500	865,019	(1.3)
Ventas, Inc.	20,800	1,333,904	(2.0)
Zoetis, Inc.	6,500	1,269,970	(1.9)
		16,342,162	
Total Reference Entity — Long		50,281,814	

	Shares	Value	% of Basket Value
Reference Entity — Short			
Common Stocks			
Australia			
National Storage REIT	(1,559,588)	$ (2,734,067)	4.2%
Belgium			
D'ieteren Group	(4,100)	(868,186)	1.3
UCB SA	(6,200)	(1,119,206)	1.7
		(1,987,392)	
Brazil			
NU Holdings Ltd., Class A	(89,500)	(1,221,675)	1.8
Canada			
Brookfield Asset Management Ltd., Class A	(36,200)	(1,711,433)	2.6
Canadian Pacific Kansas City Ltd.	(30,700)	(2,625,656)	4.0
Constellation Software, Inc.	(100)	(325,336)	0.5
Manulife Financial Corp.	(81,300)	(2,402,722)	3.7
Rogers Communications, Inc., Class B	(39,600)	(1,592,257)	2.4
Royal Bank of Canada	(13,000)	(1,622,537)	2.5
Saputo, Inc.	(15,300)	(330,221)	0.5
		(10,610,162)	
Finland			
Wartsila OYJ Abp	(39,200)	(877,166)	1.3
France			
Renault SA	(26,100)	(1,134,642)	1.8
SEB SA	(8,700)	(993,067)	1.5
Wendel SE	(19,400)	(1,985,001)	3.0
Worldline SA	(82,900)	(604,060)	0.9
		(4,716,770)	
Germany			
Deutsche Lufthansa AG (Registered)	(192,600)	(1,410,677)	2.2
Deutsche Post AG	(40,400)	(1,802,111)	2.7
SAP SE	(5,300)	(1,212,283)	1.8
		(4,425,071)	
Italy			
DiaSorin SpA	(20,500)	(2,396,993)	3.6
Nexi SpA	(201,700)	(1,370,393)	2.1
		(3,767,386)	
Japan			
Advantest Corp.	(17,500)	(823,047)	1.3
Anritsu Corp.	(122,100)	(930,506)	1.4
Brother Industries Ltd.	(47,800)	(937,474)	1.4
Calbee, Inc.	(67,700)	(1,648,787)	2.5
Daiichikosho Co. Ltd.	(102,800)	(1,252,736)	1.9
Descente Ltd.	(19,000)	(575,928)	0.9
Kaneka Corp.	(24,000)	(656,828)	1.0
Koito Manufacturing Co. Ltd.	(47,800)	(665,038)	1.0
MatsukiyoCocokara & Co.	(118,800)	(1,957,271)	3.0
Mercari, Inc.	(41,100)	(717,391)	1.1
Mitsubishi Heavy Industries Ltd.	(48,400)	(723,289)	1.1
MonotaRO Co. Ltd.	(34,800)	(580,290)	0.9
Nomura Real Estate Holdings, Inc.	(48,600)	(1,309,435)	2.0
Nomura Real Estate Master Fund, Inc.	(1,300)	(1,297,018)	2.0
Obic Co. Ltd.	(28,000)	(982,359)	1.5
Relo Group, Inc.	(70,800)	(930,750)	1.4
Sanken Electric Co. Ltd.	(28,100)	(1,322,437)	2.0
SBI Holdings, Inc.	(65,900)	(1,525,093)	2.3

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	Shares	Value	% of Basket Value
Japan (continued)			
SG Holdings Co. Ltd.	(74,700)	$ (801,185)	1.2%
SUMCO Corp.	(177,200)	(1,916,585)	2.9
Yakult Honsha Co. Ltd.	(55,500)	(1,285,312)	2.0
		(22,838,759)	
Sweden			
Husqvarna AB, Class B	(227,500)	(1,593,571)	2.4
Swedbank AB, Class A	(37,900)	(804,453)	1.2
Telefonaktiebolaget LM Ericsson, Class B	(238,300)	(1,800,703)	2.8
		(4,198,727)	
Switzerland			
Cie Financiere Richemont SA	(7,600)	(1,206,913)	1.8
United Kingdom			
Beazley plc	(165,300)	(1,688,073)	2.6
Halma plc	(44,800)	(1,566,453)	2.4
HSBC Holdings plc	(142,300)	(1,276,577)	1.9
Rentokil Initial plc	(373,800)	(1,827,834)	2.8
WPP plc	(212,800)	(2,179,803)	3.3
		(8,538,740)	
United States			
Air Products & Chemicals, Inc.	(4,600)	(1,369,604)	2.1
Albemarle Corp.	(10,700)	(1,013,397)	1.6
APA Corp.	(91,900)	(2,247,874)	3.4
Bio-Techne Corp.	(9,200)	(735,356)	1.1
Blackstone, Inc.	(15,700)	(2,404,141)	3.7
Brown-Forman Corp., Class B	(30,100)	(1,480,920)	2.3
CDW Corp.	(6,600)	(1,493,580)	2.3
Charles River Laboratories International, Inc.	(6,800)	(1,339,396)	2.0
Constellation Brands, Inc., Class A	(8,300)	(2,138,827)	3.3
Enphase Energy, Inc.	(6,400)	(723,328)	1.1
Federal Realty Investment Trust	(15,500)	(1,782,035)	2.7
FedEx Corp.	(9,900)	(2,709,432)	4.1
First Solar, Inc.	(5,100)	(1,272,144)	1.9
Fiserv, Inc.	(19,300)	(3,467,245)	5.3
FMC Corp.	(12,400)	(817,656)	1.3
GE HealthCare Technologies, Inc.	(32,900)	(3,087,665)	4.7
Gen Digital, Inc.	(39,100)	(1,072,513)	1.6
Haleon plc	(469,400)	(2,456,136)	3.7
Henry Schein, Inc.	(20,300)	(1,479,870)	2.3
Martin Marietta Materials, Inc.	(3,300)	(1,776,225)	2.7
Norfolk Southern Corp.	(9,700)	(2,410,450)	3.7
Paychex, Inc.	(8,500)	(1,140,615)	1.7
Ralph Lauren Corp.	(6,200)	(1,201,994)	1.8
Revvity, Inc.	(8,800)	(1,124,200)	1.7
Solventum Corp.	(13,100)	(913,332)	1.4
STERIS plc	(4,500)	(1,091,430)	1.7
Super Micro Computer, Inc.	(1,800)	(749,520)	1.1
Tapestry, Inc.	(48,800)	(2,292,624)	3.5
Walgreens Boots Alliance, Inc.	(170,500)	(1,527,680)	2.3
WW Grainger, Inc.	(1,400)	(1,454,334)	2.2
		(48,773,523)	
Total Reference Entity — Short		(115,896,351)	
Net Value of Reference Entity — Citibank NA		$ (65,614,537)	

The following table represents the individual long and short positions and related values of equity securities underlying the total return swap with JPMorgan Chase Bank NA, as of period end, termination date April 30, 2025:

	Shares	Value	% of Basket Value
Reference Entity — Long			
Common Stocks			
Australia			
Macquarie Group Ltd.	6,400	$ 1,024,075	(1.2)%
Metcash Ltd.	533,000	1,317,544	(1.5)
Transurban Group	243,800	2,202,754	(2.6)
		4,544,373	
Belgium			
Warehouses De Pauw CVA	37,900	1,011,354	(1.2)
Brazil			
Ambev SA	584,300	1,408,275	(1.7)
SLC Agricola SA	234,900	787,786	(0.9)
Transmissora Alianca de Energia Eletrica SA	247,800	1,561,117	(1.8)
		3,757,178	
Canada			
Barrick Gold Corp.	60,800	1,209,302	(1.4)
China			
BeiGene Ltd.	80,400	1,413,050	(1.6)
Budweiser Brewing Co. APAC Ltd.	931,500	1,229,228	(1.4)
CSPC Pharmaceutical Group Ltd.	1,690,000	1,294,230	(1.5)
Geely Automobile Holdings Ltd.	1,255,000	1,925,169	(2.3)
Great Wall Motor Co. Ltd., Class H	1,052,500	1,933,091	(2.3)
Haidilao International Holding Ltd.	852,000	2,039,049	(2.4)
NetEase, Inc.	54,400	1,016,177	(1.2)
Tencent Holdings Ltd.	17,000	945,283	(1.1)
Weichai Power Co. Ltd., Class H	1,337,000	2,443,688	(2.9)
Xiaomi Corp., Class B	297,600	838,248	(1.0)
		15,077,213	
Denmark			
Novo Nordisk A/S, Class B	15,100	1,791,034	(2.1)
France			
Dassault Systemes SE	27,100	1,076,433	(1.3)
Eiffage SA	13,700	1,322,950	(1.5)
Orange SA	192,700	2,206,975	(2.6)
		4,606,358	
Hong Kong			
AIA Group Ltd.	209,200	1,826,914	(2.1)
Japan			
Astellas Pharma, Inc.	62,600	723,491	(0.9)
Credit Saison Co. Ltd.	33,000	828,100	(1.0)
Daiichi Sankyo Co. Ltd.	44,300	1,463,333	(1.7)
Goldwin, Inc.	19,000	1,100,769	(1.3)
Hitachi Ltd.	45,900	1,217,146	(1.4)
Japan Aviation Electronics Industry Ltd.	67,500	1,205,037	(1.4)
Kamigumi Co. Ltd.	95,800	2,191,132	(2.6)
Kawasaki Kisen Kaisha Ltd.	44,200	689,056	(0.8)
Mabuchi Motor Co. Ltd.	90,900	1,411,225	(1.7)
Mitsubishi Chemical Group Corp.	289,200	1,860,259	(2.2)
Mitsubishi Electric Corp.	88,000	1,427,443	(1.7)
Mitsui Mining & Smelting Co. Ltd.	43,200	1,478,635	(1.7)
Morinaga Milk Industry Co. Ltd.	49,700	1,214,292	(1.4)
MS&AD Insurance Group Holdings, Inc.	43,400	1,020,082	(1.2)

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	Shares	Value	% of Basket Value
Japan (continued)			
NIDEC Corp.	65,600	$ 1,381,083	(1.6)%
Nihon M&A Center Holdings, Inc.	110,900	506,540	(0.6)
NSK Ltd.	148,000	748,551	(0.9)
Panasonic Holdings Corp.	125,700	1,104,244	(1.3)
Rakus Co. Ltd.	45,300	705,583	(0.8)
SHO-BOND Holdings Co. Ltd.	49,200	1,950,810	(2.3)
		24,226,811	
Mexico			
Wal-Mart de Mexico SAB de CV	265,900	802,291	(1.0)
Netherlands			
Koninklijke Vopak NV	29,400	1,364,446	(1.6)
Wolters Kluwer NV	11,300	1,905,991	(2.2)
		3,270,437	
Peru			
Credicorp Ltd.	8,600	1,556,342	(1.8)
South Africa			
Discovery Ltd.	97,300	968,901	(1.1)
South Korea			
BNK Financial Group, Inc.	140,200	966,826	(1.2)
Doosan Enerbility Co. Ltd.	63,300	866,275	(1.0)
		1,833,101	
Spain			
Banco Bilbao Vizcaya Argentaria SA	139,900	1,511,238	(1.8)
Bankinter SA	211,300	1,865,344	(2.2)
Repsol SA	63,800	841,476	(1.0)
		4,218,058	
Sweden			
Evolution AB	11,500	1,131,061	(1.3)
SKF AB, Class B	39,000	776,836	(0.9)
		1,907,897	
Switzerland			
Banque Cantonale Vaudoise (Registered)	11,700	1,208,422	(1.4)
SGS SA (Registered)	9,200	1,027,285	(1.2)
		2,235,707	
Taiwan			
Acer, Inc.	605,000	778,714	(0.9)
Advantech Co. Ltd.	64,000	648,468	(0.8)
Quanta Computer, Inc.	156,000	1,300,140	(1.5)
Realtek Semiconductor Corp.	99,000	1,469,415	(1.7)
		4,196,737	
United Kingdom			
British American Tobacco plc	35,800	1,305,200	(1.5)
J Sainsbury plc	314,900	1,246,168	(1.5)
NatWest Group plc	217,500	1,006,885	(1.2)
		3,558,253	
United States			
Altria Group, Inc.	49,100	2,506,064	(2.9)
AMC Networks, Inc., Class A	105,705	918,577	(1.1)
Biogen, Inc.	6,800	1,318,112	(1.6)
Dexcom, Inc.	29,200	1,957,568	(2.3)
DoorDash, Inc., Class A	5,700	813,561	(1.0)
Eagle Bancorp, Inc.	65,550	1,480,119	(1.7)
Elevance Health, Inc.	2,200	1,144,000	(1.3)
Eversource Energy	22,700	1,544,735	(1.8)
Gilead Sciences, Inc.	15,000	1,257,600	(1.5)

	Shares	Value	% of Basket Value
United States (continued)			
Healthpeak Properties, Inc.	112,800	$ 2,579,736	(3.0)%
Hormel Foods Corp.	24,300	770,310	(0.9)
Humana, Inc.	4,600	1,457,004	(1.7)
Huntington Ingalls Industries, Inc.	3,700	978,206	(1.2)
Informatica, Inc., Class A	115,648	2,923,581	(3.4)
Kimberly-Clark Corp.	20,800	2,959,424	(3.5)
Labcorp Holdings, Inc.	6,400	1,430,272	(1.7)
Lam Research Corp.	2,200	1,795,376	(2.1)
McKesson Corp.	2,300	1,137,166	(1.3)
New York Community Bancorp, Inc.	1,231,944	13,834,731	(16.3)
Royal Caribbean Cruises Ltd.	5,100	904,536	(1.1)
Seagate Technology Holdings plc	7,800	854,334	(1.0)
ServiceNow, Inc.	900	804,951	(0.9)
Snowflake, Inc., Class A	11,600	1,332,376	(1.6)
Synchrony Financial	32,200	1,606,136	(1.9)
T. Rowe Price Group, Inc.	37,200	4,052,196	(4.8)
Trane Technologies plc	3,800	1,477,174	(1.7)
Western Digital Corp.	41,000	2,799,890	(3.3)
Workday, Inc., Class A	11,100	2,712,951	(3.2)
		59,350,686	
Preferred Securities			
Brazil			
Gerdau SA (Preference)	397,800	1,397,634	(1.6)
Germany			
Henkel AG & Co. KGaA (Preference)	20,900	1,964,596	(2.3)
Total Reference Entity — Long		145,311,177	
Reference Entity — Short			
Investment Companies			
United States			
Invesco Preferred ETF	(1,000,000)	(12,350,000)	14.5
iShares iBoxx $ Investment Grade Corporate Bond ETF	(432,931)	(48,912,544)	57.6
iShares Preferred & Income Securities ETF	(500,000)	(16,615,000)	19.6
Vanguard Intermediate-Term Corporate Bond ETF	(612,000)	(51,255,000)	60.3
		(129,132,544)	
Common Stocks			
Australia			
BlueScope Steel Ltd.	(95,300)	(1,454,747)	1.7
CAR Group Ltd.	(56,300)	(1,456,278)	1.7
Dexus	(589,700)	(3,076,860)	3.6
Lynas Rare Earths Ltd.	(450,500)	(2,471,684)	2.9
Mineral Resources Ltd.	(74,600)	(2,659,754)	3.1
NEXTDC Ltd.	(81,700)	(985,253)	1.2
Orica Ltd.	(139,000)	(1,775,579)	2.1
Perpetual Ltd.	(85,400)	(1,094,479)	1.3
Pro Medicus Ltd.	(10,600)	(1,304,697)	1.5
SEEK Ltd.	(182,500)	(3,124,066)	3.7
Seven Group Holdings Ltd.	(37,600)	(1,110,422)	1.3
Treasury Wine Estates Ltd.	(213,400)	(1,761,713)	2.1
WiseTech Global Ltd.	(23,700)	(2,244,305)	2.6
		(24,519,837)	
Belgium			
Lotus Bakeries NV	(100)	(1,341,913)	1.6

	Shares	Value	% of Basket Value
Brazil			
Atacadao SA	(273,700)	$ (465,235)	0.5%
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	(32,000)	(530,191)	0.6
PRIO SA	(122,400)	(975,345)	1.2
WEG SA	(145,000)	(1,453,806)	1.7
		(3,424,577)	
China			
Agricultural Bank of China Ltd., Class H	(1,843,000)	(859,892)	1.0
Anhui Conch Cement Co. Ltd., Class H	(878,000)	(2,560,201)	3.0
Bank of China Ltd., Class H	(4,643,000)	(2,168,280)	2.6
Bank of Communications Co. Ltd., Class H	(2,587,000)	(1,967,721)	2.3
China Everbright Bank Co. Ltd., Class H	(2,259,000)	(764,296)	0.9
China Resources Power Holdings Co. Ltd.	(512,000)	(1,380,233)	1.6
PICC Property & Casualty Co. Ltd., Class H	(1,041,647)	(1,541,916)	1.8
Postal Savings Bank of China Co. Ltd., Class H	(3,211,000)	(1,897,797)	2.2
		(13,140,336)	
Denmark			
Coloplast A/S, Class B	(21,100)	(2,750,291)	3.2
France			
Alstom SA	(88,720)	(1,843,322)	2.2
Hong Kong			
Hang Seng Bank Ltd.	(131,900)	(1,641,122)	1.9
Henderson Land Development Co. Ltd.	(308,000)	(975,358)	1.1
Sino Land Co. Ltd.	(674,000)	(736,068)	0.9
		(3,352,548)	
Italy			
Davide Campari-Milano NV	(175,431)	(1,487,053)	1.7
Telecom Italia SpA	(3,889,300)	(1,081,342)	1.3
		(2,568,395)	
Japan			
McDonald's Holdings Co. Japan Ltd.	(18,300)	(871,949)	1.0
OKUMA Corp.	(33,600)	(722,031)	0.9
Sharp Corp.	(146,600)	(974,984)	1.1
Shinko Electric Industries Co. Ltd.	(22,700)	(868,134)	1.0
		(3,437,098)	
Luxembourg			
RTL Group SA	(1,300)	(44,140)	0.1
Mexico			
Alfa SAB de CV, Class A	(3,534,300)	(2,897,085)	3.4
Grupo Bimbo SAB de CV	(264,300)	(908,875)	1.1
		(3,805,960)	
Poland			
ORLEN SA	(179,700)	(2,608,319)	3.1
Singapore			
SATS Ltd.	(688,431)	(1,933,846)	2.3
Seatrium Ltd.	(450,920)	(624,619)	0.7
		(2,558,465)	
South Africa			
Growthpoint Properties Ltd.	(2,302,800)	$ (1,869,963)	2.2%
Impala Platinum Holdings Ltd.	(185,000)	(1,036,876)	1.2
Northam Platinum Holdings Ltd.	(128,900)	(813,500)	0.9
		(3,720,339)	
Spain			
Grifols SA, Class A	(121,700)	(1,383,100)	1.7
Sweden			
Securitas AB, Class B	(56,900)	(722,337)	0.8
Switzerland			
Baloise Holding AG (Registered)	(7,000)	(1,431,456)	1.7
Swiss Life Holding AG (Registered)	(4,200)	(3,514,386)	4.1
		(4,945,842)	
Taiwan			
China Steel Corp.	(832,647)	(607,269)	0.7
E.Sun Financial Holding Co. Ltd.	(1,234,916)	(1,092,305)	1.3
First Financial Holding Co. Ltd.	(2,880,010)	(2,492,230)	2.9
Formosa Plastics Corp.	(1,301,395)	(2,193,735)	2.6
Nan Ya Plastics Corp.	(925,195)	(1,341,181)	1.6
Powerchip Semiconductor Manufacturing Corp.	(711,000)	(483,289)	0.5
Yuanta Financial Holding Co. Ltd.	(1,375,082)	(1,374,667)	1.6
		(9,584,676)	
United Kingdom			
Diageo plc	(85,700)	(2,993,493)	3.5
United States			
Atlantic Union Bankshares Corp.	(30,170)	(1,136,504)	1.3
Community Financial System, Inc.	(28,734)	(1,668,583)	2.0
CVB Financial Corp.	(72,435)	(1,290,792)	1.5
GE HealthCare Technologies, Inc.	(6,900)	(647,565)	0.8
Independent Bank Group, Inc.	(34,553)	(1,992,326)	2.3
Provident Financial Services, Inc.	(100,014)	(1,856,260)	2.2
ServisFirst Bancshares, Inc.	(24,576)	(1,977,139)	2.3
Xylem, Inc.	(13,400)	(1,809,402)	2.1
		(12,378,571)	
Total Reference Entity — Short		(230,256,103)	
Net Value of Reference Entity — JPMorgan Chase Bank NA		$ (84,944,926)	

The following table represents the individual long and short positions and related values of equity securities underlying the total return swap with Merrill Lynch International & Co., as of period end, termination date March 15, 2028:

	Shares	Value	% of Basket Value
Reference Entity — Long			
Common Stocks			
Australia			
ALS Ltd.	80,300	796,053	(0.5)
BHP Group Ltd.	46,500	1,443,647	(1.0)
Coles Group Ltd.	167,600	2,089,386	(1.5)
Magellan Financial Group Ltd.	138,900	958,185	(0.7)
Medibank Pvt Ltd.	854,200	2,155,107	(1.5)
Steadfast Group Ltd.	900,700	3,525,569	(2.5)
Woolworths Group Ltd.	67,700	1,555,696	(1.1)

	Shares	Value	% of Basket Value
Australia (continued)			
Worley Ltd.	101,500	$ 1,034,406	(0.7)%
		13,558,049	
Belgium			
Liberty Global Ltd., Class A	121,654	2,568,116	(1.8)
Brazil			
B3 SA - Brasil Bolsa Balcao	993,800	1,959,251	(1.4)
Magazine Luiza SA	391,000	693,331	(0.5)
Ultrapar Participacoes SA	456,800	1,784,368	(1.2)
		4,436,950	
Canada			
Franco-Nevada Corp.	20,000	2,484,084	(1.7)
Power Corp. of Canada	68,200	2,151,216	(1.5)
		4,635,300	
China			
China Tower Corp. Ltd., Class H	5,242,000	688,779	(0.5)
Kuaishou Technology	140,900	968,162	(0.7)
Lenovo Group Ltd.	572,000	766,787	(0.5)
Nongfu Spring Co. Ltd., Class H	582,400	2,508,432	(1.7)
PDD Holdings, Inc., ADR	12,300	1,658,163	(1.2)
		6,590,323	
Denmark			
Carlsberg A/S, Class B	19,200	2,286,271	(1.6)
Vestas Wind Systems A/S	56,100	1,234,407	(0.9)
		3,520,678	
Finland			
Elisa OYJ	16,800	890,644	(0.6)
France			
Bouygues SA	44,700	1,496,162	(1.0)
Eurazeo SE	28,700	2,360,937	(1.7)
		3,857,099	
Germany			
Evonik Industries AG	184,200	4,312,008	(3.0)
RWE AG	53,500	1,949,156	(1.4)
		6,261,164	
Hong Kong			
Hongkong Land Holdings Ltd.	232,800	855,397	(0.6)
New World Development Co. Ltd.	946,000	1,158,643	(0.8)
Yue Yuen Industrial Holdings Ltd.	389,000	737,466	(0.5)
		2,751,506	
Italy			
Mediobanca Banca di Credito Finanziario SpA	161,900	2,766,287	(1.9)
Japan			
Alfresa Holdings Corp.	96,100	1,520,108	(1.1)
Asahi Intecc Co. Ltd.	47,600	837,441	(0.6)
Azbil Corp.	70,800	575,452	(0.4)
COMSYS Holdings Corp.	51,400	1,122,082	(0.8)
Dai-ichi Life Holdings, Inc.	55,000	1,427,105	(1.0)
DIC Corp.	78,300	1,774,892	(1.2)
Electric Power Development Co. Ltd.	65,200	1,090,349	(0.8)
Ito En Ltd.	58,300	1,387,537	(1.0)
Kuraray Co. Ltd.	52,400	778,622	(0.5)
Mitsubishi Materials Corp.	79,300	1,432,975	(1.0)
Mitsui & Co. Ltd.	57,900	1,294,878	(0.9)
Morinaga & Co. Ltd.	116,300	2,329,616	(1.6)

	Shares	Value	% of Basket Value
Japan (continued)			
Nexon Co. Ltd.	36,200	$ 719,363	(0.5)%
NH Foods Ltd.	24,200	897,221	(0.6)
Nippon Paint Holdings Co. Ltd.	230,500	1,755,472	(1.2)
Odakyu Electric Railway Co. Ltd.	115,600	1,289,381	(0.9)
Ship Healthcare Holdings, Inc.	81,000	1,323,557	(0.9)
Sumitomo Rubber Industries Ltd.	123,200	1,355,533	(0.9)
Tokyo Electron Ltd.	4,800	856,011	(0.6)
Toyota Tsusho Corp.	80,100	1,464,525	(1.0)
Trend Micro, Inc.	14,400	855,005	(0.6)
		26,087,125	
Macau			
MGM China Holdings Ltd.	624,400	983,885	(0.7)
Mexico			
Cemex SAB de CV	2,084,200	1,275,501	(0.9)
Grupo Financiero Banorte SAB de CV, Class O	243,600	1,733,779	(1.2)
		3,009,280	
Netherlands			
Koninklijke Ahold Delhaize NV	54,000	1,865,216	(1.3)
Poland			
Powszechny Zaklad Ubezpieczen SA	122,000	1,333,704	(0.9)
Singapore			
City Developments Ltd.	644,000	2,697,904	(1.9)
UOL Group Ltd.	465,000	2,009,476	(1.4)
		4,707,380	
South Africa			
Nedbank Group Ltd.	72,300	1,248,742	(0.9)
Spain			
CaixaBank SA	214,200	1,278,334	(0.9)
Sweden			
Telia Co. AB	601,600	1,945,336	(1.4)
Switzerland			
ABB Ltd. (Registered)	31,500	1,827,492	(1.3)
Belimo Holding AG (Registered)	1,900	1,356,429	(0.9)
Kuehne + Nagel International AG (Registered)	5,900	1,611,990	(1.1)
Swiss Prime Site AG (Registered)	8,900	997,456	(0.7)
		5,793,367	
Taiwan			
ASMedia Technology, Inc.	18,000	914,824	(0.6)
Chicony Electronics Co. Ltd.	213,000	1,098,237	(0.8)
China Airlines Ltd.	1,438,000	975,719	(0.7)
Compal Electronics, Inc.	1,080,000	1,133,297	(0.8)
eMemory Technology, Inc.	8,000	658,429	(0.5)
Evergreen Marine Corp. Taiwan Ltd.	206,000	1,309,198	(0.9)
Genius Electronic Optical Co. Ltd.	98,000	1,498,147	(1.0)
Global Unichip Corp.	24,000	823,876	(0.6)
MediaTek, Inc.	27,000	995,100	(0.7)
U-Ming Marine Transport Corp.	674,000	1,188,236	(0.8)
Wan Hai Lines Ltd.	444,000	1,370,819	(1.0)
		11,965,882	

	Shares	Value	% of Basket Value
United Kingdom			
Admiral Group plc	26,900	$ 1,002,697	(0.7)%
British Land Co. plc (The)	236,200	1,376,280	(1.0)
EnQuest plc	4,891,224	676,166	(0.5)
Johnson Matthey plc	78,200	1,594,741	(1.1)
Standard Chartered plc	124,900	1,324,687	(0.9)
Synthomer plc	588,203	1,748,466	(1.2)
		7,723,037	
United States			
Adobe, Inc.	3,200	1,656,896	(1.2)
Atlassian Corp., Class A	5,500	873,455	(0.6)
Block, Inc., Class A	17,000	1,141,210	(0.8)
Booking Holdings, Inc.	300	1,263,636	(0.9)
Carnival Corp.	59,700	1,103,256	(0.8)
CME Group, Inc.	5,000	1,103,250	(0.8)
ConocoPhillips	15,500	1,631,840	(1.1)
Deckers Outdoor Corp.	16,800	2,678,760	(1.9)
Estee Lauder Cos., Inc. (The), Class A	15,900	1,585,071	(1.1)
Fortinet, Inc.	11,400	884,070	(0.6)
Franklin Resources, Inc.	51,400	1,035,710	(0.7)
Holcim AG	10,400	1,018,502	(0.7)
Lockheed Martin Corp.	4,300	2,513,608	(1.7)
MSCI, Inc.	4,000	2,331,720	(1.6)
NetApp, Inc.	16,500	2,037,915	(1.4)
Salesforce, Inc.	5,800	1,587,518	(1.1)
Southwest Airlines Co.	10,000	296,300	(0.2)
State Street Corp.	22,100	1,955,187	(1.4)
Verizon Communications, Inc.	28,800	1,293,408	(0.9)
Walt Disney Co. (The)	22,400	2,154,656	(1.5)
Waystar Holding Corp.	85,000	2,370,650	(1.7)
		32,516,618	
Preferred Securities			
Brazil			
Bradespar SA (Preference)	497,100	1,850,540	(1.3)
Cia Energetica de Minas Gerais (Preference)	560,950	1,179,007	(0.8)
		3,029,547	
Total Reference Entity — Long		155,323,569	

Reference Entity — Short

	Shares	Value	% of Basket Value
Investment Companies			
United States			
iShares iBoxx $ Investment Grade Corporate Bond ETF	(244,788)	(27,656,148)	19.3
iShares Preferred & Income Securities ETF	(815,000)	(27,082,450)	18.9
SPDR Bloomberg High Yield Bond ETF	(9,541)	(933,014)	0.7
Vanguard Short-Term Corporate Bond ETF	(1,800,000)	(142,956,000)	100.0
		(198,627,612)	
Common Stocks			
Brazil			
Atacadao SA	(62,400)	(106,067)	0.1
Centrais Eletricas Brasileiras SA	(165,000)	(1,190,319)	0.8
Cosan SA	(1,077,800)	(2,591,769)	1.8
Hypera SA	(151,900)	(733,331)	0.5
Localiza Rent a Car SA	(308,404)	(2,335,236)	1.6
Sendas Distribuidora SA	(376,900)	(519,580)	0.4
		(7,476,302)	
Canada			
Constellation Software, Inc.	(500)	$ (1,626,677)	1.1%
Saputo, Inc.	(83,400)	(1,800,027)	1.3
		(3,426,704)	
China			
ANTA Sports Products Ltd.	(73,600)	(871,265)	0.6
Bank of Communications Co. Ltd., Class H	(48,000)	(36,510)	0.0
China Everbright Bank Co. Ltd., Class H	(3,025,000)	(1,023,460)	0.7
China Resources Power Holdings Co. Ltd.	(30,000)	(80,873)	0.1
CRRC Corp. Ltd., Class H	(1,356,000)	(882,591)	0.6
Guangzhou Automobile Group Co. Ltd., Class H	(5,496,000)	(2,139,414)	1.5
Ping An Insurance Group Co. of China Ltd., Class H	(1,053,500)	(6,615,485)	4.6
Trip.com Group Ltd., ADR	(69,800)	(4,148,214)	2.9
Wharf Holdings Ltd. (The)	(718,000)	(2,038,753)	1.4
Xinyi Glass Holdings Ltd.	(1,114,000)	(1,305,457)	0.9
Zijin Mining Group Co. Ltd., Class H	(488,000)	(1,089,532)	0.8
		(20,231,554)	
Denmark			
DSV A/S	(7,200)	(1,481,832)	1.0
Novonesis (Novozymes) B, Class B	(21,200)	(1,526,303)	1.1
		(3,008,135)	
Germany			
LEG Immobilien SE	(41,001)	(4,292,545)	3.0
Hong Kong			
Sun Hung Kai Properties Ltd.	(115,500)	(1,251,426)	0.9
Japan			
Anritsu Corp.	(16,600)	(126,506)	0.1
Daiwa House Industry Co. Ltd.	(135,000)	(4,249,258)	3.0
INFRONEER Holdings, Inc.	(36,200)	(297,433)	0.2
Invincible Investment Corp.	(1,100)	(476,407)	0.3
JAFCO Group Co. Ltd.	(52,000)	(735,821)	0.5
Kansai Paint Co. Ltd.	(268,200)	(4,790,600)	3.3
Kobayashi Pharmaceutical Co. Ltd.	(17,200)	(684,083)	0.5
Kobe Bussan Co. Ltd.	(7,600)	(237,031)	0.2
Kobe Steel Ltd.	(209,000)	(2,504,783)	1.8
Nagoya Railroad Co., Ltd.	(520,100)	(6,313,801)	4.4
Obara Group, Inc.	(77,000)	(2,177,138)	1.5
OSG Corp.	(93,800)	(1,326,102)	0.9
Rakuten Group, Inc.	(269,400)	(1,738,279)	1.2
Relo Group, Inc.	(4,100)	(53,899)	0.0
Rohm Co. Ltd.	(130,100)	(1,465,664)	1.0
Sanrio Co. Ltd.	(136,000)	(3,919,543)	2.7
Sapporo Holdings Ltd.	(23,300)	(1,285,614)	0.9
Seven & i Holdings Co. Ltd.	(101,900)	(1,534,375)	1.1
Taiyo Yuden Co. Ltd.	(98,600)	(2,030,524)	1.4
		(35,946,861)	
Macau			
Wynn Macau Ltd.	(1,904,000)	(1,637,573)	1.2
Mexico			
Grupo Bimbo SAB de CV	(30,200)	(103,852)	0.1
Singapore			
Jardine Cycle & Carriage Ltd.	(45,000)	(965,371)	0.7

	Shares	Value	% of Basket Value
Spain			
Telefonica SA	(387,100)	$ (1,893,727)	1.3%
Switzerland			
Tecan Group AG (Registered)	(6,300)	(2,070,307)	1.4
United States			
Arthur J Gallagher & Co.	(6,700)	(1,885,179)	1.3
Brandywine Realty Trust	(12,500)	(68,000)	0.1
Celanese Corp.	(12,500)	(1,699,500)	1.2
United States (continued)			
Jazz Pharmaceuticals plc	(18,480)	$ (2,058,857)	1.4%
MicroStrategy, Inc., Class A	(38,200)	(6,440,520)	4.5
QIAGEN NV	(80,190)	(3,624,906)	2.5
T-Mobile US, Inc.	(7,800)	(1,609,608)	1.1
		(17,386,570)	
Total Reference Entity — Short		(298,318,539)	
Net Value of Reference Entity — Merrill Lynch International & Co.		$ (142,994,970)	

The following reference rates, and their values as of period end, are used for security descriptions:

Reference Index		*Reference Rate*
1-day BZDIOVER	Overnight Brazil CETIP — Interbank Rate	0.04%
1-day CLICP	Chile Indice de Camara Promedio Interbank Overnight Index	0.05
1-day ESTR	Euro Short-Term Rate	3.41
1-day IBR	Colombian Reference Banking Indicator	10.08
1-day MIBOR	Mumbai Interbank Offered Rate	6.76
1-day SOFR	Secured Overnight Financing Rate	5.16
1-day SONIA	Sterling Overnight Index Average	4.95
1-day SORA	Singapore Overnight Rate Average	3.88
1-day THOR	Thailand Overnight Repo Rate ON	2.48
1-day TONAR	Tokyo Overnight Average Rate	0.23
1-week CNREPOFIX_CFXS	China Fixing Repo Rates	2.40
28-day MXIBTIIE	Mexico Interbank TIIE 28-Day	10.74
3-mo. BBR	Australian Bank Bill Rate	4.43
3-mo. CD_KSDA	Certificates of Deposit by the Korean Securities Dealers Association	3.53
3-mo. HIBOR	Hong Kong Interbank Offered Rate	4.18
3-mo. JIBAR	Johannesburg Interbank Average Rate	8.05
3-mo. KLIBOR	Kuala Lumpur Interbank Offered Rate	3.55
3-mo. PRIBOR	Prague Interbank Offered Rate	4.20
3-mo. STIBOR	Stockholm Interbank Offered Rate	3.08
3-mo. TWCPBA	Taiwan Secondary Markets Bills Rate	1.66
6-mo. BBR	Australian Bank Bill Rate	4.62
6-mo. EURIBOR	Euro Interbank Offered Rate	3.11
6-mo. WIBOR	Warsaw Interbank Offered Rate	5.75

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of financial instruments at the measurement date. These inputs to valuation techniques are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

- Level 1 — Unadjusted price quotations in active markets/exchanges that the Fund has the ability to access for identical, unrestricted assets or liabilities;
- Level 2 — Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly or indirectly; and
- Level 3 — Inputs that are unobservable and significant to the entire fair value measurement for the asset or liability (including the Valuation Committee's assumptions used in determining the fair value of financial instruments).

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Investments classified within Level 3 have significant unobservable inputs used by the Valuation Committee in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by privately held companies or funds. There may not be a secondary market, and/ or there are a limited number of investors. The categorization of a value determined for financial instruments is based on the pricing transparency of the financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Fund's policy regarding valuation of financial instruments, refer to its most recent financial statements.

Certain investments of the Fund were fair valued using net asset value ("NAV") as a practical expedient as no quoted market value is available and therefore have been excluded from the fair value hierarchy.

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Fair Value Hierarchy as of Period End (continued)

The following table summarizes the Fund's financial instruments categorized in the fair value hierarchy. The breakdown of the Fund's financial instruments into major categories is disclosed in the Consolidated Schedule of Investments above.

	Level 1	Level 2	Level 3	Total
Assets				
Investments				
Long-Term Investments				
Asset-Backed Securities				
Australia	$ —	$ 2,132,766	$ —	$ 2,132,766
Bermuda	—	36,189,109	—	36,189,109
Canada	—	17,550,747	—	17,550,747
Cayman Islands	—	2,606,771,911	1	2,606,771,912
France	—	39,167,634	—	39,167,634
Germany	—	4,565,824	—	4,565,824
Ireland	—	461,995,554	—	461,995,554
Italy	—	117,427,601	—	117,427,601
Jersey, Channel Islands	—	90,543,870	—	90,543,870
Luxembourg	—	33,718,621	—	33,718,621
Netherlands	—	30,209,144	—	30,209,144
Portugal	—	6,429,788	—	6,429,788
Spain	—	30,461,267	—	30,461,267
Switzerland	—	473,281	—	473,281
United Kingdom	—	221,124,833	—	221,124,833
United States	—	2,407,745,654	67,312,012	2,475,057,666
Common Stocks				
Belgium	—	1,767,235	—	1,767,235
Cambodia	—	705,272	—	705,272
Canada	17,993,832	—	—	17,993,832
Chile	—	1,066,900	—	1,066,900
Czech Republic	326,451	726,717	—	1,053,168
Denmark	—	94,889	—	94,889
France	75,545	10,090,498	—	10,166,043
Georgia	329,584	—	—	329,584
Germany	—	27,363,733	—	27,363,733
Greece	504,515	2,237,426	—	2,741,941
Hungary	—	1,326,946	—	1,326,946
India	2,893,400	21,649,970	—	24,543,370
Indonesia	2,744,718	3,494,800	—	6,239,518
Italy	—	15,926,350	—	15,926,350
Japan	—	6,778,383	—	6,778,383
Kazakhstan	1,444,008	—	—	1,444,008
Malaysia	—	1,696,454	—	1,696,454
Netherlands	—	6,792,846	—	6,792,846
Philippines	1,186,341	2,745,363	—	3,931,704
Poland	—	2,349,542	—	2,349,542
Singapore	591,607	—	—	591,607
Sweden	—	1,604,061	—	1,604,061
Thailand	2,079,767	785,267	—	2,865,034
Turkey	1,020,974	992,199	—	2,013,173
United Kingdom	10,547,810	3,460,858	55	14,008,723
United States	459,972,915	10,030,646	198,107,767	668,111,328
Zambia	594,628	—	—	594,628
Corporate Bonds				
Argentina	—	4,636,677	—	4,636,677
Australia	—	229,130,392	38,483,914	267,614,306
Austria	—	57,154,431	—	57,154,431
Belgium	—	77,827,467	—	77,827,467
Brazil	—	107,910,844	—	107,910,844
Canada	—	282,459,499	—	282,459,499
Cayman Islands	—	14,893,050	—	14,893,050
Chile	—	43,132,147	—	43,132,147
China	—	132,490,058	—	132,490,058
Colombia	—	57,986,444	—	57,986,444
Costa Rica	—	1,195,178	—	1,195,178
Cyprus	—	7,896,213	—	7,896,213

Fair Value Hierarchy as of Period End (continued)

	Level 1	*Level 2*	*Level 3*	*Total*
Czech Republic	$ —	$ 20,709,109	$ —	$ 20,709,109
Denmark	—	107,509,633	—	107,509,633
Finland	—	62,519,083	—	62,519,083
France	—	1,126,496,400	16,740,143	1,143,236,543
Germany	—	1,401,104,370	21,910,188	1,423,014,558
Ghana	—	1,418,914	—	1,418,914
Greece	—	27,314,079	—	27,314,079
Guatemala	—	1,559,025	—	1,559,025
Hong Kong	—	148,557,628	—	148,557,628
India	—	401,816,478	—	401,816,478
Indonesia	—	105,732,529	—	105,732,529
Ireland	—	56,530,789	—	56,530,789
Israel	—	33,210,027	—	33,210,027
Italy	—	794,274,016	22,600,779	816,874,795
Jamaica	—	8,767,443	—	8,767,443
Japan	—	223,388,258	—	223,388,258
Jersey, Channel Islands	—	78,755,628	48,435,000	127,190,628
Kuwait	—	3,464,253	—	3,464,253
Luxembourg	—	242,652,001	4,792,280	247,444,281
Macau	—	112,625,139	—	112,625,139
Malaysia	—	18,022,063	—	18,022,063
Mexico	—	34,082,202	—	34,082,202
Netherlands	—	370,212,606	—	370,212,606
Nigeria	—	10,252,575	—	10,252,575
Norway	—	12,689,612	—	12,689,612
Panama	—	6,101,434	—	6,101,434
Peru	—	5,697,376	—	5,697,376
Philippines	—	108,044,853	—	108,044,853
Portugal	—	88,982,446	—	88,982,446
Romania	—	13,240,585	—	13,240,585
Saudi Arabia	—	3,997,385	—	3,997,385
Singapore	—	70,195,504	—	70,195,504
Slovenia	—	24,021,418	—	24,021,418
South Africa	—	53,229,844	—	53,229,844
South Korea	—	156,044,715	—	156,044,715
Spain	—	578,170,976	23,933,949	602,104,925
Sweden	—	162,508,976	—	162,508,976
Switzerland	—	359,559,731	—	359,559,731
Thailand	—	60,915,102	—	60,915,102
Turkey	—	8,677,098	—	8,677,098
Ukraine	—	55,271,443	—	55,271,443
United Arab Emirates	—	43,484,506	—	43,484,506
United Kingdom	—	1,477,614,110	6,011,427	1,483,625,537
United States	—	4,965,594,930	513,101,722	5,478,696,652
Vietnam	—	16,661,695	—	16,661,695
Zambia	—	6,675,880	—	6,675,880
Fixed Rate Loan Interests	—	—	146,186,630	146,186,630
Floating Rate Loan Interests				
Australia	—	988,337	—	988,337
Austria	—	3,347,331	—	3,347,331
Belgium	—	10,161,016	—	10,161,016
Canada	—	7,722,488	—	7,722,488
Cayman Islands	—	19,976,764	—	19,976,764
Colombia	—	—	27,980,640	27,980,640
Finland	—	12,244,455	—	12,244,455
France	—	77,236,835	—	77,236,835
Germany	—	67,394,508	—	67,394,508
Ireland	—	13,824,193	30,025,891	43,850,084
Jersey, Channel Islands	—	—	21,841,092	21,841,092
Luxembourg	—	95,388,505	14,673,000	110,061,505
Netherlands	—	86,008,829	—	86,008,829
Norway	—	5,063,465	—	5,063,465
Spain	—	52,927,213	58,565,874	111,493,087
Sweden	—	10,652,105	—	10,652,105

Fair Value Hierarchy as of Period End (continued)

	Level 1	*Level 2*	*Level 3*	*Total*
United Kingdom	$ —	$ 96,933,261	$ 96,719,650	$ 193,652,911
United States	—	809,520,019	383,369,563	1,192,889,582
Foreign Agency Obligations	—	773,200,948	—	773,200,948
Foreign Government Obligations	—	4,632,717,910	—	4,632,717,910
Grantor Trust	77,321,632	—	—	77,321,632
Investment Companies	544,405,402	—	—	544,405,402
Municipal Bonds	—	425,712,029	—	425,712,029
Non-Agency Mortgage-Backed Securities				
Bermuda	—	26,343,320	—	26,343,320
Cayman Islands	—	19,148,597	—	19,148,597
Ireland	—	75,492,964	—	75,492,964
Italy	—	30,388,316	—	30,388,316
Netherlands	—	9,870,913	—	9,870,913
Switzerland	—	5,772	—	5,772
United Kingdom	—	507,852,762	—	507,852,762
United States	—	3,330,619,960	117,163,373	3,447,783,333
Preferred Securities				
Brazil	—	—	11,459,188	11,459,188
China	—	—	50,399,176	50,399,176
Germany	—	—	60,077	60,077
Israel	—	—	14,133,022	14,133,022
Spain	—	11,229,680	—	11,229,680
Sweden	—	—	1	1
United Kingdom	—	—	8,923,627	8,923,627
United States	—	41,038,718	351,743,006	392,781,724
U.S. Government Sponsored Agency Securities	—	12,734,699,078	91,312	12,734,790,390
U.S. Treasury Obligations	—	702,646,927	—	702,646,927
Warrants	187,485	8,625,556	33,976,256	42,789,297
Short-Term Securities				
Borrowed Bond Agreements	—	253,476,597	—	253,476,597
Commercial Paper	—	125,510,349	—	125,510,349
Foreign Government Obligations	—	123,062,456	—	123,062,456
Money Market Funds	1,550,818,390	—	—	1,550,818,390
Options Purchased				
Credit contracts	—	1,228,507	—	1,228,507
Equity contracts	21,768,613	473,793	—	22,242,406
Foreign currency exchange contracts	—	35,753,734	—	35,753,734
Interest rate contracts	4,622,813	65,260,242	—	69,883,055
Other contracts	—	20,783	—	20,783
Unfunded Floating Rate Loan Interests[(a)]	—	17,132	252,135	269,267
Unfunded commitments[(b)]	—	—	3,640,499	3,640,499
Liabilities				
Investments				
Borrowed Bonds	—	(254,356,685)	—	(254,356,685)
TBA Sale Commitments	—	(3,701,012,531)	—	(3,701,012,531)
Investment Sold Short				
Investment Companies	(129,122,400)	—	—	(129,122,400)
Unfunded Floating Rate Loan Interests[(a)]	—	(430)	(4,169)	(4,599)
	$ 2,572,308,030	$ 42,263,676,947	$ 2,332,629,080	$ 47,168,614,057
Investments Valued at NAV[(c)]				27,875,068
				$ 47,196,489,125
Derivative Financial Instruments[(d)]				
Assets				
Credit contracts	$ —	$ 15,374,972	$ —	$ 15,374,972
Equity contracts	705,488	2,789,186	—	3,494,674
Foreign currency exchange contracts	—	73,816,094	—	73,816,094
Interest rate contracts	33,826,141	512,863,029	—	546,689,170
Other contracts	—	1,692,464	—	1,692,464
Liabilities				
Commodity contracts	(386,909)	—	—	(386,909)
Credit contracts	—	(35,429,623)	—	(35,429,623)
Equity contracts	(14,901,836)	(9,089,678)	—	(23,991,514)

Fair Value Hierarchy as of Period End (continued)

		Level 1		Level 2		Level 3		Total
Foreign currency exchange contracts	$	—	$	(143,729,846)	$	—	$	(143,729,846)
Interest rate contracts		(41,496,093)		(661,632,170)		—		(703,128,263)
Other contracts		—		(1,033,017)		—		(1,033,017)
	$	(22,253,209)	$	(244,378,589)	$	—	$	(266,631,798)

(a) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.
(b) Unfunded commitments are valued at the unrealized appreciation (depreciation) on the commitment.
(c) Certain investments of the Fund were fair valued using NAV as a practical expedient as no quoted market value is available and therefore have been excluded from the fair value hierarchy.
(d) Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial reporting purposes. As of period end, reverse repurchase agreements of $1,195,304 are categorized as Level 2 within the fair value hierarchy.

A reconciliation of Level 3 financial instruments is presented when the Fund had a significant amount of Level 3 investments and derivative financial instruments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

		Asset-Backed Securities	Common Stocks	Corporate Bonds	Fixed Rate Loan Interests	Floating Rate Loan Interests	Investment Companies
Investments							
Assets/Liabilities							
Opening balance, as of December 31, 2023	$	130,976,062 $	77,139,022 $	540,614,614 $	88,154,978 $	727,543,256 $	16,854,730
Transfers into Level 3		—	—	—	—	—	—
Transfers out of Level 3		(37,876,170)	—	—	—	—	—
Other[(a)]		5,614,989	16,854,730	(5,614,989)	—	—	(16,854,730)
Accrued discounts/premiums		(2,320,284)	—	4,254,877	116,021	43,396	—
Net realized gain (loss)		(14,644,503)	(1,255,613)	(1,391,910)	69,915	571,280	—
Net change in unrealized appreciation (depreciation)[(b)]		15,054,235	9,500,459	6,517,508	4,073,836	(116,753)	—
Purchases		—	96,187,418	234,510,068	153,171,618	767,569,212	—
Sales		(29,492,316)	(318,194)	(82,880,766)	(99,399,738)	(862,434,681)	—
Closing balance, as of September 30, 2024	$	67,312,013 $	198,107,822 $	696,009,402 $	146,186,630 $	633,175,710 $	—
Net change in unrealized appreciation (depreciation) on investments still held at September 30, 2024[(b)]	$	2,490,389 $	7,926,840 $	11,134,230 $	4,037,269 $	(36,045,438) $	—

		Non-Agency Mortgage-Backed Securities	Preferred Securities	Unfunded Commitments	Unfunded Floating Rate Loan Interests	U.S. Government Sponsored Agency Securities	Warrants	Total
Investments								
Assets/Liabilities								
Opening balance, as of December 31, 2023	$	140,558,506 $	298,734,094 $	7,197,193 $	2,087,315 $	— $	10,297,993 $	2,040,157,763
Transfers into Level 3		—	15,957,567	—	—	—	940,426	16,897,993
Transfers out of Level 3		(2,527,170)	—	—	—	—	(40,407)	(40,443,747)
Accrued discounts/premiums		1,017,998	—	—	—	—	—	3,112,008
Net realized gain (loss)		174,708	69,803	—	—	—	(469,650)	(16,875,970)
Net change in unrealized appreciation (depreciation)[(b)]		2,973,855	(16,878,379)	(3,556,694)	(1,839,349)	(2,824)	20,243,929	35,969,823
Purchases		12,478,885	161,158,298	—	—	94,136	3,149,302	1,428,318,937
Sales		(37,513,409)	(22,323,286)	—	—	—	(145,337)	(1,134,507,727)
Closing balance, as of September 30, 2024	$	117,163,373 $	436,718,097 $	3,640,499 $	247,966 $	91,312 $	33,976,256 $	2,332,629,080
Net change in unrealized appreciation (depreciation) on investments still held at September 30, 2024[(b)]	$	2,973,855 $	(33,061,250) $	(3,556,694) $	(1,839,349) $	(2,824) $	20,882,080 $	(25,060,892)

(a) Certain Level 3 investments were re-classified between Asset-Backed Securities, Common Stocks, Corporate Bonds and Investment Companies.
(b) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at September 30, 2024 is generally due to investments no longer held or categorized as Level 3 at period end.

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The following table summarizes the valuation approaches used and unobservable inputs utilized by the Valuation Committee to determine the value of certain of the Fund's Level 3 financial instruments as of period end. The table does not include Level 3 financial instruments with values based upon unadjusted third-party pricing information in the amount of $345,839,851. A significant change in the third-party information could result in a significantly lower or higher value of such Level 3 investments.

	Value	Valuation Approach	Unobservable Inputs	Range of Unobservable Inputs Utilized[a]	Weighted Average of Unobservable Inputs Based on Fair Value
Assets					
Asset-Backed Securities	$ 41,825,741	Income	Discount Rate	10%	—
Common Stocks	149,555,680	Market	Revenue Multiple	2.10x - 16.50x	7.73x
			Volatility	39% - 80%	53%
			Time to Exit	3.0 - 5.6 years	3.0 years
			EBIDTA Multiple	14.94x	—
		Income	Discount Rate	10% - 12%	10%
Corporate Bonds	629,126,379	Income	Discount Rate	3% - 30%	11%
		Market	Revenue Multiple	4.00x - 6.07x	5.06x
			Time to Exit	1.0 year	—
			Volatility	50% - 95%	57%
Fixed Rate Loan Interests	76,836,826	Income	Discount Rate	7% - 12%	8%
Floating Rate Loan Interests	606,172,901	Income	Discount Rate	6% - 14%	9%
			Estimated Recovery Value	1% - 44%	43%
		Market	EBITDA Multiple	15.00x	—
Non-Agency Mortgage-Backed Securities	22,639,885	Income	Discount Rate	7%	—
Preferred Stocks[b]	436,718,097	Market	Revenue Multiple	0.26x - 16.50x	6.72x
			Volatility	33% - 95%	65%
			Time to Exit	0.3 - 5.0 years	2.5 years
			Gross Profit Multiple	17.00x	—
			EBIDTA Multiple	7.00x - 12.38x	11.86x
			EBIDTAR Multiple	11.50x	—
			Market Adjustment Multiple	1.00x - 1.30x	1.23x
		Income	Discount Rate	10% - 14%	12%
Warrants	23,913,720	Market	Revenue Multiple	3.25x - 10.25x	7.78x
			Volatility	39% - 80%	63%
			Time to Exit	0.3 - 9.3 years	3.5 years
		Income	Discount Rate	12% - 16%	16%
	$ 1,986,789,229				

[a] A significant change in unobservable input would have resulted in a correlated (inverse) significant change to value.

[b] The Fund valued certain of its Level 3 Direct Investments using recent transactions as the best approximation of fair value. The value of Level 3 investments obtained using recent prior transaction prices, for which inputs are unobservable, is $25,413,062 as of September 30, 2024.

Currency Abbreviation

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNH	Chinese Yuan Offshore
CNY	Chinese Yuan
COP	Colombian Peso
CZK	Czech Koruna
DOP	Dominican Peso
EGP	Egyptian Pound
EUR	Euro
GBP	British Pound
HKD	Hong Kong Dollar
HUF	Hungarian Forint
IDR	Indonesian Rupiah
INR	Indian Rupee
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PEN	Peruvian Sol
PHP	Philippine Peso
PLN	Polish Zloty
RON	Romanian Leu
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
TRY	Turkish Lira
TWD	Taiwan New Dollar
USD	United States Dollar
UYU	Uruguayan Peso
ZAR	South African Rand

Portfolio Abbreviation

ABS	Asset-Backed Security
ADR	American Depositary Receipts
AGM	Assured Guaranty Municipal Corp.
AMBAC	Ambac Assurance Corp.
AMT	Alternative Minimum Tax
BBR	Australian Bank Bill Rate
BZDIOVER	Overnight Brazil CETIP — Interbank Rate
CD_KSDA	Certificates of Deposit by the Korean Securities Dealers Association
CDO	Collateralized Debt Obligation
CLICP	Chile Indice de Camara Promedio Interbank Overnight Index
CLO	Collateralized Loan Obligation
CMBS	Commercial Mortgage-Backed Securities
CMT	Constant Maturity Treasury
CNREPOFIX_CFXS	China Fixing Repo Rates
CSMC	Credit Suisse Mortgage Capital
CWABS	Countrywide Asset-Backed Certificates
DAC	Designated Activity Company
EM	Emerging Markets
ESTR	Euro Short-Term Rate
ETF	Exchange-Traded Fund
EURIBOR	Euro Interbank Offered Rate
GO	General Obligation Bonds
GUKG1	UK Government Bond 1 Year Note Generic Bid Yield
HIBOR	Hong Kong Interbank Offered Rate
IBR	Colombian Reference Banking Indicator
JIBAR	Johannesburg Interbank Average Rate
JSC	Joint Stock Company
KLIBOR	Kuala Lumpur Interbank Offered Rate
LIBOR	London Interbank Offered Rate
MIBOR	Mumbai Interbank Offered Rate
MSCI	Morgan Stanley Capital International
MXIBTIIE	Mexico Interbank TIIE 28-Day
Nasdaq	National Association of Securities Dealers Automated
NVDR	Non-Voting Depository Receipts
OTC	Over-the-counter
PCL	Public Company Limited
PIK	Payment-In-Kind
PJSC	Public Joint Stock Company
PRIBOR	Prague Interbank Offered Rate
RB	Revenue Bonds
REIT	Real Estate Investment Trust
REMIC	Real Estate Mortgage Investment Conduit
SAP	Subject to Appropriations
SAW	State Aid Withholding
SCA	Svenska Cellulosa Aktiebolaget
SONIA	Sterling Overnight Interbank Average Rate
SOFR	Secured Overnight Financing Rate
SORA	Singapore Overnight Rate Average
SPDR	Standard & Poor's Depositary Receipts
STIBOR	Stockholm Interbank Offered Rate
TBA	To-be-announced
TIPS	Treasury Inflation Protected Securities
TIBOR	Tokyo Interbank Offered Rate
TONAR	Tokyo Overnight Average Rate
THOR	Thailand Overnight Repo Rate ON
TWCPBA	Taiwan Secondary Markets Bills Rate
VRDN	Variable Rate Demand Notes
WIBOR	Warsaw Interbank Offered Rate

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