BlackRock

MARCH 31, 2023

2023 Quarterly Report (Unaudited)

BlackRock Funds V

- BlackRock Strategic Income Opportunities Portfolio

Not FDIC Insured - May Lose Value - No Bank Guarantee

BNM0523U-2923139-9280699

Security		Par (000)	Value
Asset-Backed Securities			
Bermuda — 0.0%			
BPCRE Ltd., Series 2022-FL2, Class A, (1-mo. CME Term SOFR at 2.40% Floor + 2.40%), 7.09%, 01/16/37[a][b]	USD	10,398	$ 10,291,143
Canada — 0.1%			
Fairstone Financial Issuance Trust I[a]			
Series 2020-1A, Class A, 2.51%, 10/20/39	CAD	13,510	9,749,647
Series 2020-1A, Class B, 3.74%, 10/20/39		18,261	13,173,193
Series 2020-1A, Class C, 5.16%, 10/20/39		2,125	1,440,959
			24,363,799
Cayman Islands — 6.8%			
522 Funding CLO Ltd.[a][b]			
Series 2019-4A, Class CR, (3-mo. LIBOR USD at 2.40% Floor + 2.40%), 7.21%, 04/20/30	USD	500	489,440
Series 2019-4A, Class DR, (3-mo. LIBOR USD at 3.65% Floor + 3.65%), 8.46%, 04/20/30		3,500	3,171,258
ACAS CLO Ltd.[a][b]			
Series 2015-1A, Class AR3, (3-mo. LIBOR USD at 0.89% Floor + 0.89%), 5.68%, 10/18/28		3,434	3,395,947
Series 2015-1A, Class BRR, (3-mo. LIBOR USD + 1.60%), 6.39%, 10/18/28		500	488,287
Series 2015-1A, Class CRR, (3-mo. LIBOR USD + 2.20%), 6.99%, 10/18/28		3,690	3,511,423
AGL CLO 3 Ltd., Series 2020-3A, Class D, (3-mo. LIBOR USD at 3.30% Floor + 3.30%), 8.09%, 01/15/33[a][b]		375	351,210
AGL CLO 5 Ltd., Series 2020-5A, Class A2R, (3-mo. LIBOR USD at 1.40% Floor + 1.40%), 6.21%, 07/20/34[a][b]		390	373,101
AGL CLO 9 Ltd., Series 2020-9A, Class E, (3-mo. LIBOR USD at 7.26% Floor + 7.26%), 12.07%, 01/20/34[a][b]		970	906,208
AGL Core CLO 2 Ltd., Series 2019-2A, Class A1, (3-mo. LIBOR USD at 1.39% Floor + 1.39%), 6.20%, 04/20/32[a][b]		4,775	4,747,887
AIMCO CLO[a][b]			
Series 2015-AA, Class X, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.74%, 10/17/34		1,750	1,741,384
Series 2018-BA, Class AR, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.89%, 01/15/32		2,000	1,969,014
AIMCO CLO 14 Ltd., Series 2021-14A, Class SUB, (3-mo. LIBOR USD + 0.00%), 0.00%, 04/20/34[a][b]		20,000	14,854,500
Allegro CLO II-S Ltd.[a][b]			
Series 2014-1RA, Class B, (3-mo. LIBOR USD at 2.15% Floor + 2.15%), 6.97%, 10/21/28		2,740	2,663,953
Series 2014-1RA, Class C, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.82%, 10/21/28		7,480	6,979,754

Security		Par (000)	Value
Cayman Islands (continued)			
Allegro CLO IV Ltd., Series 2016-1A, Class BR2, (3-mo. LIBOR USD at 1.55% Floor + 1.55%), 6.34%, 01/15/30[a][b]	USD	1,630	$ 1,589,250
Allegro CLO V Ltd., Series 2017-1A, Class AR, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.74%, 10/16/30[a][b]		3,829	3,783,657
Allegro CLO VI Ltd., Series 2017-2A, Class A, (3-mo. LIBOR USD at 1.13% Floor + 1.13%), 5.92%, 01/17/31[a][b]		1,350	1,331,472
Allegro CLO VII Ltd., Series 2018-1A, Class A, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.89%, 06/13/31[a][b]		3,500	3,444,408
Allegro CLO VIII Ltd.[a][b]			
Series 2018-2A, Class A, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.89%, 07/15/31		19,500	19,236,106
Series 2018-2A, Class B1, (3-mo. LIBOR USD at 1.67% Floor + 1.67%), 6.46%, 07/15/31		500	480,183
Allegro CLO XI Ltd., Series 2019-2A, Class C, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.80%, 01/19/33[a][b]		560	547,098
ALM Ltd.[a][b]			
Series 2020-1A, Class A2, (3-mo. LIBOR USD + 1.85%), 6.64%, 10/15/29		12,790	12,526,677
Series 2020-1A, Class B, (3-mo. LIBOR USD + 2.00%), 6.79%, 10/15/29		500	481,048
ALM VII Ltd., Series 2012-7A, Class SUB, 0.00%, 10/15/16[a][b]		12,160	3,526
AMMC CLO 21 Ltd., Series 2017-21A, Class A, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.06%, 11/02/30[a][b]		1,712	1,696,601
AMMC CLO XIII Ltd., Series 2013-13A, Class A1R2, (3-mo. LIBOR USD + 1.05%), 5.87%, 07/24/29[a][b]		3,382	3,359,500
Anchorage Capital CLO 3-R Ltd.[a][b]			
Series 2014-3RA, Class A, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.85%, 01/28/31		2,889	2,849,768
Series 2014-3RA, Class B, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.30%, 01/28/31		9,800	9,442,888
Anchorage Capital CLO 4-R Ltd., Series 2014-4RA, Class C, (3-mo. LIBOR USD at 1.85% Floor + 1.85%), 6.65%, 01/28/31[a][b]		1,500	1,438,603
Anchorage Capital CLO 5-R Ltd.[a][b]			
Series 2014-5RA, Class B, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.24%, 01/15/30		16,585	16,297,973
Series 2014-5RA, Class C, (3-mo. LIBOR USD at 1.85% Floor + 1.85%), 6.64%, 01/15/30		5,245	5,092,441
Anchorage Capital CLO 6 Ltd., Series 2015-6A, Class ARR, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.84%, 07/15/30[a][b]		6,522	6,449,347

Security		Par (000)	Value
Cayman Islands (continued)			
Anchorage Capital CLO 7 Ltd.[(a)(b)]			
Series 2015-7A, Class AR2, (3-mo. LIBOR USD at 1.09% Floor + 1.09%), 5.89%, 01/28/31	USD	14,595	$ 14,459,041
Series 2015-7A, Class BR2, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.55%, 01/28/31		8,000	7,785,593
Series 2015-7A, Class CR2, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 7.00%, 01/28/31		7,325	7,082,767
Series 2015-7A, Class D1R2, (3-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.30%, 01/28/31		8,610	7,610,443
Anchorage Capital CLO Ltd.[(a)(b)]			
Series 2013-1A, Class A1R, (3-mo. LIBOR USD + 1.25%), 6.06%, 10/13/30		2,910	2,883,876
Series 2013-1A, Class A2R, (3-mo. LIBOR USD + 1.65%), 6.46%, 10/13/30		3,680	3,572,838
Series 2013-1A, Class BR, (3-mo. LIBOR USD + 2.15%), 6.96%, 10/13/30		1,160	1,112,860
Series 2013-1A, Class CR, (3-mo. LIBOR USD + 3.20%), 8.02%, 10/13/30		1,583	1,509,028
Series 2014-5RA, Class A, (3-mo. LIBOR USD at 0.99% Floor + 0.99%), 5.78%, 01/15/30		505	500,848
Series 2018-1RA, Class A1, (3-mo. LIBOR USD at 0.99% Floor + 0.99%), 5.81%, 04/13/31		6,650	6,573,675
Anchorage Credit Funding 3 Ltd.[(a)]			
Series 2016-3A, Class A1R, 2.87%, 01/28/39		6,000	5,303,229
Series 2016-3A, Class SUBR, 0.00%, 01/28/39[(b)(c)]		7,500	5,205,000
Anchorage Credit Funding Ltd., Series 2021-14A, Class SUB, (3-mo. LIBOR USD + 0.00%), 0.00%, 01/21/40[(a)(b)]		10,000	8,200,000
Apidos CLO XII, Series 2013-12A, Class AR, (3-mo. LIBOR USD at 1.08% Floor + 1.08%), 5.87%, 04/15/31[(a)(b)]		22,250	21,997,051
Apidos CLO XV, Series 2013-15A, Class A1RR, (3-mo. LIBOR USD at 1.01% Floor + 1.01%), 5.82%, 04/20/31[(a)(b)]		4,630	4,582,716
Apidos CLO XVIII, Series 2018-18A, Class A1, (3-mo. LIBOR USD at 1.14% Floor + 1.14%), 5.96%, 10/22/30[(a)(b)]		1,167	1,151,913
Apidos CLO XXII[(a)(b)]			
Series 2015-22A, Class A1R, (3-mo. LIBOR USD at 1.06% Floor + 1.06%), 5.87%, 04/20/31		1,765	1,744,185
Series 2015-22A, Class BR, (3-mo. LIBOR USD at 1.95% Floor + 1.95%), 6.76%, 04/20/31		3,250	3,152,988
Series 2015-22A, Class CR, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.76%, 04/20/31		800	751,975

Security		Par (000)	Value
Cayman Islands (continued)			
Apidos CLO XXIV, Series 2016-24A, Class A1AL, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.76%, 10/20/30[(a)(b)]	USD	21,350	$ 21,051,516
Apidos CLO XXV, Series 2016-25A, Class A1R, (3-mo. LIBOR USD at 1.17% Floor + 1.17%), 5.98%, 10/20/31[(a)(b)]		400	393,559
Apidos CLO XXVI[(a)(b)]			
Series 2017-26A, Class A1AR, (3-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.69%, 07/18/29		3,500	3,463,707
Series 2017-26A, Class BR, (3-mo. LIBOR USD at 1.95% Floor + 1.95%), 6.74%, 07/18/29		2,750	2,678,436
Apidos CLO XXVII, Series 2017-27A, Class A1R, (3-mo. LIBOR USD at 0.93% Floor + 0.93%), 5.72%, 07/17/30[(a)(b)]		10,950	10,830,066
Apidos CLO XXXI, Series 2019-31A, Class BR, (3-mo. LIBOR USD at 1.55% Floor + 1.55%), 6.34%, 04/15/31[(a)(b)]		250	243,258
Apidos CLO XXXII, Series 2019-32A, Class D, (3-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.31%, 01/20/33[(a)(b)]		300	286,476
Apidos CLO XXXVI, Series 2021-36A, Class B, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.41%, 07/20/34[(a)(b)]		1,320	1,277,443
Apidos CLO XXXVII, Series 2021-37A, Class E, (3-mo. LIBOR USD at 6.30% Floor + 6.30%), 11.12%, 10/22/34[(a)(b)]		850	793,379
Apollo Credit Funding IV Ltd., Series 4A, Class A2R, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.39%, 07/15/30[(a)(b)]		750	732,187
Apres Static CLO Ltd.[(a)(b)]			
Series 2019-1A, Class A1R, (3-mo. LIBOR USD + 1.07%), 5.86%, 10/15/28		714	710,891
Series 2019-1A, Class A2R, (3-mo. LIBOR USD + 1.70%), 6.49%, 10/15/28		500	495,228
Series 2019-1A, Class CR, (3-mo. LIBOR USD + 4.25%), 9.04%, 10/15/28		9,150	8,609,762
Arbor Realty Commercial Real Estate Notes Ltd., Series 2022-FL2, Class A, (1-mo. CME Term SOFR at 1.85% Floor + 1.85%), 6.68%, 05/15/37[(a)(b)]		19,015	18,682,238
Ares LII CLO Ltd., Series 2019-52A, Class A1R, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.87%, 04/22/31[(a)(b)]		2,000	1,972,709
Ares Loan Funding I Ltd.[(a)(b)]			
Series 2021-ALFA, Class E, (3-mo. LIBOR USD at 6.70% Floor + 6.70%), 11.49%, 10/15/34		10,850	10,166,110
Series 2021-ALFA, Class SUB, 0.00%, 10/15/34		14,000	10,185,000

Security		Par (000)	Value
Cayman Islands (continued)			
Ares XL CLO Ltd., Series 2016-40A, Class A1RR, (3-mo. LIBOR USD at 0.87% Floor + 0.87%), 5.66%, 01/15/29(a)(b)	USD	5,350	$ 5,297,363
Ares XLII CLO Ltd., Series 2017-42A, Class AR, (3-mo. LIBOR USD at 0.92% Floor + 0.92%), 5.74%, 01/22/28(a)(b)		8,799	8,734,381
Ares XLV CLO Ltd., Series 2017-45A, Class C, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.84%, 10/15/30(a)(b)		1,125	1,077,921
Ares XLVII CLO Ltd., Series 2018-47A, Class A1, (3-mo. LIBOR USD at 0.92% Floor + 0.92%), 5.71%, 04/15/30(a)(b)		2,300	2,272,107
Ares XXXVII CLO Ltd., Series 2015-4A, Class A1R, (3-mo. LIBOR USD + 1.17%), 5.96%, 10/15/30(a)(b)		1,499	1,486,325
Assurant CLO Ltd., Series 2018-2A, Class A, (3-mo. LIBOR USD at 1.04% Floor + 1.04%), 5.85%, 04/20/31(a)(b)		1,350	1,333,830
Atrium IX(a)(b)			
Series 9A, Class AR2, (3-mo. LIBOR USD at 0.99% Floor + 0.99%), 5.94%, 05/28/30		2,308	2,283,604
Series 9A, Class BR2, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.45%, 05/28/30		325	317,173
Series 9A, Class CR2, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.95%, 05/28/30		3,105	2,971,438
Atrium VIII, Series 8A, Class SUB, 0.00%, 10/23/24(a)(b)		13,300	9,975
Atrium XV, Series 15A, Class D, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.82%, 01/23/31(a)(b)		250	236,860
Avery Point IV CLO Ltd., Series 2014-1A, Class D, (3-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.32%, 04/25/26(a)(b)		2,032	2,030,007
Babson CLO Ltd.(a)(b)			
Series 2015-IA, Class AR, (3-mo. LIBOR USD at 0.99% Floor + 0.99%), 5.80%, 01/20/31		3,600	3,558,379
Series 2015-IA, Class BR, (3-mo. LIBOR USD at 1.40% Floor + 1.40%), 6.21%, 01/20/31		250	243,619
Bain Capital Credit CLO Ltd.(a)(b)			
Series 2017-1A, Class BR, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.31%, 07/20/30		1,400	1,345,668
Series 2018-1A, Class A1, (3-mo. LIBOR USD + 0.96%), 5.78%, 04/23/31		12,750	12,584,920
Series 2018-2A, Class A1, (3-mo. LIBOR USD at 1.08% Floor + 1.08%), 5.88%, 07/19/31		5,210	5,160,811
Ballyrock CLO 14 Ltd.(a)(b)			
Series 2020-14A, Class B, (3-mo. LIBOR USD at 2.30% Floor + 2.30%), 7.11%, 01/20/34		250	244,022
Series 2020-14A, Class D, (3-mo. LIBOR USD at 7.00% Floor + 7.00%), 11.81%, 01/20/34		250	227,094
Cayman Islands (continued)			
Ballyrock CLO Ltd.(a)(b)			
Series 2018-1A, Class A1, (3-mo. LIBOR USD + 1.00%), 5.81%, 04/20/31	USD	800	$ 787,293
Series 2018-1A, Class A2, (3-mo. LIBOR USD + 1.60%), 6.41%, 04/20/31		2,300	2,216,793
Series 2019-2A, Class A1AR, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.92%, 11/20/30		486	480,739
Series 2020-2A, Class DR, (3-mo. LIBOR USD at 6.15% Floor + 6.15%), 10.96%, 10/20/31		1,340	1,213,172
Bardot CLO Ltd., Series 2019-2A, Class DR, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.82%, 10/22/32(a)(b)		940	875,958
Barings CLO Ltd.(a)(b)			
Series 2016-2A, Class AR2, (3-mo. LIBOR USD at 1.07% Floor + 1.07%), 5.88%, 01/20/32		2,500	2,463,789
Series 2018-3A, Class A1, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.76%, 07/20/29		2,986	2,968,240
Battalion CLO IX Ltd., Series 2015-9A, Class DR, (3-mo. LIBOR USD at 3.25% Floor + 3.25%), 8.04%, 07/15/31(a)(b)		450	398,561
Battalion CLO VIII Ltd.(a)(b)			
Series 2015-8A, Class A2R2, (3-mo. LIBOR USD at 1.55% Floor + 1.55%), 6.34%, 07/18/30		11,000	10,717,173
Series 2015-8A, Class BR2, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.79%, 07/18/30		8,500	8,256,052
Bean Creek CLO Ltd., Series 2015-1A, Class AR, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.83%, 04/20/31(a)(b)		2,250	2,223,393
Benefit Street Partners CLO II Ltd.(a)(b)			
Series 2013-IIA, Class A1R2, (3-mo. LIBOR USD at 0.87% Floor + 0.87%), 5.66%, 07/15/29		3,462	3,436,782
Series 2013-IIA, Class A2R2, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.24%, 07/15/29		4,000	3,936,144
Benefit Street Partners CLO III Ltd.(a)(b)			
Series 2013-IIIA, Class A1R2, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.81%, 07/20/29		317	315,144
Series 2013-IIIA, Class A2R2, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.46%, 07/20/29		2,850	2,823,104
Benefit Street Partners CLO V-B Ltd., Series 2018-5BA, Class A1A, (3-mo. LIBOR USD at 1.09% Floor + 1.09%), 5.90%, 04/20/31(a)(b)		3,800	3,760,147
Benefit Street Partners CLO VIII Ltd., Series 2015-8A, Class A1AR, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.91%, 01/20/31(a)(b)		3,640	3,596,768
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class B, (3-mo. LIBOR USD + 2.00%), 6.79%, 10/15/30(a)(b)		1,375	1,327,511

Security		Par (000)	Value
Cayman Islands (continued)			
Benefit Street Partners CLO XX Ltd., Series 2020-20A, Class ER, (3-mo. LIBOR USD at 6.75% Floor + 6.75%), 11.54%, 07/15/34(a)(b)	USD	1,000	$ 888,495
Benefit Street Partners CLO XXIII Ltd., Series 2021-23A, Class E, (3-mo. LIBOR USD at 6.81% Floor + 6.81%), 11.63%, 04/25/34(a)(b)		1,250	1,111,876
Birch Grove CLO 2 Ltd., Series 2021-2A, Class D1, (3-mo. LIBOR USD at 3.30% Floor + 3.30%), 8.10%, 10/19/34(a)(b)		10,250	9,309,425
Birch Grove CLO 3 Ltd., Series 2021-3A, Class D1, (3-mo. LIBOR USD at 3.20% Floor + 3.20%), 8.00%, 01/19/35(a)(b)		1,250	1,129,370
Birch Grove CLO Ltd.(a)(b)			
Series 19A, Class BR, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.62%, 06/15/31		2,000	1,939,597
Series 19A, Class CR, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 7.07%, 06/15/31		6,000	5,704,664
Series 19A, Class DR, (3-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.22%, 06/15/31		4,795	4,531,144
BlueMountain CLO Ltd.(a)(b)			
Series 2013-2A, Class A1R, (3-mo. LIBOR USD + 1.18%), 6.00%, 10/22/30		3,048	3,017,184
Series 2013-2A, Class BR, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.42%, 10/22/30		4,000	3,858,759
Series 2016-2A, Class C1R2, (3-mo. LIBOR USD at 3.10% Floor + 3.10%), 8.02%, 08/20/32		250	231,396
Series 2018-1A, Class B, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.50%, 07/30/30		273	259,962
Series 2018-2A, Class A, (3-mo. LIBOR USD at 1.11% Floor + 1.11%), 5.97%, 08/15/31		1,234	1,213,078
Series 2018-2A, Class B, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.56%, 08/15/31		2,750	2,650,074
BlueMountain CLO XXII Ltd., Series 2018-22A, Class A1, (3-mo. LIBOR USD at 1.08% Floor + 1.08%), 5.87%, 07/15/31(a)(b)		18,975	18,695,637
BlueMountain CLO XXIX Ltd., Series 2020-29A, Class D1R, (3-mo. LIBOR USD at 3.15% Floor + 3.15%), 7.97%, 07/25/34(a)(b)		250	225,148
BlueMountain CLO XXVIII Ltd.(a)(b)			
Series 2021-28A, Class A, (3-mo. LIBOR USD at 1.26% Floor + 1.26%), 6.05%, 04/15/34		450	440,375
Series 2021-28A, Class D, (3-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.69%, 04/15/34		2,000	1,752,830
BlueMountain CLO XXXIII Ltd., Series 2021-33A, Class D, (3-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.42%, 11/20/34(a)(b)		1,510	1,316,827

Security		Par (000)	Value
Cayman Islands (continued)			
BlueMountain Fuji US CLO I Ltd., Series 2017-1A, Class A1R, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.79%, 07/20/29(a)(b)	USD	3,962	$ 3,908,612
BlueMountain Fuji US CLO II Ltd., Series 2017-2A, Class A1AR, (3-mo. LIBOR USD + 1.00%), 5.81%, 10/20/30(a)(b)		4,250	4,199,099
Bristol Park CLO Ltd.(a)(b)			
Series 2016-1A, Class BR, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.24%, 04/15/29		6,250	6,074,176
Series 2016-1A, Class DR, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.74%, 04/15/29		500	446,730
Burnham Park CLO Ltd.(a)(b)			
Series 2016-1A, Class AR, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.96%, 10/20/29		11,219	11,144,623
Series 2016-1A, Class DR, (3-mo. LIBOR USD at 2.85% Floor + 2.85%), 7.66%, 10/20/29		500	450,564
Buttermilk Park CLO Ltd., Series 2018-1A, Class D, (3-mo. LIBOR USD at 3.10% Floor + 3.10%), 7.89%, 10/15/31(a)(b)		875	779,262
Canyon CLO Ltd., Series 2020-3A, Class E, (3-mo. LIBOR USD at 7.25% Floor + 7.25%), 12.04%, 01/15/34(a)(b)		380	343,763
Carbone CLO Ltd., Series 2017-1A, Class A1, (3-mo. LIBOR USD + 1.14%), 5.95%, 01/20/31(a)(b)		4,000	3,953,827
Carlyle Global Market Strategies CLO Ltd.(a)(b)			
Series 2013-4A, Class A1RR, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.79%, 01/15/31		1,478	1,464,899
Series 2014-1A, Class A1R2, (3-mo. LIBOR USD at 0.97% Floor + 0.97%), 5.76%, 04/17/31		24,196	23,904,615
Series 2014-2RA, Class A1, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.91%, 05/15/31		1,000	989,349
Series 2014-3RA, Class A1A, (3-mo. LIBOR USD + 1.05%), 5.86%, 07/27/31		41,836	41,353,345
Series 2015-4A, Class A1R, (3-mo. LIBOR USD + 1.34%), 6.15%, 07/20/32		400	395,002
Carlyle US CLO Ltd.(a)(b)			
Series 2017-3A, Class A1AR, (3-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.71%, 07/20/29		2,423	2,393,471
Series 2017-4A, Class A1, (3-mo. LIBOR USD at 1.18% Floor + 1.18%), 5.97%, 01/15/30		2,400	2,378,151
Series 2018-1A, Class A1, (3-mo. LIBOR USD + 1.02%), 5.83%, 04/20/31		19,500	19,281,832
Series 2018-4A, Class A2, (3-mo. LIBOR USD at 1.80% Floor + 1.80%), 6.61%, 01/20/31		550	536,973
Series 2019-2A, Class A1R, (3-mo. LIBOR USD at 1.12% Floor + 1.12%), 5.91%, 07/15/32		3,000	2,952,150

Security		Par (000)		Value
Cayman Islands (continued)				
Series 2020-2A, Class CR, (3-mo. LIBOR USD at 3.20% Floor + 3.20%), 8.02%, 01/25/35	USD	1,750	$	1,595,311
CarVal CLO I Ltd., Series 2018-1A, Class D, (3-mo. LIBOR USD + 2.89%), 7.68%, 07/16/31[(a)(b)]		1,455		1,317,005
CarVal CLO II Ltd., Series 2019-1A, Class CR, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.81%, 04/20/32[(a)(b)]		700		663,466
CarVal CLO VC Ltd.[(a)(b)]				
Series 2021-2A, Class D, (3-mo. LIBOR USD at 3.25% Floor + 3.25%), 8.04%, 10/15/34		500		466,232
Series 2021-2A, Class E, (3-mo. LIBOR USD at 6.75% Floor + 6.75%), 11.54%, 10/15/34		250		220,091
CBAM Ltd.[(a)(b)]				
Series 2017-1A, Class A1, (3-mo. LIBOR USD + 1.25%), 6.06%, 07/20/30		20,101		19,938,590
Series 2017-1A, Class C, (3-mo. LIBOR USD + 2.40%), 7.21%, 07/20/30		750		729,361
Series 2018-7A, Class B1, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.41%, 07/20/31		1,000		968,957
Series 2019-9A, Class B2, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.69%, 02/12/30		4,750		4,670,813
Cedar Funding IX CLO Ltd.[(a)(b)]				
Series 2018-9A, Class A1, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.79%, 04/20/31		29,400		29,033,735
Series 2018-9A, Class D, (3-mo. LIBOR USD at 2.60% Floor + 2.60%), 7.41%, 04/20/31		250		225,165
Cedar Funding V CLO Ltd., Series 2016-5A, Class A1R, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.89%, 07/17/31[(a)(b)]		5,450		5,369,984
Cedar Funding VII CLO Ltd.[(a)(b)]				
Series 2018-7A, Class A1, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.81%, 01/20/31		3,500		3,464,060
Series 2018-7A, Class A2, (3-mo. LIBOR USD at 1.13% Floor + 1.13%), 5.94%, 01/20/31		250		241,054
Series 2018-7A, Class E, (3-mo. LIBOR USD at 4.55% Floor + 4.55%), 9.36%, 01/20/31		2,963		2,488,446
Cedar Funding XI CLO Ltd., Series 2019-11A, Class A2R, (3-mo. LIBOR USD at 1.35% Floor + 1.35%), 6.30%, 05/29/32[(a)(b)]		1,000		973,521
Cedar Funding XIV CLO Ltd.[(a)(b)]				
Series 2021-14A, Class B, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.39%, 07/15/33		4,000		3,857,375
Series 2021-14A, Class D, (3-mo. LIBOR USD at 3.25% Floor + 3.25%), 8.04%, 07/15/33		13,250		11,753,225
Series 2021-14A, Class E, (3-mo. LIBOR USD at 6.34% Floor + 6.34%), 11.13%, 07/15/33		3,850		3,440,810

Security		Par (000)		Value
Cayman Islands (continued)				
Series 2021-14A, Class SUB, 0.00%, 07/15/33	USD	15,040	$	7,479,392
CIFC Funding 2013-III-R Ltd., Series 2013-3RA, Class A1, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.80%, 04/24/31[(a)(b)]		12,000		11,855,088
CIFC Funding 2013-IV Ltd., Series 2013-4A, Class A1RR, (3-mo. LIBOR USD at 1.06% Floor + 1.06%), 5.87%, 04/27/31[(a)(b)]		5,100		5,034,320
CIFC Funding 2015-III Ltd., Series 2015-3A, Class AR, (3-mo. LIBOR USD at 0.87% Floor + 0.87%), 5.67%, 04/19/29[(a)(b)]		6,413		6,347,113
CIFC Funding 2017-IV Ltd., Series 2017-4A, Class A1R, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.77%, 10/24/30[(a)(b)]		19,133		18,924,898
CIFC Funding 2022-VII Ltd., Series 2022-7A, Class E, (3-mo. CME Term SOFR at 8.94% Floor + 8.94%), 13.15%, 10/22/35[(a)(b)]		500		494,490
CIFC Funding Ltd.[(a)(b)]				
Series 2012-2RA, Class A2, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.06%, 01/20/28		250		245,925
Series 2013-1A, Class A2R, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.54%, 07/16/30		1,250		1,221,488
Series 2013-1A, Class CR, (3-mo. LIBOR USD at 3.55% Floor + 3.55%), 8.34%, 07/16/30		500		459,458
Series 2013-2A, Class A1L2, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.79%, 10/18/30		21,859		21,635,171
Series 2013-3RA, Class B, (3-mo. LIBOR USD at 1.85% Floor + 1.85%), 6.67%, 04/24/31		650		632,059
Series 2013-3RA, Class C, (3-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.72%, 04/24/31		1,050		974,826
Series 2013-4A, Class DRR, (3-mo. LIBOR USD at 2.80% Floor + 2.80%), 7.61%, 04/27/31		250		232,904
Series 2014-1A, Class A1R2, (3-mo. LIBOR USD + 1.10%), 5.89%, 01/18/31		630		624,542
Series 2014-2RA, Class A1, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.87%, 04/24/30		11,924		11,820,914
Series 2014-2RA, Class B1, (3-mo. LIBOR USD at 2.80% Floor + 2.80%), 7.62%, 04/24/30		650		611,036
Series 2014-3A, Class A1R2, (3-mo. LIBOR USD + 1.20%), 6.02%, 10/22/31		840		830,584
Series 2014-5A, Class A1R2, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 5.99%, 10/17/31		1,000		989,900
Series 2015-1A, Class ARR, (3-mo. LIBOR USD at 1.11% Floor + 1.11%), 5.93%, 01/22/31		1,892		1,874,635
Series 2015-1A, Class BRR, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.27%, 01/22/31		400		389,610

Security		Par (000)		Value
Cayman Islands (continued)				
Series 2015-3A, Class BR, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.95%, 04/19/29	USD	8,750	$	8,512,425
Series 2017-1A, Class AR, (3-mo. LIBOR USD at 1.01% Floor + 1.01%), 5.83%, 04/23/29		8,450		8,374,135
Series 2017-1A, Class B, (3-mo. LIBOR USD + 1.70%), 6.52%, 04/23/29		2,870		2,823,443
Series 2017-1A, Class C, (3-mo. LIBOR USD + 2.45%), 7.27%, 04/23/29		9,770		9,495,613
Series 2017-2A, Class AR, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.76%, 04/20/30		9,818		9,714,418
Series 2017-3A, Class A1, (3-mo. LIBOR USD at 1.22% Floor + 1.22%), 6.03%, 07/20/30		10,655		10,579,778
Series 2017-5A, Class A1, (3-mo. LIBOR USD + 1.18%), 5.97%, 11/16/30		17,285		17,131,775
Series 2017-5A, Class C, (3-mo. LIBOR USD + 2.85%), 7.64%, 11/16/30		800		738,240
Series 2018-1A, Class A, (3-mo. LIBOR USD + 1.00%), 5.79%, 04/18/31		250		247,041
Series 2018-2A, Class A1, (3-mo. LIBOR USD + 1.04%), 5.85%, 04/20/31		6,990		6,912,648
Series 2021-4A, Class B, (3-mo. LIBOR USD at 1.58% Floor + 1.58%), 6.37%, 07/15/33		500		485,647
Clear Creek CLO[a][b]				
Series 2015-1A, Class AR, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 6.01%, 10/20/30		2,393		2,368,557
Series 2015-1A, Class DR, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.76%, 10/20/30		2,900		2,708,202
Crown City CLO III[a][b]				
Series 2021-1A, Class A1A, (3-mo. LIBOR USD at 1.17% Floor + 1.17%), 5.98%, 07/20/34		250		243,878
Series 2021-1A, Class C, (3-mo. LIBOR USD at 3.30% Floor + 3.30%), 8.11%, 07/20/34.		3,500		3,039,258
Crown Point CLO 9 Ltd., Series 2020-9A, Class DR, (3-mo. LIBOR USD at 3.75% Floor + 3.75%), 8.54%, 07/14/34[a][b]		1,000		900,747
Deer Creek CLO Ltd.[a][b]				
Series 2017-1A, Class A, (3-mo. LIBOR USD at 1.18% Floor + 1.18%), 5.99%, 10/20/30		3,276		3,240,667
Series 2017-1A, Class B, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.46%, 10/20/30		1,750		1,708,569
Series 2017-1A, Class D, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.76%, 10/20/30		900		834,223
Series 2017-1A, Class E, (3-mo. LIBOR USD at 6.35% Floor + 6.35%), 11.16%, 10/20/30.		500		433,653

Security		Par (000)		Value
Cayman Islands (continued)				
Dryden 106 CLO Ltd., Series 2022-106A, Class E, (3-mo. CME Term SOFR at 8.87% Floor + 8.87%), 13.43%, 10/15/35[a][b]	USD	500	$	497,123
Dryden 30 Senior Loan Fund, Series 2013-30A, Class AR, (3-mo. LIBOR USD at 0.82% Floor + 0.82%), 5.68%, 11/15/28[a][b]		7,180		7,117,522
Dryden 36 Senior Loan Fund, Series 2014-36A, Class AR3, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.81%, 04/15/29[a][b]		11,319		11,265,138
Dryden 37 Senior Loan Fund, Series 2015-37A, Class AR, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.89%, 01/15/31[a][b]		1,500		1,484,289
Dryden 45 Senior Loan Fund[a][b]				
Series 2016-45A, Class BR, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.49%, 10/15/30		4,000		3,880,846
Series 2016-45A, Class CR, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 6.99%, 10/15/30		375		361,952
Dryden 49 Senior Loan Fund, Series 2017-49A, Class BR, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.39%, 07/18/30[a][b]		1,000		970,004
Dryden 65 CLO Ltd., Series 2018-65A, Class B, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.39%, 07/18/30[a][b]		700		680,936
Dryden 77 CLO Ltd., Series 2020-77A, Class XR, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.92%, 05/20/34[a][b]		203		202,047
Dryden 78 CLO Ltd., Series 2020-78A, Class D, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.79%, 04/17/33[a][b]		250		228,427
Dryden XXVI Senior Loan Fund, Series 2013-26A, Class AR, (3-mo. LIBOR USD + 0.90%), 5.69%, 04/15/29[a][b]		3,152		3,119,587
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class A1LR, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 6.06%, 08/15/30[a][b]		23,082		22,912,311
Elevation CLO Ltd., Series 2014-2A, Class A1R, (3-mo. CME Term SOFR + 1.49%), 6.12%, 10/15/29[a][b]		182		180,869
Elmwood CLO 19 Ltd.[a][b]				
Series 2022-6A, Class D, (3-mo. CME Term SOFR at 5.30% Floor + 5.30%), 8.92%, 10/17/34		12,000		11,796,769
Series 2022-6A, Class E, (3-mo. CME Term SOFR at 8.55% Floor + 8.55%), 12.17%, 10/17/34		3,000		2,953,813
Elmwood CLO I Ltd.[a][b]				
Series 2019-1A, Class AR, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.26%, 10/20/33		2,000		1,986,867
Series 2019-1A, Class DR, (3-mo. LIBOR USD at 4.40% Floor + 4.40%), 9.21%, 10/20/33		6,750		6,410,756
Series 2019-1A, Class ER, (3-mo. LIBOR USD at 7.71% Floor + 7.71%), 12.52%, 10/20/33.		2,625		2,482,573

Security		Par (000)	Value
Cayman Islands (continued)			
Elmwood CLO II Ltd.[(a)(b)]			
Series 2019-2A, Class ER, (3-mo. LIBOR USD at 6.80% Floor + 6.80%), 11.61%, 04/20/34	USD	14,500	$ 13,751,671
Series 2019-2A, Class FR, (3-mo. LIBOR USD at 8.00% Floor + 8.00%), 12.81%, 04/20/34		7,500	6,335,152
Series 2019-2A, Class SUB, 0.00%, 04/20/34		4,000	2,982,848
Elmwood CLO V Ltd., Series 2020-2A, Class ER, (3-mo. LIBOR USD at 6.10% Floor + 6.10%), 10.91%, 10/20/34[(a)(b)]		4,850	4,466,464
Elmwood CLO VII Ltd.[(a)(b)]			
Series 2020-4A, Class E, (3-mo. LIBOR USD at 7.10% Floor + 7.10%), 11.89%, 01/17/34		2,703	2,541,721
Series 2020-4A, Class F, (3-mo. LIBOR USD at 8.01% Floor + 8.01%), 12.80%, 01/17/34		5,000	4,151,342
Elmwood CLO VIII Ltd.[(a)(b)]			
Series 2021-1A, Class E1, (3-mo. LIBOR USD at 6.00% Floor + 6.00%), 10.81%, 01/20/34		750	693,037
Series 2021-1A, Class F1, (3-mo. LIBOR USD at 8.00% Floor + 8.00%), 12.81%, 01/20/34		1,500	1,342,198
Series 2021-1A, Class F2, (3-mo. LIBOR USD at 8.00% Floor + 8.00%), 12.81%, 01/20/34		1,500	1,342,115
Elmwood CLO X Ltd.[(a)(b)]			
Series 2021-3A, Class A, (3-mo. LIBOR USD at 1.04% Floor + 1.04%), 5.85%, 10/20/34		1,000	984,245
Series 2021-3A, Class E, (3-mo. LIBOR USD at 5.85% Floor + 5.85%), 10.66%, 10/20/34		3,000	2,699,784
Flatiron CLO 19 Ltd., Series 2019-1A, Class DR, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.87%, 11/16/34[(a)(b)]		800	746,138
FS Rialto, Series 2021-FL3, Class A, (1-mo. LIBOR USD at 1.25% Floor + 1.25%), 5.98%, 11/16/36[(a)(b)]		2,300	2,258,433
Galaxy XXII CLO Ltd., Series 2016-22A, Class ARR, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 5.99%, 04/16/34[(a)(b)]		850	830,366
Galaxy XXIII CLO Ltd., Series 2017-23A, Class AR, (3-mo. LIBOR USD at 0.87% Floor + 0.87%), 5.69%, 04/24/29[(a)(b)]		15,744	15,556,264
Galaxy XXIV CLO Ltd., Series 2017-24A, Class A, (3-mo. LIBOR USD + 1.12%), 5.91%, 01/15/31[(a)(b)]		6,827	6,740,128
Galaxy XXVI CLO Ltd., Series 2018-26A, Class A, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 6.11%, 11/22/31[(a)(b)]		900	888,627
Galaxy XXVII CLO Ltd., Series 2018-27A, Class A, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.89%, 05/16/31[(a)(b)]		20,504	20,188,245

Security		Par (000)	Value
Cayman Islands (continued)			
Galaxy XXVIII CLO Ltd., Series 2018-28A, Class A2, (3-mo. LIBOR USD at 1.07% Floor + 1.30%), 6.09%, 07/15/31[(a)(b)]	USD	550	$ 541,257
Generate CLO 2 Ltd., Series 2A, Class AR, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.97%, 01/22/31[(a)(b)]		18,319	18,093,971
Generate CLO 3 Ltd.[(a)(b)]			
Series 3A, Class AR, (3-mo. LIBOR USD + 1.25%), 6.06%, 10/20/29		5,403	5,361,266
Series 3A, Class BR, (3-mo. LIBOR USD + 1.75%), 6.56%, 10/20/29		10,455	10,323,633
Series 3A, Class DR, (3-mo. LIBOR USD + 3.60%), 8.41%, 10/20/29		10,778	10,268,834
Series 3A, Class ER, (3-mo. LIBOR USD + 6.40%), 11.21%, 10/20/29		7,052	6,283,187
Series 3A, Class FR, (3-mo. LIBOR USD + 7.25%), 12.06%, 10/20/29		2,917	2,329,644
Generate CLO 4 Ltd.[(a)(b)]			
Series 4A, Class BR, (3-mo. LIBOR USD + 1.55%), 6.36%, 04/20/32		2,750	2,660,055
Series 4A, Class DR, (3-mo. LIBOR USD + 3.15%), 7.96%, 04/20/32		1,500	1,370,826
Generate CLO 5 Ltd., Series 5A, Class B, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.57%, 10/22/31[(a)(b)]		1,750	1,714,784
Generate CLO 7 Ltd., Series 7A, Class C, (3-mo. LIBOR USD at 2.75% Floor + 2.75%), 7.57%, 01/22/33[(a)(b)]		500	480,590
Gilbert Park CLO Ltd.[(a)(b)]			
Series 2017-1A, Class A, (3-mo. LIBOR USD at 1.19% Floor + 1.19%), 5.98%, 10/15/30		3,850	3,813,301
Series 2017-1A, Class C, (3-mo. LIBOR USD at 1.95% Floor + 1.95%), 6.74%, 10/15/30		7,160	6,917,302
Series 2017-1A, Class D, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.74%, 10/15/30		6,223	5,673,026
GoldenTree Loan Management US CLO 3 Ltd., Series 2018-3A, Class D, (3-mo. LIBOR USD + 2.85%), 7.66%, 04/20/30[(a)(b)]		750	705,674
GoldenTree Loan Management US CLO 5 Ltd., Series 2019-5A, Class BR, (3-mo. LIBOR USD at 1.55% Floor + 1.55%), 6.36%, 10/20/32[(a)(b)]		2,040	1,978,467
GoldenTree Loan Opportunities IX Ltd.[(a)(b)]			
Series 2014-9A, Class AR2, (3-mo. LIBOR USD at 1.11% Floor + 1.11%), 5.91%, 10/29/29		8,788	8,731,596
Series 2014-9A, Class BR2, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.40%, 10/29/29		3,500	3,442,543
GoldenTree Loan Opportunities XI Ltd., Series 2015-11A, Class AR2, (3-mo. LIBOR USD at 1.07% Floor + 1.07%), 5.86%, 01/18/31[(a)(b)]		5,095	5,044,813
GoldentTree Loan Management US CLO 1 Ltd., Series 2021-11A, Class E, (3-mo. LIBOR USD at 5.35% Floor + 5.35%), 10.16%, 10/20/34[(a)(b)]		5,515	4,960,881

Security		Par (000)	Value
Cayman Islands (continued)			
Golub Capital Partners CLO 55B Ltd., Series 2021-55A, Class E, (3-mo. LIBOR USD at 6.56% Floor + 6.56%), 11.37%, 07/20/34[(a)(b)]	USD	2,440	$ 2,174,204
Gracie Point International Funding[(a)(b)]			
Series 2021-1A, Class B, (1-mo. LIBOR USD + 1.40%), 6.06%, 11/01/23		1,320	1,318,805
Series 2021-1A, Class C, (1-mo. LIBOR USD + 2.40%), 7.06%, 11/01/23		1,729	1,726,619
Series 2022-2A, Class A, (SOFR 30 Day Average + 2.75%), 7.27%, 07/01/24		21,046	21,052,238
Series 2022-2A, Class B, (SOFR 30 Day Average + 3.35%), 7.87%, 07/01/24		8,470	8,472,364
Series 2022-3A, Class A, (SOFR 30 Day Average at 3.25% Floor + 3.25%), 7.77%, 11/01/24		13,085	13,105,500
Greystone CRE Notes Ltd., Series 2021-FL3, Class A, (1-mo. CME Term SOFR at 1.02% Floor + 1.13%), 5.96%, 07/15/39[(a)(b)]		3,230	3,167,103
GT Loan Financing I Ltd., Series 2013-1A, Class CR, (3-mo. LIBOR USD + 2.10%), 6.90%, 07/28/31[(a)(b)]		500	488,956
Gulf Stream Meridian 1 Ltd., Series 2020-IA, Class B, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.79%, 04/15/33[(a)(b)]		250	239,663
Gulf Stream Meridian 3 Ltd., Series 2021-IIIA, Class A1, (3-mo. LIBOR USD at 1.32% Floor + 1.32%), 6.11%, 04/15/34[(a)(b)]		1,000	979,128
Highbridge Loan Management Ltd.[(a)(b)]			
Series 12A-18, Class A1B, (3-mo. LIBOR USD + 1.25%), 6.04%, 07/18/31		930	907,822
Series 3A-2014, Class A1R, (3-mo. LIBOR USD + 1.18%), 5.97%, 07/18/29		897	890,701
Series 7A-2015, Class BR, (3-mo. LIBOR USD + 1.18%), 6.04%, 03/15/27		580	579,471
Series 7A-2015, Class CR, (3-mo. LIBOR USD + 1.70%), 6.56%, 03/15/27		1,670	1,644,275
HPS Loan Management Ltd.[(a)(b)]			
Series 11A-17, Class AR, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.83%, 05/06/30		28,060	27,761,898
Series 6A-2015, Class A1R, (3-mo. LIBOR USD + 1.00%), 5.81%, 02/05/31		12,807	12,699,191
KKR CLO 10 Ltd., Series 10, Class BR, (3-mo. LIBOR USD + 1.70%), 6.57%, 09/15/29[(a)(b)]		3,000	2,944,936
KKR CLO 13 Ltd., Series 13, Class A1R, (3-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.63%, 01/16/28[(a)(b)]		542	539,664
LCM 26 Ltd., Series 26A, Class D, (3-mo. LIBOR USD at 2.50% Floor + 2.50%), 7.31%, 01/20/31[(a)(b)]		400	335,324
LCM XIII LP, Series 13A, Class AR3, (3-mo. LIBOR USD at 0.87% Floor + 0.87%), 5.67%, 07/19/27[(a)(b)]	USD	2,533	$ 2,506,652
LCM XIV LP, Series 14A, Class AR, (3-mo. LIBOR USD + 1.04%), 5.85%, 07/20/31[(a)(b)]		750	736,281
LCM XVIII LP, Series 18A, Class A1R, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.83%, 04/20/31[(a)(b)]		10,700	10,550,718
LCM XX LP, Series 20A, Class BR, (3-mo. LIBOR USD + 1.55%), 6.36%, 10/20/27[(a)(b)]		5,000	4,941,939
LCM XXI LP[(a)(b)]			
Series 21A, Class AR, (3-mo. LIBOR USD + 0.88%), 5.69%, 04/20/28		2,145	2,139,138
Series 21A, Class BR, (3-mo. LIBOR USD + 1.40%), 6.21%, 04/20/28		250	247,404
LCM XXIV Ltd., Series 24A, Class AR, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.79%, 03/20/30[(a)(b)]		949	936,952
LoanCore Issuer Ltd., Series 2022-CRE7, Class A, (SOFR 30 Day Average at 1.55% Floor + 1.55%), 6.11%, 01/17/37[(a)(b)]		6,215	6,012,206
Loanpal Solar Loan Ltd.[(a)]			
Series 2020-2GF, Class A, 2.75%, 07/20/47		3,814	3,142,077
Series 2021-1GS, Class A, 2.29%, 01/20/48		9,086	7,169,024
Longfellow Place CLO Ltd., Series 2013-1A, Class BR3, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.54%, 04/15/29[(a)(b)]		7,000	6,947,550
Madison Park Funding Ltd., Series 2023-63A, Class E, (3-mo. CME Term SOFR at 8.57% Floor + 8.57%), 0.00%, 04/21/35[(a)(b)]		2,000	1,950,000
Madison Park Funding XI Ltd., Series 2013-11A, Class AR2, (3-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.72%, 07/23/29[(a)(b)]		7,431	7,348,472
Madison Park Funding XIII Ltd.[(a)(b)]			
Series 2014-13A, Class AR2, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.75%, 04/19/30		7,239	7,189,063
Series 2014-13A, Class BR2, (3-mo. LIBOR USD + 1.50%), 6.30%, 04/19/30		5,000	4,921,851
Madison Park Funding XIX Ltd.[(a)(b)]			
Series 2015-19A, Class A1R2, (3-mo. LIBOR USD at 0.92% Floor + 0.92%), 5.74%, 01/22/28		9,984	9,910,106
Series 2015-19A, Class A2R2, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.32%, 01/22/28		5,000	4,906,270
Madison Park Funding XLI Ltd.[(a)(b)]			
Series 12A, Class AR, (3-mo. LIBOR USD + 0.83%), 5.65%, 04/22/27		18,322	18,189,037
Series 12A, Class CR, (3-mo. LIBOR USD + 1.65%), 6.47%, 04/22/27		4,365	4,229,289
Madison Park Funding XLII Ltd.[(a)(b)]			
Series 13A, Class A1, (3-mo. LIBOR USD + 1.18%), 6.00%, 11/21/30		1,990	1,973,031
Series 13A, Class C, (3-mo. LIBOR USD at 1.80% Floor + 1.80%), 6.62%, 11/21/30		6,000	5,723,799

Security		Par (000)	Value
Cayman Islands (continued)			
Madison Park Funding XLII, Ltd., Series 13A, Class A2, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.07%, 11/21/30[(a)(b)]	USD	1,000	$ 967,275
Madison Park Funding XLIX Ltd., Series 2021-49A, Class E, (3-mo. LIBOR USD at 6.25% Floor + 6.25%), 11.05%, 10/19/34[(a)(b)]		2,750	2,610,486
Madison Park Funding XLV Ltd., Series 2020-45A, Class SUB, 0.00%, 07/15/34[(a)(b)]		2,000	1,588,354
Madison Park Funding XLVIII Ltd., Series 2021-48A, Class C, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.80%, 04/19/33[(a)(b)]		3,385	3,277,439
Madison Park Funding XVII Ltd.[(a)(b)]			
Series 2015-17A, Class AR2, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.82%, 07/21/30		1,419	1,405,069
Series 2015-17A, Class CR2, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.72%, 07/21/30		5,924	5,699,280
Madison Park Funding XVIII Ltd.[(a)(b)]			
Series 2015-18A, Class ARR, (3-mo. LIBOR USD at 0.94% Floor + 0.94%), 5.76%, 10/21/30		77,285	76,312,828
Series 2015-18A, Class DR, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.77%, 10/21/30		2,750	2,531,620
Madison Park Funding XXIII Ltd.[(a)(b)]			
Series 2017-23A, Class AR, (3-mo. LIBOR USD at 0.97% Floor + 0.97%), 5.78%, 07/27/31		19,278	19,064,193
Series 2017-23A, Class CR, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.81%, 07/27/31		3,000	2,874,627
Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, (3-mo. CME Term SOFR + 2.01%), 6.65%, 10/20/29[(a)(b)]		7,250	7,164,163
Madison Park Funding XXIX Ltd., Series 2018-29A, Class E, (3-mo. LIBOR USD at 5.70% Floor + 5.70%), 10.49%, 10/18/30[(a)(b)]		1,750	1,577,222
Madison Park Funding XXV Ltd.[(a)(b)]			
Series 2017-25A, Class A1R, (3-mo. LIBOR USD at 0.97% Floor + 0.97%), 5.79%, 04/25/29		8,582	8,480,196
Series 2017-25A, Class A2R, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.47%, 04/25/29		6,500	6,350,497
Madison Park Funding XXVI Ltd., Series 2017-26A, Class AR, (3-mo. LIBOR USD + 1.20%), 6.00%, 07/29/30[(a)(b)]		4,363	4,333,910
Madison Park Funding XXVII Ltd.[(a)(b)]			
Series 2018-27A, Class A1A, (3-mo. LIBOR USD + 1.03%), 5.84%, 04/20/30		1,900	1,881,665
Series 2018-27A, Class C, (3-mo. LIBOR USD + 2.60%), 7.41%, 04/20/30		2,125	1,977,515
Madison Park Funding XXX Ltd.[(b)]			
Series 2018-30A, Class A, (3-mo. LIBOR USD at 0.75% Floor + 0.75%), 5.54%, 04/15/29[(a)]		24,608	24,353,907
Series 2018-30A, Class E, (3-mo. LIBOR USD at 4.95% Floor + 4.95%), 9.74%, 04/15/29[(a)]	USD	2,050	$ 1,842,258
Series 2018-30X, Class E, (3-mo. LIBOR USD at 4.95% Floor + 4.95%), 9.74%, 04/15/29[(d)]		1,000	898,662
Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.82%, 01/23/31[(a)(b)]		5,500	5,221,595
Madison Park Funding XXXIV Ltd.[(a)(b)]			
Series 2019-34A, Class AR, (3-mo. LIBOR USD at 1.12% Floor + 1.12%), 5.94%, 04/25/32		250	246,262
Series 2019-34A, Class DR, (3-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.17%, 04/25/32		250	240,821
Madison Park Funding XXXV Ltd., Series 2019-35A, Class A1R, (3-mo. LIBOR USD at 0.99% Floor + 0.99%), 5.80%, 04/20/32[(a)(b)]		20,000	19,628,990
Madison Park Funding XXXVIII Ltd.[(a)(b)]			
Series 2021-38A, Class C, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.69%, 07/17/34		250	236,778
Series 2021-38A, Class E, (3-mo. LIBOR USD at 6.00% Floor + 6.00%), 10.79%, 07/17/34.		1,500	1,403,292
Marble Point CLO XXIII Ltd., Series 2021-4A, Class D1, (3-mo. LIBOR USD at 3.65% Floor + 3.65%), 8.47%, 01/22/35[(a)(b)]		500	459,179
Mariner CLO LLC[(a)(b)]			
Series 2016-3A, Class AR2, (3-mo. LIBOR USD at 0.99% Floor + 0.99%), 5.81%, 07/23/29		165	163,995
Series 2016-3A, Class BR2, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.32%, 07/23/29		5,250	5,158,944
Series 2016-3A, Class CR2, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.87%, 07/23/29		23,000	22,058,198
Series 2016-3A, Class DR2, (3-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.72%, 07/23/29		3,750	3,421,311
MF1 Ltd., Series 2021-FL7, Class A, (1-mo. LIBOR USD at 1.08% Floor + 1.08%), 5.84%, 10/16/36[(a)(b)]		1,918	1,857,583
Milos CLO Ltd., Series 2017-1A, Class AR, (3-mo. LIBOR USD at 1.07% Floor + 1.07%), 5.88%, 10/20/30[(a)(b)]		247	243,841
Myers Park CLO Ltd.[(a)(b)]			
Series 2018-1A, Class B1, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.41%, 10/20/30		250	243,199
Series 2018-1A, Class C, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.86%, 10/20/30		1,000	957,265
Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class AR2, (3-mo. LIBOR USD at 1.03% Floor + 1.03%), 5.83%, 01/28/30[(a)(b)]		2,263	2,242,410
Neuberger Berman CLO XV, Series 2013-15A, Class A1R2, (3-mo. LIBOR USD at 0.92% Floor + 0.92%), 5.71%, 10/15/29[(a)(b)]		15,986	15,802,720

Security		Par (000)		Value
Cayman Islands (continued)				
Neuberger Berman CLO XVII Ltd.[(a)(b)]				
Series 2014-17A, Class AR2, (3-mo. LIBOR USD at 1.03% Floor + 1.03%), 5.85%, 04/22/29	USD	12,039	$	11,923,878
Series 2014-17A, Class CR2, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.82%, 04/22/29		5,350		5,154,486
Series 2014-17A, Class DR2A, (3-mo. LIBOR USD at 2.80% Floor + 2.80%), 7.62%, 04/22/29		1,500		1,372,487
Neuberger Berman CLO XX Ltd.[(a)(b)]				
Series 2015-20A, Class ARR, (3-mo. LIBOR USD at 1.16% Floor + 1.16%), 5.95%, 07/15/34		439		428,031
Series 2015-20A, Class BRR, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.44%, 07/15/34		500		482,320
Neuberger Berman CLO XXII Ltd.[(a)(b)]				
Series 2016-22A, Class BR, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.44%, 10/17/30		400		391,398
Series 2016-22A, Class CR, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 6.99%, 10/17/30		250		241,044
Neuberger Berman Loan Advisers CLO 26 Ltd., Series 2017-26A, Class AR, (3-mo. LIBOR USD at 0.92% Floor + 0.92%), 5.71%, 10/18/30[(a)(b)]		1,900		1,881,201
Neuberger Berman Loan Advisers CLO 32 Ltd., Series 2019-32A, Class ER, (3-mo. LIBOR USD at 6.10% Floor + 6.10%), 10.90%, 01/20/32[(a)(b)]		425		374,867
Neuberger Berman Loan Advisers CLO 35 Ltd., Series 2019-35A, Class C, (3-mo. LIBOR USD at 2.60% Floor + 2.60%), 7.40%, 01/19/33[(a)(b)]		500		488,547
Neuberger Berman Loan Advisers CLO 39 Ltd., Series 2020-39A, Class E, (3-mo. LIBOR USD at 7.20% Floor + 7.20%), 12.01%, 01/20/32[(a)(b)]		250		236,828
Neuberger Berman Loan Advisers CLO 46 Ltd., Series 2021-46A, Class B, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.46%, 01/20/36[(a)(b)]		750		725,061
OCP CLO Ltd.[(a)]				
Series 2013-4A, Class A2RR, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.27%, 04/24/29[(b)]		5,250		5,165,036
Series 2013-4A, Class BRR, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.72%, 04/24/29[(b)]		19,500		18,996,325
Series 2013-4A, Class CRR, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.82%, 04/24/29[(b)]		12,000		11,523,280
Series 2013-4A, Class DR, (3-mo. LIBOR USD at 6.77% Floor + 6.77%), 11.59%, 04/24/29[(b)]		1,379		1,249,695
Series 2014-5A, Class A1R, (3-mo. LIBOR USD at 1.08% Floor + 1.08%), 5.90%, 04/26/31[(b)]		2,810		2,777,030
Series 2014-5A, Class CR, (3-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.72%, 04/26/31[(b)]		1,430		1,263,607
Series 2014-6A, Class A1R, (3-mo. LIBOR USD at 1.26% Floor + 1.26%), 6.09%, 10/17/30[(b)]		1,500		1,486,981

Security		Par (000)		Value
Cayman Islands (continued)				
Series 2014-7A, Class A1RR, (3-mo. LIBOR USD + 1.12%), 5.93%, 07/20/29[(b)]	USD	894	$	885,322
Series 2014-7A, Class A2RR, (3-mo. LIBOR USD + 1.65%), 6.46%, 07/20/29[(b)]		1,600		1,558,745
Series 2014-7A, Class B2RR, 5.11%, 07/20/29		3,830		3,375,127
Series 2015-9A, Class BR2, (3-mo. CME Term SOFR at 1.75% Floor + 1.75%), 6.38%, 01/15/33[(b)]		10,250		9,786,161
Series 2017-13A, Class A1AR, (3-mo. LIBOR USD at 0.96% Floor + 0.96%), 5.75%, 07/15/30[(b)]		17,500		17,238,473
Series 2017-14A, Class A1A, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 6.07%, 11/20/30[(b)]		3,200		3,170,784
Series 2017-14A, Class B, (3-mo. LIBOR USD at 1.95% Floor + 1.95%), 6.87%, 11/20/30[(b)]		1,200		1,142,048
Series 2019-16A, Class AR, (3-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.81%, 04/10/33[(b)]		500		491,115
Series 2019-16A, Class DR, (3-mo. LIBOR USD at 3.15% Floor + 3.15%), 7.96%, 04/10/33[(b)]		2,200		1,987,769
Series 2020-18A, Class AR, (3-mo. LIBOR USD at 1.09% Floor + 1.09%), 5.90%, 07/20/32[(b)]		1,000		985,051
Series 2020-18A, Class DR, (3-mo. LIBOR USD at 3.20% Floor + 3.20%), 8.01%, 07/20/32[(b)]		4,750		4,420,825
Series 2020-20A, Class D1, (3-mo. LIBOR USD at 3.95% Floor + 3.95%), 8.76%, 10/09/33[(b)]		2,500		2,362,067
Series 2020-20A, Class E, (3-mo. LIBOR USD at 7.66% Floor + 7.66%), 12.47%, 10/09/33[(b)]		1,500		1,402,974
Series 2022-25A, Class E1, (3-mo. CME Term SOFR at 6.15% Floor + 6.15%), 9.63%, 07/20/35[(b)]		1,500		1,330,444
Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A1A, (3-mo. LIBOR USD + 0.96%), 5.75%, 04/16/31[(a)(b)]		9,026		8,907,338
Octagon Investment Partners 30 Ltd., Series 2017-1A, Class A1R, (3-mo. LIBOR USD + 1.00%), 5.81%, 03/17/30[(a)(b)]		1,714		1,696,583
Octagon Investment Partners 31 Ltd., Series 2017-1A, Class AR, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.86%, 07/20/30[(a)(b)]		4,850		4,799,232
Octagon Investment Partners 32 Ltd., Series 2017-1A, Class A1R, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.74%, 07/15/29[(a)(b)]		4,318		4,268,363
Octagon Investment Partners 33 Ltd., Series 2017-1A, Class A1, (3-mo. LIBOR USD + 1.19%), 6.00%, 01/20/31[(a)(b)]		1,750		1,731,291
Octagon Investment Partners 35 Ltd., Series 2018-1A, Class A1A, (3-mo. LIBOR USD at 1.06% Floor + 1.06%), 5.87%, 01/20/31[(a)(b)]		1,945		1,922,821

Security		Par (000)	Value
Cayman Islands (continued)			
Octagon Investment Partners 36 Ltd., Series 2018-1A, Class A1, (3-mo. LIBOR USD at 0.97% Floor + 0.97%), 5.76%, 04/15/31[(a)(b)]	USD	55,250	$ 54,592,039
Octagon Investment Partners 37 Ltd., Series 2018-2A, Class A2, (3-mo. LIBOR USD at 1.58% Floor + 1.58%), 6.40%, 07/25/30[(a)(b)]		1,000	970,870
Octagon Investment Partners XIV Ltd., Series 2012-1A, Class AARR, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.74%, 07/15/29[(a)(b)]		6,465	6,403,746
Octagon Investment Partners XV Ltd.[(a)(b)]			
Series 2013-1A, Class A1RR, (3-mo. LIBOR USD at 0.97% Floor + 0.97%), 5.77%, 07/19/30		13,604	13,445,488
Series 2013-1A, Class A2R, (3-mo. LIBOR USD + 1.35%), 6.15%, 07/19/30		1,000	987,631
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class A1R, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.81%, 07/17/30[(a)(b)]		3,000	2,961,499
Octagon Loan Funding Ltd., Series 2014-1A, Class BRR, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.62%, 11/18/31[(a)(b)]		250	241,975
OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.46%, 07/02/35[(a)(b)]		250	242,290
OHA Credit Funding 4 Ltd., Series 2019-4A, Class AR, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.97%, 10/22/36[(a)(b)]		500	487,184
OHA Credit Funding 6 Ltd., Series 2020-6A, Class AR, (3-mo. LIBOR USD at 1.14% Floor + 1.14%), 5.95%, 07/20/34[(a)(b)]		1,000	978,978
OHA Credit Partners VII Ltd., Series 2012-7A, Class CR3, (3-mo. LIBOR USD at 1.80% Floor + 1.80%), 6.72%, 02/20/34[(a)(b)]		8,463	8,057,896
OHA Credit Partners XI Ltd.[(a)(b)]			
Series 2015-11A, Class CR, (3-mo. LIBOR USD at 2.15% Floor + 2.15%), 6.96%, 01/20/32		300	292,337
Series 2015-11A, Class DR, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.76%, 01/20/32		1,000	938,111
OHA Credit Partners XIII Ltd., Series 2016-13A, Class BR, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.52%, 10/25/34[(a)(b)]		750	727,993
OHA Loan Funding Ltd., Series 2013-2A, Class AR, (3-mo. LIBOR USD + 1.04%), 5.96%, 05/23/31[(a)(b)]		14,402	14,251,230
OSD CLO Ltd.[(a)(b)]			
Series 2021-23A, Class E, (3-mo. LIBOR USD at 6.00% Floor + 6.00%), 10.79%, 04/17/31		500	448,505
Series 2023-27A, Class E, (3-mo. CME Term SOFR at 8.25% Floor + 8.25%), 0.00%, 04/16/35		3,500	3,275,420

Security		Par (000)	Value
Cayman Islands (continued)			
OZLM Funding IV Ltd.[(a)(b)]			
Series 2013-4A, Class A1R, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.07%, 10/22/30	USD	919	$ 911,041
Series 2013-4A, Class A2R, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.52%, 10/22/30		960	939,553
OZLM VI Ltd., Series 2014-6A, Class SUB, 0.00%, 04/17/31[(a)(b)]		3,200	162,880
OZLM VII Ltd., Series 2014-7RA, Class A1R, (3-mo. LIBOR USD at 1.01% Floor + 1.01%), 5.80%, 07/17/29[(a)(b)]		37,919	37,672,909
OZLM VIII Ltd.[(a)(b)]			
Series 2014-8A, Class A2R3, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.44%, 10/17/29		3,815	3,728,073
Series 2014-8A, Class CRR, (3-mo. LIBOR USD at 3.15% Floor + 3.15%), 7.94%, 10/17/29		1,835	1,681,324
OZLM XX Ltd., Series 2018-20A, Class A2, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.46%, 04/20/31[(a)(b)]		250	240,583
Palmer Square CLO Ltd.[(a)(b)]			
Series 2013-2A, Class A2R3, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.30%, 10/17/31		1,250	1,214,771
Series 2014-1A, Class A1R2, (3-mo. LIBOR USD at 1.13% Floor + 1.13%), 5.92%, 01/17/31		2,320	2,302,265
Series 2015-2A, Class CR2, (3-mo. LIBOR USD at 2.75% Floor + 2.75%), 7.56%, 07/20/30		500	463,271
Series 2018-1A, Class A1, (3-mo. LIBOR USD at 1.03% Floor + 1.03%), 5.82%, 04/18/31		6,260	6,188,784
Series 2018-2A, Class D, (3-mo. LIBOR USD at 5.60% Floor + 5.60%), 10.43%, 07/16/31		750	672,285
Series 2020-3A, Class A2R, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.46%, 11/15/31		2,040	1,987,865
Series 2021-2A, Class E, (3-mo. LIBOR USD at 6.35% Floor + 6.35%), 11.14%, 07/15/34		250	238,405
Series 2021-3A, Class A1, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.94%, 01/15/35		250	243,061
Palmer Square Loan Funding Ltd.[(a)(b)]			
Series 2018-5A, Class SUB, 0.00%, 01/20/27		4,750	475
Series 2020-1A, Class A1, (3-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.48%, 02/20/28		844	840,463
Series 2020-1A, Class A2, (3-mo. LIBOR USD at 1.35% Floor + 1.35%), 6.03%, 02/20/28		7,600	7,474,929
Series 2020-1A, Class C, (3-mo. LIBOR USD at 2.50% Floor + 2.50%), 7.18%, 02/20/28		4,150	4,034,797
Series 2020-1A, Class D, (3-mo. LIBOR USD at 4.85% Floor + 4.85%), 9.53%, 02/20/28		600	575,928
Series 2020-4A, Class B, (3-mo. LIBOR USD at 2.30% Floor + 2.30%), 7.26%, 11/25/28		7,500	7,447,303

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2020-4A, Class C, (3-mo. LIBOR USD at 3.60% Floor + 3.60%), 8.56%, 11/25/28	USD	3,000	$ 2,975,488
Series 2020-4A, Class D, (3-mo. LIBOR USD at 7.05% Floor + 7.05%), 12.01%, 11/25/28		2,500	2,412,035
Series 2020-4A, Class E, (3-mo. LIBOR USD at 8.57% Floor + 8.57%), 13.53%, 11/25/28		1,000	950,400
Series 2021-1A, Class A1, (3-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.71%, 04/20/29		7,860	7,782,988
Series 2021-1A, Class D, (3-mo. LIBOR USD at 6.00% Floor + 6.00%), 10.81%, 04/20/29		3,000	2,864,214
Series 2021-2A, Class A2, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.17%, 05/20/29		11,750	11,397,075
Series 2021-2A, Class D, (3-mo. LIBOR USD at 5.00% Floor + 5.00%), 9.92%, 05/20/29		500	452,565
Series 2021-3A, Class A1, (3-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.61%, 07/20/29		17,023	16,823,619
Series 2021-3A, Class C, (3-mo. LIBOR USD at 2.50% Floor + 2.50%), 7.31%, 07/20/29		5,250	4,981,048
Series 2021-3A, Class D, (3-mo. LIBOR USD at 5.00% Floor + 5.00%), 9.81%, 07/20/29		4,875	4,400,959
Series 2021-4A, Class A1, (3-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.59%, 10/15/29		1,817	1,792,955
Series 2021-4A, Class B, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.54%, 10/15/29		500	478,267
Series 2021-4A, Class C, (3-mo. LIBOR USD at 2.60% Floor + 2.60%), 7.39%, 10/15/29		2,000	1,879,253
Series 2021-4A, Class D, (3-mo. LIBOR USD at 5.00% Floor + 5.00%), 9.79%, 10/15/29		10,000	8,996,640
Series 2022-2A, Class A2, (3-mo. CME Term SOFR at 1.90% Floor + 1.90%), 6.56%, 10/15/30		25,000	24,345,595
Series 2022-2A, Class B, (3-mo. CME Term SOFR at 2.20% Floor + 2.20%), 6.86%, 10/15/30		10,500	10,087,215
Series 2022-2A, Class C, (3-mo. CME Term SOFR at 3.10% Floor + 3.10%), 7.76%, 10/15/30		6,000	5,625,532
Series 2022-2A, Class D, (3-mo. CME Term SOFR at 6.20% Floor + 6.20%), 10.86%, 10/15/30		11,500	10,438,782
Parallel Ltd., Series 2015-1A, Class C1R, (3-mo. LIBOR USD + 1.75%), 6.56%, 07/20/27[(a)(b)]		1,670	1,653,272
Park Avenue Institutional Advisers CLO Ltd., Series 2019-1A, Class A1, (3-mo. LIBOR USD at 1.48% Floor + 1.48%), 6.34%, 05/15/32[(a)(b)]		500	494,217
Pikes Peak CLO 1, Series 2018-1A, Class A, (3-mo. LIBOR USD at 1.18% Floor + 1.18%), 6.00%, 07/24/31[(a)(b)]		500	493,844
Cayman Islands (continued)			
Pikes Peak CLO 4, Series 2019-4A, Class DR, (3-mo. LIBOR USD at 3.25% Floor + 3.25%), 8.04%, 07/15/34[(a)(b)]	USD	375	$ 327,586
Pikes Peak CLO 6, Series 2020-6A, Class ER2, (3-mo. LIBOR USD at 6.43% Floor + 6.43%), 11.35%, 05/18/34[(a)(b)]		500	432,184
Post CLO Ltd.[(a)(b)]			
Series 2018-1A, Class D, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.74%, 04/16/31		2,250	2,103,830
Series 2021-1A, Class E, (3-mo. LIBOR USD at 6.45% Floor + 6.45%), 11.24%, 10/15/34		750	651,044
PPM CLO 2 Ltd., Series 2019-2A, Class DR, (3-mo. LIBOR USD at 3.40% Floor + 3.40%), 8.20%, 04/16/32[(a)(b)]		1,250	1,138,271
Prima Capital CRE Securitization Ltd., Series 2015-4A, Class C, 4.00%, 08/24/49[(a)]		3,006	2,923,544
Race Point IX CLO Ltd., Series 2015-9A, Class A1A2, (3-mo. LIBOR USD at 0.94% Floor + 0.94%), 5.73%, 10/15/30[(a)(b)]		4,903	4,835,456
Rad CLO 1 Ltd., Series 2018-1A, Class AR, (3-mo. LIBOR USD + 0.98%), 5.77%, 07/15/31[(a)(b)]		12,000	11,792,725
Rad CLO 17 Ltd., Series 2022-17A, Class E, (3-mo. CME Term SOFR at 8.30% Floor + 8.30%), 12.26%, 10/20/35[(a)(b)]		500	478,416
Rad CLO 3 Ltd.[(a)(b)]			
Series 2019-3A, Class BR, (3-mo. LIBOR USD at 1.55% Floor + 1.55%), 6.34%, 04/15/32		400	383,288
Series 2019-3A, Class CR, (3-mo. LIBOR USD at 1.85% Floor + 1.85%), 6.64%, 04/15/32		700	673,426
Series 2019-3A, Class DR, (3-mo. LIBOR USD at 2.75% Floor + 2.75%), 7.54%, 04/15/32		750	681,846
Rad CLO 4 Ltd.[(a)(b)]			
Series 2019-4A, Class C, (3-mo. LIBOR USD at 2.80% Floor + 2.80%), 7.62%, 04/25/32		1,425	1,383,480
Series 2019-4A, Class D, (3-mo. LIBOR USD at 3.85% Floor + 3.85%), 8.67%, 04/25/32		2,000	1,889,681
Rad CLO 5 Ltd., Series 2019-5A, Class DR, (3-mo. LIBOR USD at 3.15% Floor + 3.15%), 7.97%, 07/24/32[(a)(b)]		250	229,476
Rad CLO 7 Ltd., Series 2020-7A, Class A1, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 5.99%, 04/17/33[(a)(b)]		250	245,184
Rad CLO 9 Ltd.[(a)(b)]			
Series 2020-9A, Class B1, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.69%, 01/15/34		500	483,082
Series 2020-9A, Class E, (3-mo. LIBOR USD at 7.59% Floor + 7.59%), 12.38%, 01/15/34		3,000	2,778,057
Regatta Funding LP, Series 2013-2A, Class CR2, (3-mo. LIBOR USD + 3.70%), 8.49%, 01/15/29[(a)(b)]		2,000	1,923,399

Security		Par (000)	Value
Cayman Islands (continued)			
Regatta IX Funding Ltd.[(a)(b)]			
Series 2017-1A, Class B, (3-mo. LIBOR USD at 1.80% Floor + 1.80%), 6.59%, 04/17/30	USD	1,250	$ 1,226,038
Series 2017-1A, Class C, (3-mo. LIBOR USD at 2.45% Floor + 2.45%), 7.24%, 04/17/30		2,320	2,250,898
Regatta VI Funding Ltd., Series 2016-1A, Class DR2, (3-mo. LIBOR USD at 3.10% Floor + 3.10%), 7.91%, 04/20/34[(a)(b)]		3,000	2,835,786
Regatta VII Funding Ltd.[(a)(b)]			
Series 2016-1A, Class A1R2, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 6.11%, 06/20/34		1,300	1,266,437
Series 2016-1A, Class BR2, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.56%, 06/20/34		250	242,117
Regatta VIII Funding Ltd.[(a)(b)]			
Series 2017-1A, Class B, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.49%, 10/17/30		5,020	4,904,850
Series 2017-1A, Class D, (3-mo. LIBOR USD at 3.20% Floor + 3.20%), 7.99%, 10/17/30		840	795,934
Regatta XI Funding Ltd., Series 2018-1A, Class A, (3-mo. LIBOR USD + 1.07%), 5.86%, 07/17/31[(a)(b)]		3,250	3,211,264
Regatta XIII Funding Ltd., Series 2018-2A, Class C, (3-mo. LIBOR USD + 3.10%), 7.89%, 07/15/31[(a)(b)]		625	585,002
Regatta XIV Funding Ltd., Series 2018-3A, Class A, (3-mo. LIBOR USD at 1.19% Floor + 1.19%), 6.01%, 10/25/31[(a)(b)]		1,400	1,381,787
Regatta XVI Funding Ltd., Series 2019-2A, Class B, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.84%, 01/15/33[(a)(b)]		250	245,358
Regatta XVII Funding Ltd.[(a)(b)]			
Series 2020-1A, Class D, (3-mo. LIBOR USD at 4.15% Floor + 4.15%), 8.94%, 10/15/33		600	570,564
Series 2020-1A, Class E, (3-mo. LIBOR USD at 7.61% Floor + 7.61%), 12.40%, 10/15/33		500	469,875
Regatta XVIII Funding Ltd., Series 2021-1A, Class C, (3-mo. LIBOR USD at 1.75% Floor + 1.75%), 6.54%, 01/15/34[(a)(b)]		8,463	8,003,906
Regatta XXIV Funding Ltd., Series 2021-5A, Class D, (3-mo. LIBOR USD at 3.10% Floor + 3.10%), 7.91%, 01/20/35[(a)(b)]		500	471,795
Rockford Tower CLO Ltd.[(a)(b)]			
Series 2017-2A, Class CR, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.69%, 10/15/29		1,250	1,191,363
Series 2017-2A, Class DR, (3-mo. LIBOR USD at 2.85% Floor + 2.85%), 7.64%, 10/15/29		5,360	4,885,211
Series 2017-3A, Class A, (3-mo. LIBOR USD at 1.19% Floor + 1.19%), 6.00%, 10/20/30		11,725	11,596,882
Series 2017-3A, Class SUB, 0.00%, 10/20/30		1,750	743,381

Security		Par (000)	Value
Cayman Islands (continued)			
Series 2018-1A, Class A, (3-mo. LIBOR USD at 1.10% Floor + 1.10%), 6.02%, 05/20/31	USD	6,000	$ 5,892,555
Series 2018-1A, Class B, (3-mo. LIBOR USD at 1.72% Floor + 1.72%), 6.64%, 05/20/31		250	242,456
Series 2018-1A, Class SUB, 0.00%, 05/20/31		1,750	725,081
Series 2018-2A, Class A, (3-mo. LIBOR USD at 1.16% Floor + 1.16%), 5.97%, 10/20/31		6,159	6,082,968
Series 2018-2A, Class SUB, 0.00%, 10/20/31		1,750	694,185
Series 2021-1A, Class C, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.81%, 07/20/34		250	236,757
Rockford Tower Credit Funding I Ltd., Series 2022-1A, Class SUB, 0.00%, 04/20/40[(a)(b)]		5,000	3,250,000
Romark CLO II Ltd., Series 2018-2A, Class A1, (3-mo. LIBOR USD at 1.18% Floor + 1.18%), 5.99%, 07/25/31[(a)(b)]		7,000	6,904,239
Romark CLO IV Ltd., Series 2021-4A, Class C1, (3-mo. LIBOR USD at 3.20% Floor + 3.20%), 8.01%, 07/10/34[(a)(b)]		3,500	3,125,746
Romark CLO Ltd., Series 2017-1A, Class B, (3-mo. LIBOR USD + 2.15%), 6.97%, 10/23/30[(a)(b)]		1,650	1,578,560
Romark WM-R Ltd., Series 2018-1A, Class A1, (3-mo. LIBOR USD at 1.03% Floor + 1.03%), 5.84%, 04/20/31[(a)(b)]		17,986	17,742,183
RR 17 Ltd., Series 2021-17A, Class SUB, 0.00%, 07/15/34[(a)(b)]		475	337,723
RR 3 Ltd., Series 2018-3A, Class A1R2, (3-mo. LIBOR USD at 1.09% Floor + 1.09%), 5.88%, 01/15/30[(a)(b)]		2,250	2,227,575
RR 4 Ltd., Series 2018-4A, Class A2, (3-mo. LIBOR USD + 1.55%), 6.34%, 04/15/30[(a)(b)]		2,000	1,941,682
Seneca Park CLO Ltd., Series 2014-1A, Class SUB, 0.00%, 07/17/26[(a)(b)(c)]		2,000	15,800
Shackleton CLO Ltd., Series 2015-7RA, Class C, (3-mo. LIBOR USD at 2.35% Floor + 2.35%), 7.14%, 07/15/31[(a)(b)]		250	238,398
Signal Peak CLO 5 Ltd., Series 2018-5A, Class A, (3-mo. LIBOR USD at 1.11% Floor + 1.11%), 5.93%, 04/25/31[(a)(b)]		5,000	4,942,189
Silver Creek CLO Ltd.[(a)(b)]			
Series 2014-1A, Class AR, (3-mo. LIBOR USD at 1.24% Floor + 1.24%), 6.05%, 07/20/30		3,076	3,053,665
Series 2014-1A, Class DR, (3-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.16%, 07/20/30		500	474,354
Sixth Street CLO XIX Ltd., Series 2021-19A, Class E, (3-mo. LIBOR USD at 5.90% Floor + 5.90%), 10.71%, 07/20/34[(a)(b)]		5,000	4,606,553

Security		Par (000)	Value
Cayman Islands (continued)			
Sixth Street CLO XVI Ltd.[(a)(b)]			
Series 2020-16A, Class A1A, (3-mo. LIBOR USD at 1.32% Floor + 1.32%), 6.13%, 10/20/32	USD	5,000	$ 4,944,324
Series 2020-16A, Class E, (3-mo. LIBOR USD at 7.32% Floor + 7.32%), 12.13%, 10/20/32		4,113	3,765,356
Sixth Street CLO XVII Ltd., Series 2021-17A, Class E, (3-mo. LIBOR USD at 6.20% Floor + 6.20%), 11.01%, 01/20/34[(a)(b)]		2,250	1,955,579
Sixth Street CLO XVIII Ltd., Series 2021-18A, Class E, (3-mo. LIBOR USD at 6.50% Floor + 6.50%), 11.31%, 04/20/34[(a)(b)]		4,000	3,528,166
Sound Point CLO II Ltd., Series 2013-1A, Class A1R, (3-mo. LIBOR USD at 1.07% Floor + 1.07%), 5.89%, 01/26/31[(a)(b)]		525	518,867
Sound Point CLO XII Ltd.[(a)(b)]			
Series 2016-2A, Class AR2, (3-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.86%, 10/20/28		3,282	3,268,571
Series 2016-2A, Class BR2, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.31%, 10/20/28		19,253	18,987,885
Series 2016-2A, Class CR2, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.86%, 10/20/28		2,000	1,945,147
Sound Point CLO XV Ltd.[(a)(b)]			
Series 2017-1A, Class BR, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.32%, 01/23/29		2,000	1,964,944
Series 2017-1A, Class CR, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.87%, 01/23/29		3,350	3,232,467
Sound Point CLO XXIX Ltd., Series 2021-1A, Class D, (3-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.32%, 04/25/34[(a)(b)]		345	298,807
Steele Creek CLO Ltd., Series 2017-1A, Class A, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.04%, 10/15/30[(a)(b)]		418	413,225
Strata CLO I Ltd.[(a)(b)]			
Series 2018-1A, Class E, (3-mo. LIBOR USD at 7.08% Floor + 7.08%), 11.87%, 01/15/31		1,690	1,555,628
Series 2018-1A, Class USUB, 0.00%, 01/15/18		7,680	3,356,160
Stratus CLO Ltd.[(a)(b)]			
Series 2021-1A, Class E, (3-mo. LIBOR USD at 5.00% Floor + 5.00%), 9.81%, 12/29/29		3,750	3,300,887
Series 2021-1A, Class SUB, 0.00%, 12/29/29		2,820	1,257,720
Series 2021-2A, Class E, (3-mo. LIBOR USD at 5.75% Floor + 5.75%), 10.56%, 12/28/29		1,250	1,136,881
Series 2021-3A, Class C, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.86%, 12/29/29		250	236,321
Series 2021-3A, Class E, (3-mo. LIBOR USD at 5.75% Floor + 5.75%), 10.56%, 12/29/29		600	546,360

Security		Par (000)	Value
Cayman Islands (continued)			
Symphony CLO XIV Ltd., Series 2014-14A, Class B1RR, (3-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.49%, 07/14/26[(a)(b)]	USD	14,289	$ 14,284,037
Symphony CLO XV Ltd., Series 2014-15A, Class AR3, (3-mo. LIBOR USD at 1.08% Floor + 1.08%), 5.87%, 01/17/32[(a)(b)]		4,750	4,670,330
Symphony CLO XVI Ltd., Series 2015-16A, Class AR, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.94%, 10/15/31[(a)(b)]		300	296,070
Symphony CLO XXIII Ltd.[(a)(b)]			
Series 2020-23A, Class CR, (3-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.79%, 01/15/34		510	495,415
Series 2020-23A, Class ER, (3-mo. LIBOR USD at 6.15% Floor + 6.15%), 10.94%, 01/15/34		510	454,900
Symphony Static CLO I Ltd., Series 2021-1A, Class C, (3-mo. LIBOR USD at 1.85% Floor + 1.85%), 6.67%, 10/25/29[(a)(b)]		1,500	1,425,519
TCI-Symphony CLO Ltd.[(a)(b)]			
Series 2016-1A, Class AR2, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.83%, 10/13/32		8,020	7,907,991
Series 2017-1A, Class AR, (3-mo. LIBOR USD at 0.93% Floor + 0.93%), 5.72%, 07/15/30		35,866	35,348,760
TIAA CLO I Ltd., Series 2016-1A, Class AR, (3-mo. LIBOR USD at 1.20% Floor + 1.20%), 6.01%, 07/20/31[(a)(b)]		1,850	1,824,626
TIAA CLO III Ltd.[(a)(b)]			
Series 2017-2A, Class A, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.94%, 01/16/31		269	265,739
Series 2017-2A, Class B, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.29%, 01/16/31		750	719,856
TICP CLO I-2 Ltd.[(a)(b)]			
Series 2018-IA, Class A1, (3-mo. LIBOR USD at 0.83% Floor + 0.83%), 5.65%, 04/26/28		10,363	10,355,631
Series 2018-IA, Class B, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 7.02%, 04/26/28		4,739	4,734,760
Series 2018-IA, Class C, (3-mo. LIBOR USD at 3.04% Floor + 3.04%), 7.86%, 04/26/28		500	499,724
TICP CLO II-2 Ltd.[(a)(b)]			
Series 2018-IIA, Class A1, (3-mo. LIBOR USD at 0.84% Floor + 0.84%), 5.65%, 04/20/28		434	434,466
Series 2018-IIA, Class C, (3-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.76%, 04/20/28		590	590,000
TICP CLO IX Ltd.[(a)(b)]			
Series 2017-9A, Class A, (3-mo. LIBOR USD at 1.14% Floor + 1.14%), 5.95%, 01/20/31		3,000	2,971,399
Series 2017-9A, Class B, (3-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.41%, 01/20/31		250	243,759

Security		*Par (000)*	*Value*
Cayman Islands (continued)			
Series 2017-9A, Class D, (3-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.71%, 01/20/31	USD	500	$ 473,728
TICP CLO V Ltd., Series 2016-5A, Class DR, (3-mo. LIBOR USD + 3.15%), 7.94%, 07/17/31[a][b]		250	235,024
TICP CLO XI Ltd.[a][b]			
Series 2018-11A, Class A, (3-mo. LIBOR USD at 1.18% Floor + 1.18%), 5.99%, 10/20/31		2,300	2,265,767
Series 2018-11A, Class B, (3-mo. LIBOR USD at 1.73% Floor + 1.73%), 6.54%, 10/20/31		2,000	1,959,206
Series 2018-11A, Class D, (3-mo. LIBOR USD at 3.05% Floor + 3.05%), 7.86%, 10/20/31		250	239,413
Series 2018-11A, Class E, (3-mo. LIBOR USD at 6.00% Floor + 6.00%), 10.81%, 10/20/31		1,425	1,282,308
TICP CLO XII Ltd., Series 2018-12A, Class AR, (3-mo. LIBOR USD at 1.17% Floor + 1.17%), 5.96%, 07/15/34[a][b]		1,000	976,256
TICP CLO XIV Ltd., Series 2019-14A, Class DR, (3-mo. LIBOR USD at 6.70% Floor + 6.70%), 11.51%, 10/20/32[a][b]		2,500	2,328,136
TICP CLO XV Ltd.[a][b]			
Series 2020-15A, Class A, (3-mo. LIBOR USD at 1.28% Floor + 1.28%), 6.09%, 04/20/33		250	245,806
Series 2020-15A, Class E, (3-mo. LIBOR USD at 6.15% Floor + 6.15%), 10.96%, 04/20/33		500	452,643
Trestles CLO III Ltd., Series 2020-3A, Class B1, (3-mo. LIBOR USD at 1.85% Floor + 1.85%), 6.66%, 01/20/33[a][b]		1,500	1,436,375
Trestles CLO IV Ltd., Series 2021-4A, Class A, (3-mo. LIBOR USD at 1.17% Floor + 1.17%), 5.99%, 07/21/34[a][b]		1,000	976,842
Trestles CLO Ltd., Series 2017-1A, Class CR, (3-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.72%, 04/25/32[a][b]		1,500	1,344,222
TRESTLES CLO V Ltd., Series 2021-5A, Class E, (3-mo. LIBOR USD at 6.35% Floor + 6.35%), 11.16%, 10/20/34[a][b]		4,250	3,700,702
Triaxx Prime CDO Ltd., Series 2006-1A, Class A2, (3-mo. LIBOR USD at 0.45% Floor + 0.45%), 5.43%, 03/03/39[a][b]		50,060	228,469
Trimaran Cavu Ltd.[a][b]			
Series 2019-1A, Class A2, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.71%, 07/20/32		1,250	1,223,091
Series 2019-1A, Class B, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 7.01%, 07/20/32		250	245,182
Series 2019-1A, Class C1, (3-mo. LIBOR USD at 3.15% Floor + 3.15%), 7.96%, 07/20/32		500	492,015

Security		*Par (000)*	*Value*
Cayman Islands (continued)			
Series 2019-1A, Class E, (3-mo. LIBOR USD at 7.04% Floor + 7.04%), 11.85%, 07/20/32	USD	1,250	$ 1,122,292
Series 2021-1A, Class C, (3-mo. LIBOR USD at 2.10% Floor + 2.10%), 6.92%, 04/23/32		12,060	11,351,239
Series 2021-1A, Class E, (3-mo. LIBOR USD at 6.50% Floor + 6.50%), 11.32%, 04/23/32		2,000	1,812,740
Series 2021-2A, Class D1, (3-mo. LIBOR USD at 3.25% Floor + 3.25%), 8.07%, 10/25/34		1,550	1,401,903
Trimaran CAVU Ltd.[a][b]			
Series 2019-2A, Class C, (3-mo. LIBOR USD at 4.72% Floor + 4.72%), 9.51%, 11/26/32		575	533,499
Series 2022-2A, Class D, (3-mo. CME Term SOFR at 6.12% Floor + 6.12%), 10.47%, 01/20/36		3,000	2,893,280
Series 2022-2A, Class E, (3-mo. CME Term SOFR at 8.81% Floor + 8.81%), 13.16%, 01/20/36		3,500	3,280,093
Trinitas CLO IV Ltd., Series 2016-4A, Class A2L2, (3-mo. LIBOR USD at 1.40% Floor + 1.40%), 6.19%, 10/18/31[a][b]		900	873,692
Trinitas CLO XIV Ltd., Series 2020-14A, Class C, (3-mo. LIBOR USD at 3.00% Floor + 3.00%), 7.82%, 01/25/34[a][b]		625	608,237
Voya CLO Ltd.[a][b]			
Series 2013-1A, Class A1AR, (3-mo. LIBOR USD at 1.21% Floor + 1.21%), 6.00%, 10/15/30		5,164	5,116,977
Series 2013-3A, Class A1RR, (3-mo. CME Term SOFR at 1.15% Floor + 1.41%), 6.04%, 10/18/31		1,495	1,479,703
Series 2014-1A, Class AAR2, (3-mo. CME Term SOFR + 1.25%), 5.88%, 04/18/31		32,001	31,711,538
Series 2014-2A, Class A1RR, (3-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.81%, 04/17/30		7,422	7,355,167
Series 2014-4A, Class BR2, (3-mo. LIBOR USD + 2.09%), 6.88%, 07/14/31		1,200	1,116,376
Series 2015-1A, Class A1R, (3-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.69%, 01/18/29		9,274	9,181,610
Series 2015-3A, Class A1R, (3-mo. LIBOR USD at 1.19% Floor + 1.19%), 6.00%, 10/20/31		2,500	2,465,796
Series 2016-1A, Class A1R, (3-mo. CME Term SOFR at 1.07% Floor + 1.33%), 5.97%, 01/20/31		1,100	1,091,654
Series 2016-1A, Class CR, (3-mo. CME Term SOFR at 2.65% Floor + 2.91%), 7.55%, 01/20/31		1,085	951,035
Series 2016-2A, Class A1R, (3-mo. LIBOR USD + 1.15%), 5.95%, 07/19/28		1,828	1,816,052
Series 2017-2A, Class A1R, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.77%, 06/07/30		1,056	1,044,546

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Security		Par (000)	Value
Cayman Islands (continued)			
Series 2017-2A, Class A2AR, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.44%, 06/07/30	USD	750	$ 730,284
Series 2017-4A, Class A1, (3-mo. LIBOR USD at 1.13% Floor + 1.13%), 5.92%, 10/15/30		3,573	3,544,681
Series 2017-4A, Class B, (3-mo. LIBOR USD at 1.45% Floor + 1.45%), 6.24%, 10/15/30		750	725,328
Series 2018-3A, Class A1A, (3-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.94%, 10/15/31		300	296,670
Series 2019-1A, Class AR, (3-mo. LIBOR USD at 1.06% Floor + 1.06%), 5.85%, 04/15/31		4,300	4,248,639
Series 2019-2A, Class E, (3-mo. LIBOR USD at 6.60% Floor + 6.60%), 11.41%, 07/20/32		250	228,501
Series 2019-3A, Class BR, (3-mo. LIBOR USD at 1.65% Floor + 1.65%), 6.44%, 10/17/32		1,300	1,263,710
Series 2021-1A, Class X, (3-mo. LIBOR USD at 0.75% Floor + 0.75%), 5.54%, 07/15/34		962	959,750
Whitebox CLO I Ltd.[(a)(b)]			
Series 2019-1A, Class CR, (3-mo. LIBOR USD at 3.05% Floor + 3.05%), 7.87%, 07/24/32		8,780	8,118,829
Series 2019-1A, Class DR, (3-mo. LIBOR USD at 6.40% Floor + 6.40%), 11.22%, 07/24/32		5,050	4,566,095
Series 2019-1A, Class SUB, 0.00%, 07/24/32		4,300	2,336,190
Whitebox CLO II Ltd.[(a)(b)]			
Series 2020-2A, Class DR, (3-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.17%, 10/24/34		6,750	6,206,310
Series 2020-2A, Class ER, (3-mo. LIBOR USD at 7.10% Floor + 7.10%), 11.92%, 10/24/34		2,000	1,798,817
Whitebox CLO III Ltd.[(a)(b)]			
Series 2021-3A, Class D, (3-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.14%, 10/15/34		5,750	5,165,372
Series 2021-3A, Class E, (3-mo. LIBOR USD at 6.85% Floor + 6.85%), 11.64%, 10/15/34		6,720	6,070,936
Whitebox CLO IV Ltd., Series 2023-4A, Class E, (3-mo. CME Term SOFR at 8.01% Floor + 8.01%), 12.79%, 04/20/36[(a)(b)]		7,000	6,765,489
York CLO 1 Ltd., Series 2014-1A, Class CRR, (3-mo. LIBOR USD + 2.10%), 6.92%, 10/22/29[(a)(b)]		2,250	2,194,181
			2,533,763,965
France — 0.0%[(b)(d)]			
FCT Autonoria			
Series 2019-1, Class C, (1-mo. EURIBOR + 1.20%), 4.10%, 09/25/35	EUR	192	207,548
Series 2019-1, Class D, (1-mo. EURIBOR + 1.60%), 4.50%, 09/25/35		128	136,789
France (continued)			
Series 2019-1, Class E, (1-mo. EURIBOR + 2.70%), 5.60%, 09/25/35	EUR	320	$ 338,827
Series 2019-1, Class F, (1-mo. EURIBOR + 3.70%), 6.60%, 09/25/35		107	113,352
FCT E-Carat 10			
Series 10FR, Class C, (1-mo. EURIBOR + 1.10%), 3.66%, 12/20/28		50	54,142
Series 10FR, Class D, (1-mo. EURIBOR + 1.50%), 4.06%, 12/20/28		25	27,072
FCT Noria			
Series 2018-1, Class D, (1-mo. EURIBOR + 1.50%), 4.40%, 06/25/38		192	207,166
Series 2018-1, Class E, (1-mo. EURIBOR + 2.65%), 5.55%, 06/25/38		204	219,227
Series 2021-1, Class B, (1-mo. EURIBOR + 0.70%), 3.60%, 10/25/49		930	994,927
Series 2021-1, Class C, (1-mo. EURIBOR + 1.10%), 4.00%, 10/25/49		644	685,715
Series 2021-1, Class D, (1-mo. EURIBOR + 1.50%), 4.40%, 10/25/49		1,288	1,352,449
FCT Pixel, Series 2021-1, Class D, (3-mo. EURIBOR + 1.75%), 4.44%, 02/25/38		263	273,557
			4,610,771
Germany — 0.0%[(b)(d)]			
FCT Autonoria DE			
Series 2023-DE, Class B, (1-mo. EURIBOR + 1.15%), 3.71%, 01/26/43		400	432,898
Series 2023-DE, Class C, (1-mo. EURIBOR + 2.10%), 4.66%, 01/26/43		1,600	1,731,617
Series 2023-DE, Class D, (1-mo. EURIBOR + 3.05%), 5.61%, 01/26/43		500	540,613
Series 2023-DE, Class E, (1-mo. EURIBOR + 5.50%), 8.07%, 01/26/43		400	432,497
Series 2023-DE, Class F, (1-mo. EURIBOR + 7.50%), 10.06%, 01/26/43		100	108,133
Red & Black Auto Germany 8 UG			
Series 8, Class B, (1-mo. EURIBOR + 0.75%), 3.40%, 09/15/30		467	501,760
Series 8, Class C, (1-mo. EURIBOR + 0.95%), 3.60%, 09/15/30		373	397,498
Red & Black Auto Germany UG			
Series 6, Class C, (1-mo. EURIBOR + 1.40%), 4.05%, 10/15/28		57	61,504
Series 6, Class D, (1-mo. EURIBOR + 2.25%), 4.90%, 10/15/28		57	61,427
Series 8, Class D, (1-mo. EURIBOR + 1.35%), 4.00%, 09/15/30		93	97,780
			4,365,727

Security		Par (000)		Value
Ireland — 0.6%[b]				
AlbaCore Euro CLO IV DAC, Series 4X, Class D, (3-mo. EURIBOR at 4.60% Floor + 4.60%), 6.94%, 07/15/35[d]	EUR	2,605	$	2,617,116
Alme Loan Funding V DAC, Series 5A, Class ER, (3-mo. EURIBOR at 5.41% Floor + 5.41%), 7.75%, 07/15/31[a]		3,800		3,670,550
Anchorage Capital Europe CLO 2 DAC				
Series 2A, Class B1R, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 2.98%, 04/15/34[a]		2,563		2,629,612
Series 2A, Class DR, (3-mo. EURIBOR at 3.55% Floor + 3.55%), 5.88%, 04/15/34[a]		2,110		2,029,620
Series 2X, Class ER, (3-mo. EURIBOR at 6.45% Floor + 6.45%), 8.79%, 04/15/34[d]		1,580		1,491,879
Anchorage Capital Europe CLO DAC, Series 4A, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 5.65%, 04/25/34[a]		590		572,874
Aqueduct European CLO DAC				
Series 2017-2X, Class B1, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 3.49%, 10/15/30[d]		2,518		2,624,930
Series 2017-2X, Class E, (3-mo. EURIBOR at 4.40% Floor + 4.40%), 6.69%, 10/15/30[d]		534		504,732
Series 2019-3X, Class AR, (3-mo. EURIBOR at 0.93% Floor + 0.93%), 3.58%, 08/15/34[d]		5,000		5,220,135
Series 2020-5A, Class CR, (3-mo. EURIBOR at 2.00% Floor + 2.00%), 4.34%, 04/20/34[a]		1,250		1,223,005
Series 2022-7X, Class A, (3-mo. EURIBOR at 2.05% Floor + 2.05%), 5.25%, 03/15/36[d]		5,114		5,509,915
Ares European CLO VII DAC, Series 7X, Class AAR, (3-mo. EURIBOR at 1.50% Floor + 1.50%), 3.79%, 10/15/30[a][d]		1,200		1,250,736
Ares European CLO X DAC, Series 10A, Class DR, (3-mo. EURIBOR at 2.80% Floor + 2.80%), 5.09%, 10/15/31[a]		2,000		1,935,050
Ares European CLO XII DAC, Series 12A, Class B1R, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 4.04%, 04/20/32[a]		862		893,084
Armada Euro CLO III DAC, Series 3A, Class DR, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 5.64%, 07/15/31[a]		2,800		2,750,562
Aurium CLO II DAC, Series 2X, Class ERR, (3-mo. EURIBOR at 6.08% Floor + 6.08%), 8.97%, 06/22/34[d]		1,050		960,207
Aurium CLO IV DAC, Series 4X, Class AR, (3-mo. EURIBOR at 0.73% Floor + 0.73%), 3.07%, 01/16/31[d]		2,098		2,224,696
Aurium CLO VIII DAC, Series 8X, Class A, (3-mo. EURIBOR at 0.85% Floor + 0.85%), 3.76%, 06/23/34[d]		5,000		5,195,023
Avoca CLO, Series 28A, Class B1, (3-mo. EURIBOR at 2.85% Floor + 2.85%), 0.00%, 04/15/37[a]		3,400		3,687,300

Security		Par (000)		Value
Ireland (continued)				
Avoca CLO XIV DAC[d]				
Series 14X, Class ER, (3-mo. EURIBOR at 4.70% Floor + 4.70%), 6.98%, 01/12/31	EUR	2,240	$	2,079,360
Series 14X, Class FR, (3-mo. EURIBOR at 6.35% Floor + 6.35%), 8.63%, 01/12/31		1,100		947,916
Series 14X, Class SUB, 0.00%, 01/12/31		4,510		2,175,668
Avoca CLO XV DAC[d]				
Series 15X, Class B2R, (3-mo. EURIBOR at 1.05% Floor + 1.05%), 3.34%, 04/15/31		150		153,398
Series 15X, Class ER, (3-mo. EURIBOR at 4.13% Floor + 4.13%), 6.42%, 04/15/31		1,305		1,177,319
Series 15X, Class FR, (3-mo. EURIBOR at 5.84% Floor + 5.84%), 8.13%, 04/15/31		1,760		1,425,385
Series 15X, Class M1, 0.00%, 04/15/31		3,100		1,461,255
Avoca CLO XVIII DAC[d]				
Series 18X, Class B1, (3-mo. EURIBOR at 1.25% Floor + 1.25%), 3.54%, 04/15/31		5,800		5,985,698
Series 18X, Class C, (3-mo. EURIBOR at 1.75% Floor + 1.75%), 4.04%, 04/15/31		150		151,751
Avoca CLO XXII DAC				
Series 22A, Class D, (3-mo. EURIBOR at 2.90% Floor + 2.90%), 5.19%, 04/15/35[a]		970		917,149
Series 22X, Class B1, (3-mo. EURIBOR at 1.30% Floor + 1.30%), 3.59%, 04/15/35[d]		710		716,096
Avoca CLO XXIII DAC, Series 23A, Class D, (3-mo. EURIBOR at 3.05% Floor + 3.05%), 5.34%, 04/15/34[a]		750		708,595
BBAM European CLO I DAC[d]				
Series 1X, Class AR, (3-mo. EURIBOR at 0.87% Floor + 0.87%), 3.32%, 07/22/34		5,000		5,203,686
Series 1X, Class ER, (3-mo. EURIBOR at 5.91% Floor + 5.91%), 8.36%, 07/22/34		1,050		975,194
Bilbao CLO I DAC, Series 1X, Class A2A, (3-mo. EURIBOR at 1.30% Floor + 1.30%), 3.64%, 07/20/31[d]		4,300		4,434,275
BlueMountain CLO DAC, Series 2021-1X, Class E, (3-mo. EURIBOR at 5.41% Floor + 5.41%), 7.75%, 04/15/34[d]		1,050		952,167
Bridgepoint CLO IV DAC, Series 4X, Class A, (3-mo. EURIBOR at 2.20% Floor + 2.20%), 5.08%, 01/20/37[d]		11,650		12,615,276
Cairn CLO IX DAC, Series 2018-9X, Class A, (3-mo. EURIBOR at 0.71% Floor + 0.71%), 3.16%, 04/25/32[d]		2,700		2,858,851
Capital Four CLO II DAC, Series 2X, Class E, (3-mo. EURIBOR at 5.91% Floor + 5.91%), 8.25%, 01/15/34[d]		1,050		981,859
Capital Four CLO V DAC, Series 5X, Class A, (3-mo. EURIBOR at 1.84% Floor + 1.84%), 5.33%, 04/25/36[d]		7,585		8,112,429

Security		Par (000)	Value
Ireland (continued)			
Carlyle Euro CLO DAC, Series 2021-2A, Class C, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 5.59%, 10/15/35[(a)]	EUR	2,690	$ 2,574,165
CIFC European Funding CLO II DAC, Series 2X, Class B1, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 3.89%, 04/15/33[(d)]		400	407,794
CIFC European Funding CLO III DAC			
Series 3A, Class C, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 4.79%, 01/15/34[(a)]		500	508,053
Series 3X, Class B1, (3-mo. EURIBOR at 1.50% Floor + 1.50%), 3.79%, 01/15/34[(d)]		4,500	4,557,976
Series 3X, Class E, (3-mo. EURIBOR at 5.61% Floor + 5.61%), 7.90%, 01/15/34[(d)]		850	785,958
Clontarf Park CLO DAC, Series 1X, Class CE, (3-mo. EURIBOR at 3.05% Floor + 3.05%), 5.59%, 08/05/30[(d)]		1,470	1,537,556
Contego CLO VI DAC, Series 6X, Class AR, (3-mo. EURIBOR at 0.79% Floor + 0.79%), 3.08%, 04/15/34[(d)]		11,500	12,013,711
CVC Cordatus Loan Fund IV DAC, Series 4X, Class BR1, (3-mo. EURIBOR at 1.30% Floor + 1.30%), 3.97%, 02/22/34[(d)]		1,120	1,137,626
CVC Cordatus Loan Fund XIX DAC, Series 19A, Class D, (3-mo. EURIBOR at 3.80% Floor + 3.80%), 6.71%, 12/23/33[(a)]		400	388,280
CVC Cordatus Loan Fund XXII DAC, Series 22X, Class D, (3-mo. EURIBOR at 3.15% Floor + 3.15%), 6.11%, 12/15/34[(d)]		755	711,230
Euro-Galaxy III CLO DAC[(a)]			
Series 2013-3A, Class CRRR, (3-mo. EURIBOR at 2.35% Floor + 2.35%), 4.77%, 04/24/34		700	716,084
Series 2013-3A, Class DRRR, (3-mo. EURIBOR at 3.25% Floor + 3.25%), 5.67%, 04/24/34		1,380	1,351,652
Fair Oaks Loan Funding I DAC, Series 1X, Class AR, (3-mo. EURIBOR at 0.85% Floor + 0.85%), 3.14%, 04/15/34[(d)]		5,000	5,250,679
Fidelity Grand Harbour CLO DAC, Series 2021-1A, Class D, (3-mo. EURIBOR at 3.60% Floor + 3.60%), 5.89%, 10/15/34[(a)]		1,490	1,413,842
Harvest CLO XVIII DAC, Series 18X, Class B, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 3.49%, 10/15/30[(d)]		700	723,541
Harvest CLO XXIII DAC[(d)]			
Series 23X, Class A, (3-mo. EURIBOR at 0.95% Floor + 0.95%), 3.29%, 10/20/32		1,817	1,916,789
Series 23X, Class D, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 5.34%, 10/20/32		1,360	1,311,401
Henley CLO IV DAC			
Series 4A, Class D, (3-mo. EURIBOR at 3.00% Floor + 3.00%), 5.45%, 04/25/34[(a)]		500	477,011
Series 4X, Class B1, (3-mo. EURIBOR at 1.35% Floor + 1.35%), 3.80%, 04/25/34[(d)]	EUR	450	$ 454,362
Holland Park CLO DAC, Series 1X, Class A1RR, (3-mo. EURIBOR at 0.92% Floor + 0.92%), 3.54%, 11/14/32[(d)]		625	657,467
Invesco Euro CLO III DAC[(d)]			
Series 3X, Class B1, (3-mo. EURIBOR at 1.75% Floor + 1.75%), 4.04%, 07/15/32		450	463,550
Series 3X, Class F, (3-mo. EURIBOR at 8.07% Floor + 8.07%), 10.36%, 07/15/32		781	717,221
Invesco Euro CLO IV DAC, Series 4A, Class B1, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 3.99%, 04/15/33[(a)]		625	637,567
Invesco Euro CLO IX DAC, Series 9X, Class A, (3-mo. EURIBOR at 1.65% Floor + 1.65%), 4.76%, 04/20/36[(d)]		8,500	9,077,143
Invesco Euro CLO V DAC, Series 5X, Class D, (3-mo. EURIBOR at 3.80% Floor + 3.80%), 6.14%, 01/15/34[(d)]		450	440,595
Madison Park Euro Funding X DAC[(d)]			
Series 10X, Class A1, (3-mo. EURIBOR at 0.74% Floor + 0.74%), 3.19%, 10/25/30		2,699	2,865,257
Series 10X, Class B1, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 3.65%, 10/25/30		1,850	1,905,003
Madison Park Euro Funding XI DAC, Series 11X, Class C, (3-mo. EURIBOR at 1.85% Floor + 1.85%), 4.50%, 02/15/31[(d)]		1,350	1,365,050
Madison Park Euro Funding XVI DAC, Series 16A, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 5.54%, 05/25/34[(a)]		1,250	1,192,247
Man GLG Euro CLO VI DAC, Series 6A, Class DR, (3-mo. EURIBOR at 3.50% Floor + 3.50%), 5.79%, 10/15/32[(a)]		950	932,089
Marino Park CLO DAC, Series 1X, Class X, (3-mo. EURIBOR at 0.45% Floor + 0.45%), 2.74%, 01/16/34[(d)]		375	406,266
Neuberger Berman Loan Advisers Euro CLO, Series 2021-1X, Class E, (3-mo. EURIBOR at 5.52% Floor + 5.52%), 7.85%, 04/17/34[(d)]		658	605,976
North Westerly VII ESG CLO DAC, Series VII-X, Class E, (3-mo. EURIBOR at 5.66% Floor + 5.66%), 8.31%, 05/15/34[(d)]		420	382,509
Northwoods Capital 19 Euro DAC, Series 2019-19A, Class C, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 4.40%, 11/25/33[(a)]		500	515,331
OAK Hill European Credit Partners V DAC, Series 2016-5A, Class BR, (3-mo. EURIBOR at 1.90% Floor + 1.90%), 4.29%, 01/21/35[(a)]		425	435,151
OAK Hill European Credit Partners VI DAC, Series 2017-6X, Class B1, (3-mo. EURIBOR at 1.20% Floor + 1.20%), 3.54%, 01/20/32[(d)]		450	464,992

Security		Par (000)	Value
Ireland (continued)			
OCP Euro CLO DAC			
Series 2017-2X, Class B, (3-mo. EURIBOR at 1.35% Floor + 1.35%), 3.64%, 01/15/32[d]	EUR	200	$ 207,844
Series 2017-2X, Class E, (3-mo. EURIBOR at 5.00% Floor + 5.00%), 7.29%, 01/15/32[d]		897	858,124
Series 2017-2X, Class F, (3-mo. EURIBOR at 6.40% Floor + 6.40%), 8.69%, 01/15/32[d]		600	525,291
Series 2019-3A, Class CR, (3-mo. EURIBOR at 2.30% Floor + 2.30%), 3.76%, 04/20/33[a]		250	250,883
Series 2019-3A, Class DR, (3-mo. EURIBOR at 3.30% Floor + 3.30%), 4.76%, 04/20/33[a]		250	242,905
Penta CLO 11 DAC[a]			
Series 2022-11A, Class B, (3-mo. EURIBOR at 2.45% Floor + 2.45%), 5.10%, 11/15/34		2,600	2,724,920
Series 2022-11A, Class D, (3-mo. EURIBOR at 4.80% Floor + 4.80%), 7.45%, 11/15/34		2,030	2,078,369
Penta CLO 6 DAC, Series 2019-6A, Class CR, (3-mo. EURIBOR at 2.30% Floor + 2.30%), 3.84%, 07/25/34[a]		500	499,028
Prodigy Finance DAC[a]			
Series 2021-1A, Class A, (1-mo. LIBOR USD + 1.25%), 6.10%, 07/25/51	USD	6,192	6,037,339
Series 2021-1A, Class B, (1-mo. LIBOR USD + 2.50%), 7.35%, 07/25/51		652	642,335
Series 2021-1A, Class C, (1-mo. LIBOR USD + 3.75%), 8.60%, 07/25/51		700	693,202
Series 2021-1A, Class D, (1-mo. LIBOR USD + 5.90%), 10.75%, 07/25/51		460	453,406
Rockford Tower Europe CLO DAC[d]			
Series 2018-1X, Class B, (3-mo. EURIBOR at 1.85% Floor + 1.85%), 4.66%, 12/20/31	EUR	2,550	2,663,980
Series 2018-1X, Class C, (3-mo. EURIBOR at 2.47% Floor + 2.47%), 5.29%, 12/20/31		1,640	1,685,964
Series 2019-1X, Class B1, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 3.94%, 01/20/33		5,012	5,143,985
RRE 9 Loan Management DAC, Series 9A, Class A2, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 4.03%, 10/15/36[a]		1,720	1,755,257
Sound Point Euro CLO III Funding DAC, Series 3X, Class C, (3-mo. EURIBOR at 2.30% Floor + 2.30%), 4.59%, 04/15/33[d]		750	759,490
Sound Point Euro CLO V Funding DAC, Series 5X, Class E, (3-mo. EURIBOR at 5.84% Floor + 5.84%), 8.29%, 07/25/35[d]		354	320,760
St Paul's CLO XII DAC, Series 12X, Class D, (3-mo. EURIBOR at 3.20% Floor + 3.20%), 5.49%, 04/15/33[d]		1,880	1,811,017

Security		Par (000)	Value
Ireland (continued)			
St. Paul's CLO XII DAC, Series 12X, Class B1, (3-mo. EURIBOR at 1.60% Floor + 1.60%), 3.89%, 04/15/33[d]	EUR	1,350	$ 1,379,467
Sutton Park CLO DAC[d]			
Series 1X, Class A2A, (3-mo. EURIBOR at 1.70% Floor + 1.70%), 4.35%, 11/15/31		345	357,828
Series 1X, Class BE, (3-mo. EURIBOR at 2.35% Floor + 2.35%), 5.00%, 11/15/31		500	513,998
Tikehau CLO VII DAC, Series 7X, Class A, (3-mo. EURIBOR at 2.00% Floor + 2.00%), 3.61%, 10/20/35[d]		11,500	12,380,560
Voya Euro CLO I DAC[d]			
Series 1X, Class A, (3-mo. EURIBOR at 0.75% Floor + 0.75%), 3.04%, 10/15/30		4,912	5,251,642
Series 1X, Class B1NE, (3-mo. EURIBOR at 1.15% Floor + 1.15%), 3.44%, 10/15/30		750	771,098
Voya Euro CLO II DAC[a]			
Series 2A, Class B1R, (3-mo. EURIBOR at 1.67% Floor + 1.67%), 4.01%, 07/15/35		250	253,703
Series 2A, Class CR, (3-mo. EURIBOR at 2.15% Floor + 2.15%), 4.48%, 07/15/35		250	248,125
Voya Euro CLO III DAC, Series 3X, Class B1, (3-mo. EURIBOR at 1.65% Floor + 1.65%), 3.98%, 04/15/33[d]		439	449,772
Voya Euro CLO V DAC, Series 5A, Class D, (3-mo. EURIBOR at 3.10% Floor + 3.10%), 5.39%, 04/15/35[a]		660	627,409
			213,913,178
Italy — 0.0%[b][d]			
Autoflorence 2 SRL, Series 2, Class B, (1-mo. EURIBOR + 0.75%), 3.65%, 12/24/44		754	792,928
Autoflorence SRL			
Series 2, Class C, (1-mo. EURIBOR + 1.15%), 4.05%, 12/24/44		348	354,693
Series 2, Class D, (1-mo. EURIBOR + 2.35%), 5.25%, 12/24/44		186	192,127
Brignole Co. SRL			
Series 2021, Class B, (1-mo. EURIBOR + 0.80%), 3.70%, 07/24/36		143	152,686
Series 2021, Class D, (1-mo. EURIBOR + 1.60%), 4.50%, 07/24/36		100	105,707
Koromo Italy SRL, Series 1, Class A, (1-mo. EURIBOR + 0.80%), 3.35%, 02/26/35		4,291	4,651,039
Red & Black Auto Italy Srl, Series 1, Class D, (1-mo. EURIBOR + 2.85%), 5.78%, 12/28/31		598	619,103
			6,868,283

Security		Par (000)		Value
Jersey — 0.1%[(a)(b)]				
AGL Static CLO 18 Ltd., Series 2022-18A, Class B, (3-mo. CME Term SOFR at 2.00% Floor + 2.00%), 6.65%, 04/21/31	USD	21,500	$	20,660,300
Pikes Peak CLO 12 Ltd., Series 2023-12A, Class E, (3-mo. CME Term SOFR at 9.15% Floor + 9.15%), 14.09%, 04/20/36		1,280		1,247,180
Stratus Static CLO Ltd., Series 2022-3A, Class D, (3-mo. CME Term SOFR at 5.29% Floor + 5.29%), 9.49%, 10/20/31		1,000		1,000,000
Valley Stream Park CLO Ltd., Series 2022-1A, Class E1, (3-mo. CME Term SOFR at 8.38% Floor + 8.38%), 12.45%, 10/20/34		5,500		5,402,944
				28,310,424
Luxembourg — 0.0%[(b)(d)]				
BL Consumer Credit				
Series 2021-1, Class C, (1-mo. EURIBOR + 1.10%), 4.00%, 09/25/38	EUR	528		558,690
Series 2021-1, Class D, (1-mo. EURIBOR + 1.65%), 4.55%, 09/25/38		681		715,465
Series 2021-1, Class E, (1-mo. EURIBOR + 2.85%), 5.75%, 09/25/38		355		367,824
SC Germany SA Compartment Consumer				
Series 2020-1, Class C, (1-mo. EURIBOR + 1.75%), 4.38%, 11/14/34		1,914		2,058,634
Series 2020-1, Class D, (1-mo. EURIBOR + 2.50%), 5.13%, 11/14/34		785		833,895
				4,534,508
Netherlands — 0.0%				
OZLME IV DAC, Series 4X, Class B, (3-mo. EURIBOR at 1.35% Floor + 1.35%), 3.81%, 07/27/32[(b)(d)]		2,890		2,990,692
Portugal — 0.0%				
TAGUS - Sociedade de Titularizacao de Creditos SA[(d)]				
Series 2, Class D, (1-mo. EURIBOR + 2.85%), 5.67%, 09/23/38[(b)]		780		823,117
Series 7, Class SEN, 0.70%, 02/12/24		2,918		3,108,773
				3,931,890
Spain — 0.0%[(d)]				
Autonoria Spain[(b)]				
Series 2021-SP, Class B, (1-mo. EURIBOR + 0.80%), 3.70%, 01/31/39		977		1,041,755
Series 2021-SP, Class C, (1-mo. EURIBOR + 1.05%), 3.95%, 01/31/39		1,578		1,658,907
Series 2021-SP, Class D, (1-mo. EURIBOR + 1.55%), 4.45%, 01/31/39		676		709,694
Series 2021-SP, Class E, (1-mo. EURIBOR + 2.65%), 5.55%, 01/31/39		376		387,965

Security		Par (000)		Value
Spain (continued)				
Series 2021-SP, Class F, (1-mo. EURIBOR + 3.90%), 6.80%, 01/31/39	EUR	150	$	155,194
Series 2022-SP, Class C, (1-mo. EURIBOR + 2.80%), 5.70%, 01/27/40		1,600		1,715,388
Series 2022-SP, Class D, (1-mo. EURIBOR + 4.20%), 7.10%, 01/28/40		400		431,118
Series 2022-SP, Class E, (1-mo. EURIBOR + 7.00%), 9.90%, 01/29/40		2,300		2,479,676
FT Santander Consumer Spain Auto				
Series 2020-1, Class B, (3-mo. EURIBOR + 0.95%), 3.70%, 03/21/33[(b)]		429		452,590
Series 2020-1, Class C, (3-mo. EURIBOR + 1.95%), 4.70%, 03/21/33[(b)]		129		134,108
Series 2020-1, Class D, 3.50%, 03/21/33		215		211,839
				9,378,234
United Kingdom — 0.2%				
Azure Finance No. 2 plc, Series 2, Class C, (Sterling Overnight Index Average + 3.00%), 7.18%, 07/20/30[(b)(d)]	GBP	1,699		2,092,055
Dowson plc[(b)(d)]				
Series 2021-2, Class A, (Sterling Overnight Index Average + 0.68%), 4.86%, 10/20/28		822		1,013,585
Series 2021-2, Class B, (Sterling Overnight Index Average + 1.20%), 5.38%, 10/20/28		1,200		1,474,252
Series 2021-2, Class C, (Sterling Overnight Index Average + 1.60%), 5.78%, 10/20/28		1,300		1,582,141
Series 2022-1, Class C, (Sterling Overnight Index Average + 2.25%), 6.43%, 01/20/29		2,528		3,077,064
Series 2022-1, Class D, (Sterling Overnight Index Average + 2.70%), 6.88%, 01/20/29		725		870,582
Series 2022-2, Class C, (Sterling Overnight Index Average + 3.70%), 7.88%, 08/20/29		1,814		2,250,946
Series 2022-2, Class D, (Sterling Overnight Index Average + 5.25%), 9.43%, 08/20/29		989		1,232,169
Greene King Finance plc				
Series A6, 4.06%, 03/15/35[(d)]		3,448		3,645,600
Series B1, (Sterling Overnight Index Average + 1.92%), 6.10%, 12/15/34[(b)]		2,472		2,319,510
Series B2, (Sterling Overnight Index Average + 2.20%), 6.38%, 03/15/36[(b)(d)]		100		92,520
Newday Funding Master Issuer plc[(b)(d)]				
Series 2021-1X, Class B, (Sterling Overnight Index Average + 1.55%), 5.73%, 03/15/29		775		949,094
Series 2021-3X, Class A1, (Sterling Overnight Index Average + 0.90%), 5.08%, 11/15/29		2,321		2,828,933

Security		Par (000)		Value
United Kingdom (continued)				
Series 2021-3X, Class B, (Sterling Overnight Index Average + 1.35%), 5.53%, 11/15/29	GBP	677	$	819,932
Series 2022-2X, Class C, (Sterling Overnight Index Average + 5.00%), 9.18%, 07/15/30		3,271		4,024,324
PCL Funding V plc, Series 2021-1, Class C, (Sterling Overnight Index Average + 1.70%), 5.88%, 10/15/25[(b)(d)]		116		140,202
PCL Funding VI plc[(b)(d)]				
Series 2022-1, Class A, (Sterling Overnight Index Average + 1.40%), 5.58%, 07/15/26		14,896		18,115,652
Series 2022-1, Class B, (Sterling Overnight Index Average + 3.10%), 7.28%, 07/15/26		1,937		2,342,824
Satus plc[(b)(d)]				
Series 2021-1, Class A, (Sterling Overnight Index Average + 0.70%), 4.88%, 08/17/28		79		96,812
Series 2021-1, Class B, (Sterling Overnight Index Average + 1.20%), 5.38%, 08/17/28		400		491,378
Series 2021-1, Class C, (Sterling Overnight Index Average + 1.60%), 5.78%, 08/17/28		300		365,070
Series 2021-1, Class D, (Sterling Overnight Index Average + 1.90%), 6.08%, 08/17/28		200		241,874
Series 2021-1, Class E, (Sterling Overnight Index Average + 3.20%), 7.38%, 08/17/28		166		198,613
Tower Bridge Funding plc[(b)(d)]				
Series 2022-1X, Class A, (Sterling Overnight Index Average + 0.72%), 4.90%, 12/20/63		4,969		6,069,510
Series 2023-1X, Class B, (Sterling Overnight Index Average + 2.20%), 6.40%, 10/20/64		1,469		1,807,133
Series 2023-1X, Class C, (Sterling Overnight Index Average + 3.15%), 7.35%, 10/20/64		993		1,221,539
Series 2023-1X, Class D, (Sterling Overnight Index Average + 4.30%), 8.50%, 10/20/64		1,116		1,372,685
Trafford Centre Finance Ltd. (The), Series B2, (Sterling Overnight Index Average + 0.94%), 5.15%, 07/28/35[(b)(d)]		3,400		3,218,660
Turbo Finance plc, Series 9, Class B, (Sterling Overnight Index Average + 1.65%), 5.83%, 08/20/28[(b)(d)]		1,590		1,955,967
Unique Pub Finance Co. plc (The)[(d)]				
Series A4, 5.66%, 06/30/27		5,387		6,548,902
Series M, 7.39%, 03/28/24[(e)]		7,059		8,616,833
Series N, 6.46%, 03/30/32[(e)]		4,765		5,922,081
				86,998,442
United States — 6.1%				
510 Loan Acquisition Trust, Series 2020-1, Class A, 5.11%, 09/25/60[(a)(e)]	USD	8,616		8,295,012
522 Funding CLO Ltd., Series 2018-3A, Class CR, (3-mo. LIBOR USD at 2.05% Floor + 2.05%), 6.86%, 10/20/31[(a)(b)]		750		705,590

Security		Par (000)		Value
United States (continued)				
AccessLex Institute, Series 2007-A, Class A3, (3-mo. LIBOR USD at 0.30% Floor + 0.30%), 5.26%, 05/25/36[(b)]	USD	2,668	$	2,575,836
ACE Securities Corp. Home Equity Loan Trust[(b)]				
Series 2007-HE4, Class A2A, (1-mo. LIBOR USD at 0.26% Floor + 0.26%), 5.11%, 05/25/37		7,350		1,267,451
Series 2007-HE4, Class A2C, (1-mo. LIBOR USD at 0.60% Floor + 0.60%), 5.45%, 05/25/37		363		63,727
ACE Securities Manufactured Housing Loan Trust, Series 2003-MH1, Class B2, 0.00%, 08/15/30[(a)(c)]		4,314		3,220,866
ACREC LLC, Series 2023-FL2, Class A, (1-mo. CME Term SOFR at 2.23% Floor + 2.23%), 6.92%, 02/19/38[(a)(b)]		11,660		11,520,005
ACRES Commercial Realty Ltd., Series 2021-FL1, Class A, (1-mo. LIBOR USD at 1.20% Floor + 1.20%), 5.91%, 06/15/36[(a)(b)]		1,348		1,307,560
Ajax Mortgage Loan Trust[(a)]				
Series 2017-D, Class B, 0.00%, 12/25/57[(b)]		96		48,058
Series 2018-A, Class B, 0.00%, 04/25/58		204		201,704
Series 2018-B, Class B, 0.00%, 02/26/57		466		404,240
Series 2018-E, Class C, 0.00%, 06/25/58[(b)]		8		7,475
Series 2018-F, Class C, 0.00%, 11/25/58		637		421,330
Series 2019-E, Class B, 4.88%, 09/25/59[(e)]		953		943,134
Series 2019-E, Class C, 0.00%, 09/25/59		12,187		12,122,805
Series 2019-G, Class A, 3.00%, 09/25/59[(e)]		3,332		3,286,834
Series 2019-G, Class B, 4.25%, 09/25/59[(e)]		4,576		4,256,773
Series 2019-G, Class C, 0.00%, 09/25/59		10,571		5,809,535
Series 2019-H, Class C, 0.00%, 11/25/59		3,928		3,732,622
Series 2020-A, Class A, 2.37%, 12/25/59[(e)]		32,410		31,965,282
Series 2020-A, Class B, 3.50%, 12/25/59[(e)]		7,074		6,937,234
Series 2020-A, Class C, 0.00%, 12/25/59		16,656		10,318,375
Series 2020-C, Class A, 2.25%, 09/27/60[(e)]		1,466		1,424,646
Series 2020-C, Class B, 5.00%, 09/27/60[(e)]		4,968		4,620,992
Series 2020-C, Class C, 0.00%, 09/27/60		15,591		13,224,764
Series 2020-D, Class A, 2.25%, 06/25/60[(e)]		6,986		6,678,522
Series 2020-D, Class B, 5.00%, 06/25/60[(e)]		7,064		6,570,276
Series 2020-D, Class C, 0.00%, 06/25/60		16,678		14,435,743
Series 2021-C, Class A, 2.12%, 01/25/61[(e)]		22,380		20,923,700

Security		*Par (000)*	*Value*
United States (continued)			
Series 2021-C, Class B, 3.72%, 01/25/61(e)	USD	6,014	$ 5,421,483
Series 2021-C, Class C, 0.00%, 01/25/61		15,153	15,622,161
Series 2021-D, Class A, 2.00%, 03/25/60(e)		53,336	48,569,676
Series 2021-D, Class B, 4.00%, 03/25/60(b)		10,911	9,860,908
Series 2021-D, Class C, 0.00%, 03/25/60(b)		16,044	16,633,419
Series 2021-E, Class A1, 1.74%, 12/25/60(b)		45,631	39,066,811
Series 2021-E, Class A2, 2.69%, 12/25/60(b)		8,637	7,088,689
Series 2021-E, Class B1, 3.73%, 12/25/60(b)		5,214	4,207,904
Series 2021-E, Class B3, 3.42%, 12/25/60(b)		12,755	4,737,750
Series 2021-E, Class M1, 2.94%, 12/25/60(b)		8,544	6,779,120
Series 2021-E, Class SA, 0.00%, 12/25/60(b)		186	88,371
Series 2021-E, Class XS, 0.00%, 12/25/60(b)		185,178	7,425,161
Series 2021-F, Class A, 1.87%, 06/25/61(e)		85,117	76,286,677
Series 2021-F, Class B, 3.75%, 06/25/61(e)		11,970	10,812,122
Series 2021-F, Class C, 0.00%, 06/25/61(c)		22,301	21,032,296
Series 2021-G, Class A, 1.87%, 06/25/61(b)		79,462	73,068,458
Series 2021-G, Class B, 3.75%, 06/25/61(b)		14,966	13,228,278
Series 2021-G, Class C, 0.00%, 06/25/61		27,025	26,813,220
American Homes 4 Rent Trust(a)			
Series 2014-SFR2, Class E, 6.23%, 10/17/36		8,624	8,545,656
Series 2015-SFR1, Class XS, 0.00%, 04/17/52(b)		22,187	222
AMSR Trust(a)			
Series 2020-SFR1, Class E, 3.22%, 04/17/37		2,102	1,961,775
Series 2020-SFR4, Class E2, 2.46%, 11/17/37		4,080	3,641,433
Series 2020-SFR4, Class F, 2.86%, 11/17/37		4,520	4,036,970
Series 2020-SFR4, Class G2, 4.87%, 11/17/37		4,542	4,210,706
Series 2021-SFR1, Class F, 3.60%, 06/17/38(b)		5,128	4,273,789
Series 2021-SFR2, Class F1, 3.28%, 08/17/38		6,744	5,850,439
Aqua Finance Trust(a)			
Series 2021-A, Class A, 1.54%, 07/17/46		1,030	923,874
Series 2021-A, Class B, 2.40%, 07/17/46		5,070	4,209,598
Arbor Realty Commercial Real Estate Notes Ltd., Series 2021-FL4, Class A, (1-mo. LIBOR USD at 1.35% Floor + 1.35%), 6.03%, 11/15/36(a)(b)		5,854	5,729,920
Argent Mortgage Loan Trust, Series 2005-W1, Class A2, (1-mo. LIBOR USD at 0.48% Floor + 0.48%), 5.33%, 05/25/35(b)	USD	5,617	$ 4,854,646
Arm Master Trust LLC, Series 2021-T1, Class A, 2.43%, 11/15/27(a)		3,429	3,199,943
BankAmerica Manufactured Housing Contract Trust(b)			
Series 1997-2, Class B1, 7.07%, 02/10/22		4,500	1,266,494
Series 1998-2, Class B1, 7.33%, 12/10/25		8,475	1,721,601
Bankers Healthcare Group Securitization Trust, Series 2020-A, Class C, 5.17%, 09/17/31(a)		750	700,128
Battalion CLO XII Ltd., Series 2018-12A, Class B2R, (3-mo. LIBOR USD at 2.08% Floor + 2.08%), 6.96%, 05/17/31(a)(b)		250	244,913
Bayview Financial Revolving Asset Trust(a)(b)			
Series 2004-B, Class A1, (1-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.83%, 05/28/39		21,313	17,028,883
Series 2004-B, Class A2, (1-mo. LIBOR USD at 1.30% Floor + 1.30%), 6.13%, 05/28/39		862	732,182
Series 2005-A, Class A1, (1-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.83%, 02/28/40		10,503	9,059,194
Series 2005-E, Class A1, (1-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.83%, 12/28/40		666	661,850
BCMSC Trust(b)			
Series 2000-A, Class A2, 7.58%, 06/15/30		7,777	1,016,837
Series 2000-A, Class A3, 7.83%, 06/15/30		7,219	975,732
Series 2000-A, Class A4, 8.29%, 06/15/30		5,207	745,101
Bear Stearns Asset-Backed Securities I Trust(b)			
Series 2004-HE7, Class M2, (1-mo. LIBOR USD at 1.73% Floor + 1.73%), 6.57%, 08/25/34		100	98,316
Series 2006-HE1, Class 1M4, (1-mo. LIBOR USD at 1.02% Floor + 1.02%), 5.50%, 12/25/35		4,515	6,429,962
Series 2006-HE7, Class 1A2, (1-mo. LIBOR USD at 0.34% Floor + 0.34%), 5.19%, 09/25/36		2,466	2,345,668
Series 2006-HE8, Class 1A3, (1-mo. LIBOR USD at 0.52% Floor + 0.52%), 5.37%, 10/25/36		2,391	1,973,017
Series 2007-FS1, Class 1A3, (1-mo. LIBOR USD at 0.34% Floor + 0.34%), 5.19%, 05/25/35		579	567,846
Series 2007-HE2, Class 1A4, (1-mo. LIBOR USD at 0.32% Floor + 0.32%), 5.17%, 03/25/37		3,118	2,747,777
Series 2007-HE2, Class 22A, (1-mo. LIBOR USD at 0.14% Floor + 0.14%), 4.99%, 03/25/37		1,907	1,685,772
Series 2007-HE2, Class 23A, (1-mo. LIBOR USD at 0.14% Floor + 0.14%), 4.99%, 03/25/37		2,914	2,571,480

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Security		Par (000)		Value
United States (continued)				
Series 2007-HE3, Class 1A3, (1-mo. LIBOR USD at 0.25% Floor + 0.25%), 5.10%, 04/25/37	USD	1,187	$	1,639,297
Series 2007-HE3, Class 1A4, (1-mo. LIBOR USD at 0.35% Floor + 0.35%), 5.20%, 04/25/37		18,480		18,033,592
BHG Securitization Trust[(a)]				
Series 2021-A, Class A, 1.42%, 11/17/33		3,435		3,214,065
Series 2021-A, Class B, 2.79%, 11/17/33		1,995		1,743,813
Series 2021-A, Class C, 3.69%, 11/17/33		160		137,532
Series 2021-B, Class C, 2.24%, 10/17/34		1,600		1,292,137
Series 2021-B, Class D, 3.17%, 10/17/34		175		137,564
Series 2022-A, Class C, 3.08%, 02/20/35		8,348		6,894,774
Series 2022-A, Class E, 4.30%, 02/20/35		600		463,102
Series 2022-C, Class A, 5.32%, 10/17/35		9,697		9,613,209
Series 2022-C, Class B, 5.93%, 10/17/35		3,675		3,670,115
Carlyle Global Market Strategies CLO Ltd.[(a)(b)]				
Series 2012-3A, Class A1A2, (3-mo. LIBOR USD at 1.18% Floor + 1.18%), 5.97%, 01/14/32		12,925		12,743,745
Series 2013-1A, Class A1RR, (3-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.82%, 08/14/30		1,440		1,423,141
Carrington Mortgage Loan Trust[(b)]				
Series 2006-NC1, Class M2, (1-mo. LIBOR USD at 0.63% Floor + 0.63%), 5.48%, 01/25/36		1,620		1,283,769
Series 2006-NC4, Class A3, (1-mo. LIBOR USD at 0.16% Floor and 12.50% Cap + 0.16%), 5.01%, 10/25/36		1,191		1,138,310
Cascade MH Asset Trust, Series 2019-MH1, Class A, 4.00%, 11/25/44[(a)(b)]		17,727		16,661,830
C-BASS Trust, Series 2006-CB7, Class A4, (1-mo. LIBOR USD at 0.32% Floor + 0.32%), 5.17%, 10/25/36[(b)]		1,161		753,419
Citigroup Mortgage Loan Trust[(b)]				
Series 2007-AHL2, Class A3B, (1-mo. LIBOR USD at 0.20% Floor + 0.20%), 5.05%, 05/25/37		12,732		8,383,612
Series 2007-AHL2, Class A3C, (1-mo. LIBOR USD at 0.27% Floor + 0.27%), 5.12%, 05/25/37		5,784		3,820,832
Series 2007-AHL3, Class A3B, (1-mo. LIBOR USD at 0.17% Floor + 0.17%), 5.02%, 07/25/45		6,205		4,340,084
Series 2007-AMC1, Class A1, (1-mo. LIBOR USD at 0.16% Floor + 0.16%), 5.01%, 12/25/36[(a)]		6,993		3,854,023
College Avenue Student Loans LLC[(a)]				
Series 2021-A, Class B, 2.32%, 07/25/51		6,057		5,358,734
Series 2021-A, Class C, 2.92%, 07/25/51		1,443		1,285,207
Series 2021-B, Class B, 2.42%, 06/25/52		2,090		1,836,898

Security		Par (000)		Value
United States (continued)				
Series 2021-B, Class C, 2.72%, 06/25/52	USD	900	$	761,177
Series 2021-B, Class D, 3.78%, 06/25/52		220		186,762
Series 2021-C, Class D, 4.11%, 07/26/55		530		441,060
Concord Music Royalties LLC, Series 2022-1A, Class A2, 6.50%, 01/20/73[(a)]		18,639		18,386,852
Conseco Finance Corp.				
Series 1996-10, Class B1, 7.24%, 11/15/28[(b)]		2,667		2,516,660
Series 1997-3, Class M1, 7.53%, 03/15/28[(b)]		2,433		2,285,670
Series 1997-6, Class M1, 7.21%, 01/15/29[(b)]		1,794		1,673,374
Series 1998-4, Class M1, 6.83%, 04/01/30[(b)]		718		645,506
Series 1998-6, Class M1, 6.63%, 06/01/30[(b)]		1,954		1,826,021
Series 1998-8, Class A1, 6.28%, 09/01/30		71		70,605
Series 1998-8, Class M1, 6.98%, 09/01/30[(b)]		6,291		5,687,710
Series 1999-5, Class A5, 7.86%, 03/01/30[(b)]		2,594		1,065,651
Series 1999-5, Class A6, 7.50%, 03/01/30[(b)]		2,783		1,099,542
Conseco Finance Securitizations Corp.				
Series 2000-1, Class A5, 8.06%, 09/01/29[(b)]		4,152		886,224
Series 2000-4, Class A6, 8.31%, 05/01/32[(b)]		5,128		1,037,961
Series 2000-5, Class A6, 7.96%, 05/01/31		6,283		1,908,550
Series 2000-5, Class A7, 8.20%, 05/01/31		11,440		3,579,197
Credit-Based Asset Servicing & Securitization LLC				
Series 2006-CB2, Class AF4, 3.04%, 12/25/36[(e)]		1,061		834,317
Series 2006-MH1, Class B1, 6.75%, 10/25/36[(a)(e)]		1,577		1,498,796
Series 2006-SL1, Class A2, 6.06%, 09/25/36[(a)(e)]		11,899		713,227
Series 2007-CB6, Class A4, (1-mo. LIBOR USD at 0.34% Floor + 0.34%), 5.19%, 07/25/37[(a)(b)]		1,474		962,071
CSMC Trust, Series 2017-2, Class CERT, 0.00%, 02/01/47[(a)]		2,370		1,864,394
CWABS Asset-Backed Certificates Trust[(b)]				
Series 2005-16, Class 1AF, 4.52%, 04/25/36		6,108		5,287,774
Series 2006-11, Class 3AV2, (1-mo. LIBOR USD at 0.16% Floor + 0.16%), 5.01%, 09/25/46		63		63,085
Series 2006-12, Class 1A, (1-mo. LIBOR USD at 0.26% Floor + 0.26%), 5.11%, 12/25/36		2,780		2,489,316
Series 2006-18, Class M1, (1-mo. LIBOR USD at 0.45% Floor + 0.45%), 5.30%, 03/25/37		12,881		10,988,229

Security		Par (000)	Value
United States (continued)			
CWABS Revolving Home Equity Loan Trust, Series 2004-U, Class 2A, (1-mo. LIBOR USD at 0.27% Floor and 16.00% Cap + 0.27%), 4.95%, 03/15/34[(b)]	USD	208	$ 198,785
CWHEQ Home Equity Loan Trust			
Series 2006-S3, Class A4, 5.73%, 01/25/29[(e)]		138	201,239
Series 2006-S5, Class A5, 6.16%, 06/25/35		293	368,843
CWHEQ Revolving Home Equity Loan Resuritization Trust[(a)(b)]			
Series 2006-RES, Class 4Q1B, (1-mo. LIBOR USD at 0.30% Floor and 16.00% Cap + 0.30%), 4.98%, 12/15/33		12	11,515
Series 2006-RES, Class 5B1A, (1-mo. LIBOR USD at 0.19% Floor and 16.00% Cap + 0.19%), 4.87%, 05/15/35		90	88,680
Series 2006-RES, Class 5B1B, (1-mo. LIBOR USD at 0.19% Floor and 16.00% Cap + 0.19%), 4.87%, 05/15/35		144	140,414
CWHEQ Revolving Home Equity Loan Trust[(b)]			
Series 2005-B, Class 2A, (1-mo. LIBOR USD at 0.18% Floor and 16.00% Cap + 0.18%), 4.86%, 05/15/35		522	512,476
Series 2006-C, Class 2A, (1-mo. LIBOR USD at 0.18% Floor and 16.00% Cap + 0.18%), 4.86%, 05/15/36		2,051	1,959,374
Series 2006-H, Class 1A, (1-mo. LIBOR USD at 0.15% Floor and 16.00% Cap + 0.15%), 4.83%, 11/15/36		1,208	1,164,772
Dewolf Park CLO Ltd., Series 2017-1A, Class AR, (3-mo. LIBOR USD at 0.90% Floor + 0.92%), 5.71%, 10/15/30[(a)(b)]		10,700	10,560,604
Diameter Capital CLO 1 Ltd.[(a)(b)]			
Series 2021-1A, Class D, (3-mo. LIBOR USD at 6.05% Floor + 6.05%), 10.84%, 07/15/36		5,000	4,285,155
Series 2021-1A, Class SUB, 0.00%, 07/15/36		5,000	3,717,325
Eaton Vance CLO Ltd.[(a)(b)]			
Series 2014-1RA, Class A2, (3-mo. LIBOR USD + 1.49%), 6.28%, 07/15/30		1,750	1,714,968
Series 2018-1A, Class C, (3-mo. LIBOR USD at 2.20% Floor + 2.20%), 6.99%, 10/15/30		1,000	960,816
Series 2019-1A, Class ER, (3-mo. LIBOR USD at 6.50% Floor + 6.50%), 11.29%, 04/15/31		5,000	4,506,774
Education Funding Trust, Series 2020-A, Class R, 0.00%, 07/25/41[(a)(c)]		75	3,187,500
EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class B, 3.50%, 11/25/50[(a)]		1,660	1,328,319
EDvestinU Private Education Loan Issue No. 4 LLC, Series 2022-A, Class A, 5.25%, 11/25/40[(a)]		7,369	7,152,169
United States (continued)			
ELFI Graduate Loan Program LLC, Series 2020-A, Class B, 2.98%, 08/25/45[(a)(b)]	USD	2,479	$ 2,144,980
Elmwood CLO 15 Ltd., Series 2022-2A, Class D, (3-mo. CME Term SOFR at 3.67% Floor + 3.67%), 8.32%, 04/22/35[(a)(b)]		2,960	2,725,381
First Franklin Mortgage Loan Trust[(b)]			
Series 2004-FFH3, Class M3, (1-mo. LIBOR USD at 1.05% Floor + 1.05%), 5.90%, 10/25/34		2,818	2,543,745
Series 2006-FF13, Class A1, (1-mo. LIBOR USD at 0.24% Floor + 0.24%), 5.09%, 10/25/36		4,780	3,162,467
Series 2006-FF13, Class A2C, (1-mo. LIBOR USD at 0.32% Floor + 0.32%), 5.17%, 10/25/36		2,803	1,861,094
Series 2006-FF16, Class 2A4, (1-mo. LIBOR USD at 0.42% Floor + 0.42%), 5.27%, 12/25/36		5,291	2,223,604
FirstKey Homes Trust[(a)]			
Series 2020-SFR1, Class G, 4.78%, 08/17/37		6,572	6,030,321
Series 2021-SFR1, Class F1, 3.24%, 08/17/38		8,036	6,825,219
Series 2022-SFR1, Class E2, 5.00%, 05/17/39		5,000	4,547,931
Series 2022-SFR2, Class E1, 4.50%, 07/17/39		4,977	4,398,780
Flatiron CLO 17 Ltd., Series 2017-1A, Class AR, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.84%, 05/15/30[(a)(b)]		6,978	6,909,613
Foundation Finance Trust, Series 2021-2A, Class A, 2.19%, 01/15/42[(a)]		8,893	8,182,010
Fremont Home Loan Trust[(b)]			
Series 2006-3, Class 1A1, (1-mo. LIBOR USD at 0.28% Floor + 0.28%), 5.13%, 02/25/37		5,575	4,263,381
Series 2006-3, Class 2A3, (1-mo. LIBOR USD at 0.34% Floor + 0.34%), 5.19%, 02/25/37		5,465	1,876,223
FS Rialto Issuer LLC[(a)(b)]			
Series 2022-FL5, Class A, (1-mo. CME Term SOFR at 2.30% Floor + 2.30%), 6.99%, 06/19/37		9,954	9,972,931
Series 2022-FL6, Class A, (1-mo. CME Term SOFR at 2.58% Floor + 2.58%), 7.27%, 08/17/37		24,153	24,224,269
Series 2022-FL7, Class A, (1-mo. CME Term SOFR at 2.90% Floor + 2.90%), 7.59%, 10/19/39		11,152	11,052,631
GAM Resecuritization Trust, Series 2018-B, Class A1, (US Prime Rate - 2.00%), 6.00%, 08/27/51[(a)(b)]		7,685	7,189,413
GoldenTree Loan Opportunities X Ltd.[(a)(b)]			
Series 2015-10A, Class AR, (3-mo. LIBOR USD at 1.12% Floor + 1.12%), 5.93%, 07/20/31		5,083	5,027,450
Series 2015-10A, Class DR, (3-mo. LIBOR USD at 3.05% Floor + 3.05%), 7.86%, 07/20/31		1,000	946,309

Security		Par (000)	Value
United States (continued)			
Goldman Home Improvement Trust Issuer Trust[(a)]			
Series 2021-GRN2, Class B, 1.97%, 06/25/51	USD	4,583	$ 4,079,775
Series 2022-GRN2, Class A, 6.80%, 10/25/52		9,085	9,068,817
GoodLeap Sustainable Home Solutions Trust[(a)]			
Series 2021-3CS, Class A, 2.10%, 05/20/48		18,307	14,430,629
Series 2022-3CS, Class A, 4.95%, 07/20/49		11,884	11,324,155
Series 2023-1GS, Class A, 5.52%, 02/22/55[(c)]		10,189	9,938,661
Greenpoint Manufactured Housing[(b)]			
Series 1999-5, Class M1B, 8.29%, 12/15/29		1,457	1,446,096
Series 1999-5, Class M2, 9.23%, 12/15/29		2,793	2,433,739
Grippen Park CLO Ltd.[(a)(b)]			
Series 2017-1A, Class A, (3-mo. LIBOR USD at 1.26% Floor + 1.26%), 6.07%, 01/20/30		2,521	2,506,531
Series 2017-1A, Class D, (3-mo. LIBOR USD at 3.30% Floor + 3.30%), 8.11%, 01/20/30.		3,950	3,715,142
GSAA Home Equity Trust[(b)]			
Series 2005-14, Class 1A2, (1-mo. LIBOR USD at 0.70% Floor + 0.70%), 5.55%, 12/25/35		1,962	810,263
Series 2006-4, Class 1A1, 3.60%, 03/25/36		3,881	2,701,386
Series 2007-2, Class AF3, 5.92%, 03/25/37		1,458	290,525
GSAMP Trust[(b)]			
Series 2007-H1, Class A1B, (1-mo. LIBOR USD at 0.40% Floor + 0.40%), 5.25%, 01/25/47		3,144	1,576,525
Series 2007-HS1, Class M6, (1-mo. LIBOR USD at 3.38% Floor + 3.38%), 8.22%, 02/25/47		3,414	3,170,715
Hipgnosis Music Assets LP, Series 2022-1, Class A, 5.00%, 05/16/62[(a)]		16,232	15,224,313
Home Equity Asset Trust[(b)]			
Series 2006-3, Class M2, (1-mo. LIBOR USD at 0.60% Floor + 0.60%), 5.45%, 07/25/36		4,008	3,543,215
Series 2007-1, Class 2A3, (1-mo. LIBOR USD at 0.30% Floor + 0.30%), 5.15%, 05/25/37		4,951	3,758,971
Home Equity Mortgage Loan Asset-Backed Trust[(b)]			
Series 2004-A, Class M2, (1-mo. LIBOR USD at 2.03% Floor + 2.03%), 4.07%, 07/25/34		1,013	967,556
Series 2007-A, Class 2A2, (1-mo. LIBOR USD at 0.19% Floor + 0.19%), 5.04%, 04/25/37		4,165	2,689,703
Home Equity Mortgage Trust, Series 2006-2, Class 1A1, 5.87%, 07/25/36[(e)]		7,180	819,798
Irwin Home Equity Loan Trust, Series 2006-P1, Class 1A, (1-mo. LIBOR USD at 0.28% Floor and 13.00% Cap + 0.28%), 5.13%, 12/25/36[(a)(b)]		100	95,103
United States (continued)			
JPMorgan Mortgage Acquisition Trust			
Series 2006-CW1, Class M1, (1-mo. LIBOR USD at 0.41% Floor + 0.41%), 5.25%, 05/25/36[(b)]	USD	2,434	$ 2,344,461
Series 2007-CH1, Class MF1, 4.60%, 11/25/36[(e)]		11,109	10,898,804
Kapitus Asset Securitization LLC, Series 2022-1A, Class A, 3.38%, 07/10/28[(a)]		16,278	15,293,217
KeyCorp Student Loan Trust[(b)]			
Series 2004-A, Class 2D, (3-mo. LIBOR USD at 1.25% Floor + 1.25%), 6.06%, 07/28/42		6,870	6,345,614
Series 2005-A, Class 2C, (3-mo. LIBOR USD at 1.30% Floor + 1.30%), 6.43%, 12/27/38		13,620	12,612,581
Legacy Mortgage Asset Trust[(a)]			
Series 2019-SL2, Class A, 3.38%, 02/25/59[(b)]		9,276	8,645,488
Series 2019-SL2, Class B, 0.00%, 02/25/59[(c)]		4,353	537,653
Series 2019-SL2, Class M, 4.25%, 02/25/59[(b)]		4,847	3,777,528
Lehman ABS Manufactured Housing Contract Trust			
Series 2001-B, Class M1, 6.63%, 04/15/40[(b)]		7,895	7,808,207
Series 2002-A, Class C, 0.00%, 06/15/33		633	577,579
Lehman ABS Mortgage Loan Trust, Series 2007-1, Class 2A1, (1-mo. LIBOR USD at 0.09% Floor + 0.09%), 4.94%, 06/25/37[(a)(b)]		929	644,876
Lending Funding Trust, Series 2020-2A, Class B, 3.54%, 04/21/31[(a)]		3,340	2,906,324
LendingPoint Pass-Through Trust[(a)]			
Series 2022-ST1, Class A, 2.50%, 03/15/28		1,132	1,082,320
Series 2022-ST2, Class A, 3.25%, 04/15/28		1,782	1,713,204
Lendmark Funding Trust[(a)]			
Series 2019-2A, Class B, 3.22%, 04/20/28		6,150	5,820,516
Series 2019-2A, Class C, 3.72%, 04/20/28		7,820	7,253,096
Series 2021-2A, Class C, 3.09%, 04/20/32		1,950	1,589,781
Series 2021-2A, Class D, 4.46%, 04/20/32		1,420	1,084,510
Series 2022-1A, Class A, 5.12%, 07/20/32		19,321	19,003,560
Loanpal Solar Loan Ltd., Series 2020-3GS, Class A, 2.47%, 12/20/47[(a)]		19,143	15,069,812
Long Beach Mortgage Loan Trust[(b)]			
Series 2006-2, Class 1A, (1-mo. LIBOR USD at 0.36% Floor + 0.36%), 5.21%, 03/25/46		—[(f)]	2
Series 2006-5, Class 2A3, (1-mo. LIBOR USD at 0.30% Floor + 0.30%), 5.15%, 06/25/36		8,306	3,897,301
Series 2006-7, Class 2A3, (1-mo. LIBOR USD at 0.32% Floor + 0.32%), 5.17%, 08/25/36		19,029	7,882,365

Security		Par (000)	Value
United States (continued)			
Long Point Park CLO Ltd., Series 2017-1A, Class A2, (3-mo. LIBOR USD at 1.38% Floor + 1.38%), 6.17%, 01/17/30[a][b]	USD	3,750	$ 3,604,880
Madison Avenue Manufactured Housing Contract Trust, Series 2002-A, Class B2, (1-mo. LIBOR USD at 3.25% Floor + 3.25%), 8.10%, 03/25/32[b]		893	891,552
Mariner Finance Issuance Trust[a]			
Series 2019-AA, Class B, 3.51%, 07/20/32		5,530	5,366,051
Series 2019-AA, Class C, 4.01%, 07/20/32		4,920	4,736,873
Series 2020-AA, Class B, 3.21%, 08/21/34		2,030	1,848,973
Series 2020-AA, Class C, 4.10%, 08/21/34		2,530	2,283,673
Series 2020-AA, Class D, 5.75%, 08/21/34		3,350	2,934,727
Series 2021-AA, Class C, 2.96%, 03/20/36		1,190	995,409
Series 2021-AA, Class D, 3.83%, 03/20/36		1,180	959,802
Series 2021-AA, Class E, 5.40%, 03/20/36		5,040	3,999,204
Series 2021-BA, Class D, 3.42%, 11/20/36		1,130	901,573
Series 2021-BA, Class E, 4.68%, 11/20/36		2,520	1,934,173
Series 2022-AA, Class A, 6.45%, 10/20/37		18,710	18,898,054
MASTR Asset-Backed Securities Trust[b]			
Series 2006-AM2, Class A4, (1-mo. LIBOR USD at 0.52% Floor + 0.52%), 5.37%, 06/25/36[a]		3,431	2,995,885
Series 2007-HE1, Class A4, (1-mo. LIBOR USD at 0.28% Floor + 0.28%), 5.13%, 05/25/37		5,000	3,825,150
MASTR Specialized Loan Trust, Series 2006-3, Class A, (1-mo. LIBOR USD at 0.26% Floor + 0.26%), 5.11%, 06/25/46[a][b]		857	806,001
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A, 2.50%, 09/21/26[a]		38,333	35,972,500
Merrill Lynch First Franklin Mortgage Loan Trust[b]			
Series 2007-2, Class A2C, (1-mo. LIBOR USD at 0.48% Floor + 0.48%), 5.33%, 05/25/37		4,004	2,989,127
Series 2007-H1, Class 1A2, (1-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.35%, 10/25/37		4,199	3,783,915
Merrill Lynch Mortgage Investors Trust[b]			
Series 2006-OPT1, Class M1, (1-mo. LIBOR USD at 0.26% Floor + 0.26%), 5.11%, 08/25/37.		1,118	883,393
Series 2006-RM3, Class A2B, (1-mo. LIBOR USD at 0.18% Floor + 0.18%), 5.03%, 06/25/37		2,809	576,026
MF1 Multifamily Housing Mortgage Loan Trust, Series 2022-FL10, Class A, (1-mo. CME Term SOFR at 2.64% Floor + 2.64%), 7.39%, 09/17/37[a][b]		7,710	7,742,832

Security		Par (000)	Value
United States (continued)			
Mill City Solar Loan Ltd.[a]			
Series 2019-1A, Class A, 4.34%, 03/20/43	USD	10,473	$ 9,641,224
Series 2019-2GS, Class A, 3.69%, 07/20/43		17,776	16,197,987
Morgan Stanley ABS Capital I, Inc. Trust[b]			
Series 2005-HE5, Class M4, (1-mo. LIBOR USD at 0.87% Floor + 0.87%), 5.72%, 09/25/35		7,424	5,988,074
Series 2007-SEA1, Class 2A1, (1-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.75%, 02/25/47[a]		982	916,672
Morgan Stanley Home Equity Loan Trust, Series 2006-3, Class A3, (1-mo. LIBOR USD at 0.32% Floor + 0.32%), 5.17%, 04/25/36[b]		2,409	1,687,576
Mosaic Solar Loan Trust[a]			
Series 2018-2GS, Class A, 4.20%, 02/22/44		9,820	9,144,669
Series 2018-2GS, Class C, 5.97%, 02/22/44		2,128	1,829,867
Series 2019-1A, Class A, 4.37%, 12/21/43		14,791	13,915,728
Series 2022-2A, Class A, 4.38%, 01/21/53		4,214	4,009,323
Series 2022-3A, Class A, 6.10%, 06/20/53		3,621	3,756,839
Series 2023-1A, Class A, 5.32%, 06/20/53		10,353	10,177,060
Nationstar Home Equity Loan Trust, Series 2007-B, Class M1, (1-mo. LIBOR USD at 0.41% Floor + 0.41%), 5.26%, 04/25/37[b]		5,455	4,860,001
Navient Private Education Loan Trust[a]			
Series 2014-AA, Class B, 3.50%, 08/15/44		14,970	13,909,229
Series 2015-AA, Class B, 3.50%, 12/15/44		10,722	9,530,777
Navient Private Education Refi Loan Trust[a]			
Series 2019-CA, Class A2, 3.13%, 02/15/68		193	183,974
Series 2020-FA, Class B, 2.69%, 07/15/69		4,310	3,579,197
Series 2021-DA, Class A, (US Prime Rate - 1.99%), 5.76%, 04/15/60[b]		16,837	15,455,713
Series 2021-DA, Class B, 2.61%, 04/15/60		3,100	2,896,441
Series 2021-DA, Class C, 3.48%, 04/15/60		7,980	7,137,220
Series 2021-DA, Class D, 4.00%, 04/15/60		2,550	2,314,464
Nelnet Student Loan Trust[a]			
Series 2021-A, Class B2, 2.85%, 04/20/62		41,500	34,412,194
Series 2021-A, Class C, 3.75%, 04/20/62		3,133	2,661,072
Series 2021-A, Class D, 4.93%, 04/20/62		4,268	3,631,661
Series 2021-BA, Class B, 2.68%, 04/20/62		24,341	20,002,324
Series 2021-BA, Class C, 3.57%, 04/20/62		1,556	1,300,444
Series 2021-BA, Class D, 4.75%, 04/20/62[c]		2,780	2,396,082

Security		Par (000)	Value
United States (continued)			
Series 2021-CA, Class B, 2.53%, 04/20/62	USD	23,450	$ 18,917,876
Series 2021-CA, Class C, 3.36%, 04/20/62		1,230	1,015,783
Series 2021-CA, Class D, 4.44%, 04/20/62		1,880	1,538,561
Series 2021-DA, Class B, 2.90%, 04/20/62		13,044	10,905,216
Series 2021-DA, Class C, 3.50%, 04/20/62		2,110	1,741,089
Series 2021-DA, Class D, 4.38%, 04/20/62		651	523,503
New Century Home Equity Loan Trust, Series 2005-C, Class M2, (1-mo. LIBOR USD at 0.68% Floor + 0.68%), 5.52%, 12/25/35[b]		3,929	2,976,075
New Residential Mortgage Loan Trust, Series 2022-SFR2, Class F, 4.00%, 09/04/39[a]		6,607	5,286,174
Nomura Asset Acceptance Corp. Alternative Loan Trust, Series 2006-S5, Class A1, (1-mo. LIBOR USD at 0.40% Floor + 0.40%), 5.25%, 10/25/36[a][b]		109	121,074
Oakwood Mortgage Investors, Inc.[b]			
Series 2001-D, Class A2, 5.26%, 09/15/31		1,696	769,689
Series 2001-D, Class A4, 6.93%, 09/15/31		1,387	755,639
OneMain Financial Issuance Trust[a]			
Series 2019-2A, Class A, 3.14%, 10/14/36		2,415	2,217,252
Series 2019-2A, Class D, 4.05%, 10/14/36		13,070	11,123,098
Series 2020-2A, Class D, 3.45%, 09/14/35		10,930	9,350,102
Series 2021-1A, Class A2, (SOFR 30 Day Average + 0.76%), 5.32%, 06/16/36[b]		4,537	4,380,344
Series 2021-1A, Class C, 2.22%, 06/16/36		800	663,439
Series 2022-2A, Class A, 4.89%, 10/14/34		20,203	19,854,397
Series 2022-2A, Class B, 5.24%, 10/14/34		17,533	17,138,804
Series 2022-3A, Class A, 5.94%, 05/15/34		38,260	38,341,964
Oportun Issuance Trust[a]			
Series 2021-B, Class A, 1.47%, 05/08/31		7,520	6,788,926
Series 2021-B, Class B, 1.96%, 05/08/31		1,960	1,712,088
Series 2021-C, Class A, 2.18%, 10/08/31		22,168	19,959,768
Series 2021-C, Class B, 2.67%, 10/08/31		6,024	5,304,141
Series 2021-C, Class C, 3.61%, 10/08/31		2,325	2,029,167
Option One Mortgage Loan Trust			
Series 2005-4, Class M3, (1-mo. LIBOR USD at 0.74% Floor + 0.74%), 5.58%, 11/25/35[b]		6,618	5,146,170
Series 2007-CP1, Class 2A3, (1-mo. LIBOR USD at 0.21% Floor + 0.21%), 5.06%, 03/25/37[b]		6,755	5,225,863

Security		Par (000)	Value
United States (continued)			
Series 2007-FXD1, Class 1A1, 5.87%, 01/25/37[e]	USD	15,200	$ 12,344,212
Series 2007-FXD1, Class 2A1, 5.87%, 01/25/37[e]		13,207	11,081,812
Series 2007-FXD2, Class 1A1, 5.82%, 03/25/37[e]		6,465	5,663,596
Origen Manufactured Housing Contract Trust[b]			
Series 2001-A, Class M1, 7.82%, 03/15/32		3,065	2,793,517
Series 2007-B, Class A1, (1-mo. LIBOR USD at 1.20% Floor and 18.00% Cap + 1.20%), 5.88%, 10/15/37[a]		1,773	1,732,831
Ownit Mortgage Loan Trust, Series 2006-2, Class A2C, 6.50%, 01/25/37[e]		4,587	3,967,108
Pagaya AI Debt Selection Trust, Series 2021-2, Class NOTE, 3.00%, 01/25/29[a]		3,997	3,814,594
PRET LLC[a]			
Series 2021-NPL6, Class A1, 2.49%, 07/25/51[e]		19,911	18,742,839
Series 2021-RN4, Class A1, 2.49%, 10/25/51[b]		11,887	11,159,318
Progress Residential, Series 2021-SFR3, Class F, 3.44%, 05/17/26[a]		12,190	10,804,955
Progress Residential Trust[a]			
Series 2020-SFR2, Class B, 2.58%, 06/17/37		950	890,702
Series 2020-SFR3, Class E, 2.30%, 10/17/27		4,710	4,234,360
Series 2020-SFR3, Class F, 2.80%, 10/17/27		8,860	7,952,603
Series 2021-SFR1, Class F, 2.76%, 04/17/38		5,100	4,366,779
Series 2021-SFR10, Class E2, 3.67%, 12/17/40		1,732	1,435,108
Series 2021-SFR10, Class F, 4.61%, 12/17/40		6,994	5,784,700
Series 2021-SFR2, Class F, 3.40%, 04/19/38		10,966	9,504,774
Series 2021-SFR4, Class F, 3.41%, 05/17/38		15,230	13,387,671
Series 2021-SFR5, Class F, 3.16%, 07/17/38		3,192	2,709,274
Series 2021-SFR6, Class F, 3.42%, 07/17/38		6,423	5,560,667
Series 2021-SFR9, Class F, 4.05%, 11/17/40		2,637	2,214,323
Series 2022-SFR1, Class F, 4.88%, 02/17/41		5,383	4,650,567
Series 2022-SFR1, Class G, 5.52%, 02/17/41		5,383	4,494,533
Series 2022-SFR3, Class E1, 5.20%, 04/17/39		4,500	4,125,600
Series 2022-SFR5, Class E1, 6.62%, 06/17/39		4,054	3,850,051
RAMP Series Trust, Series 2004-RS7, Class A2A, (1-mo. LIBOR USD at 0.62% Floor and 14.00% Cap + 0.62%), 5.02%, 07/25/34[b]		2,552	2,041,773
RASC Series Trust, Series 2006-EMX9, Class 1A4, (1-mo. LIBOR USD at 0.24% Floor and 14.00% Cap + 0.24%), 5.33%, 11/25/36[b]		2,634	2,055,098

Security		Par (000)	Value
United States (continued)			
Ready Capital Mortgage Financing LLC, Series 2023-FL11, Class A, (1-mo. CME Term SOFR at 2.37% Floor + 2.37%), 7.17%, 10/25/39[(a)(b)]	USD	12,060	$ 12,029,850
Regional Management Issuance Trust[(a)]			
Series 2020-1, Class A, 2.34%, 10/15/30		9,260	8,870,181
Series 2020-1, Class B, 3.23%, 10/15/30		1,140	1,049,423
Series 2020-1, Class C, 3.80%, 10/15/30		1,500	1,359,005
Series 2021-2, Class A, 1.90%, 08/15/33		2,361	2,032,905
Series 2021-2, Class B, 2.35%, 08/15/33		560	455,206
Series 2021-2, Class C, 3.23%, 08/15/33		1,339	1,076,926
Series 2022-1, Class A, 3.07%, 03/15/32		9,895	9,269,951
Series 2022-1, Class B, 3.71%, 03/15/32		1,698	1,530,441
Series 2022-1, Class C, 4.46%, 03/15/32		1,117	991,510
Series 2022-1, Class D, 6.72%, 03/15/32		3,555	3,143,533
Series 2022-2B, Class A, 7.10%, 11/17/32		23,215	23,554,334
Republic Finance Issuance Trust[(a)]			
Series 2020-A, Class A, 2.47%, 11/20/30		9,180	8,779,052
Series 2020-A, Class B, 3.54%, 11/20/30		9,340	8,635,416
Series 2020-A, Class C, 4.05%, 11/20/30		2,420	2,215,963
Series 2021-A, Class A, 2.30%, 12/22/31		26,760	24,781,063
Series 2021-A, Class B, 2.80%, 12/22/31		5,960	5,305,553
Series 2021-A, Class C, 3.53%, 12/22/31		2,040	1,803,934
Series 2021-A, Class D, 5.23%, 12/22/31		2,860	2,353,636
RMIT Cash Management LLC, Series 2021-3, 3.88%, 10/17/33[(a)(c)]		43,330	37,645,104
SACO I Trust, Series 2006-9, Class A1, (1-mo. LIBOR USD at 0.30% Floor and 11.00% Cap + 0.30%), 5.15%, 08/25/36[(b)]		15	28,737
Saxon Asset Securities Trust, Series 2007-1, Class M1, (1-mo. LIBOR USD at 0.29% Floor + 0.29%), 5.14%, 01/25/47[(b)]		3,225	2,732,444
Securitized Asset-Backed Receivables LLC Trust, Series 2006-OP1, Class M6, (1-mo. LIBOR USD at 1.01% Floor + 1.01%), 5.85%, 10/25/35[(b)]		570	394,758
Service Experts Issuer LLC, Series 2021-1A, Class A, 2.67%, 02/02/32[(a)]		11,266	10,344,346
Sesac Finance LLC, Series 2019-1, Class A2, 5.22%, 07/25/49[(a)]		19,718	18,528,129
SG Mortgage Securities Trust[(b)]			
Series 2006-FRE2, Class A2C, (1-mo. LIBOR USD at 0.32% Floor + 0.32%), 5.17%, 07/25/36		2,370	521,497

Security		Par (000)	Value
United States (continued)			
Series 2006-OPT2, Class A3D, (1-mo. LIBOR USD at 0.21% Floor + 0.21%), 5.06%, 10/25/36	USD	4,623	$ 3,116,631
Signal Peak CLO 2 LLC[(a)(b)]			
Series 2015-1A, Class AR2, (3-mo. LIBOR USD at 0.98% Floor + 0.98%), 5.79%, 04/20/29		1,403	1,392,872
Series 2015-1A, Class BR2, (3-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.31%, 04/20/29		23,708	23,184,077
Series 2015-1A, Class CR2, (3-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.71%, 04/20/29		14,000	13,440,601
Series 2015-1A, Class DR2, (3-mo. LIBOR USD at 2.85% Floor + 2.85%), 7.66%, 04/20/29		1,500	1,395,133
SLM Private Education Loan Trust, Series 2010-C, Class A5, (1-mo. LIBOR USD at 4.75% Floor + 4.75%), 9.43%, 10/15/41[(a)(b)]		23,231	25,243,099
SMB Private Education Loan Trust[(a)]			
Series 2015-B, Class B, 3.50%, 12/17/40		10,350	9,830,580
Series 2015-C, Class B, 3.50%, 09/15/43		6,210	5,873,809
Series 2020-A, Class B, 3.00%, 08/15/45		5,930	5,038,834
Series 2020-PTA, Class C, 3.20%, 09/15/54		4,455	3,483,117
Series 2021-A, Class C, 2.99%, 01/15/53		25,580	22,353,500
Series 2021-C, Class C, 3.00%, 01/15/53		1,330	1,165,659
Soundview Home Loan Trust, Series 2004-WMC1, Class M2, (1-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.64%, 01/25/35[(b)]		105	94,657
SpringCastle America Funding LLC[(a)]			
Series 2020-AA, Class A, 1.97%, 09/25/37		9,405	8,558,129
Series 2020-AA, Class B, 2.66%, 09/25/37		19,740	17,813,907
STAR Trust, Series 2021-SFR1, Class F, (1-mo. LIBOR USD at 2.40% Floor + 2.40%), 7.11%, 04/17/38[(a)(b)]		1,870	1,742,211
Sunrun Xanadu Issuer LLC, Series 2019-1A, Class A, 3.98%, 06/30/54[(a)]		15,810	14,236,673
Tricon American Homes Trust[(a)]			
Series 2018-SFR1, Class E, 4.56%, 05/17/37		2,360	2,273,697
Series 2018-SFR1, Class F, 4.96%, 05/17/37		1,630	1,577,434
Series 2020-SFR1, Class F, 4.88%, 07/17/38		7,772	7,365,618
Upstart Pass-Through Trust, Series 2020-ST6, Class A, 3.00%, 01/20/27[(a)]		1,351	1,290,212
VOLT CVI LLC, Series 2021-NP12, Class A1, 2.73%, 12/26/51[(a)(e)]		23,213	21,272,685
Washington Mutual Asset-Backed CertificatesTrust[(b)]			
Series 2006-HE4, Class 2A2, (1-mo. LIBOR USD at 0.36% Floor + 0.36%), 5.21%, 09/25/36		12,747	3,768,974

Security		Par (000)	Value
United States (continued)			
Series 2006-HE5, Class 1A, (1-mo. LIBOR USD at 0.16% Floor + 0.16%), 4.57%, 10/25/36	USD	3,851	$ 2,866,385
Yale Mortgage Loan Trust, Series 2007-1, Class A, (1-mo. LIBOR USD at 0.40% Floor + 0.40%), 5.25%, 06/25/37[a][b]		5,738	1,866,634
			2,291,367,928
Total Asset-Backed Securities — 13.9% (Cost: $5,597,700,749)			5,225,688,984

Common Stocks

Security	Shares	Value
Australia — 0.0%		
Glencore plc	442,164	2,544,309
Canada — 0.0%		
Cameco Corp.	28,858	755,668
CTC Triangle BV[c][g]	1,318,669	357,524
George Weston Ltd.	5,680	752,710
Hydro One Ltd.[a][d]	26,106	743,292
Northern Graphite Corp.[g][h]	435,208	161,009
		2,770,203
France — 0.0%		
BNP Paribas SA	74,520	4,450,154
Hermes International	405	820,229
LVMH Moet Hennessy Louis Vuitton SE	4,771	4,379,342
Orange SA	64,347	764,454
Pernod Ricard SA	3,513	795,452
Unibail-Rodamco-Westfield[g]	11,585	623,343
		11,832,974
Germany — 0.1%		
Fresenius SE & Co. KGaA	617,395	16,671,674
Mercedes-Benz Group AG	165,378	12,718,029
Muenchener Rueckversicherungs-Gesellschaft AG (Registered)	2,132	745,424
RWE AG	17,270	743,100
Symrise AG	36,121	3,930,831
		34,809,058
Israel — 0.0%		
Taboola.com, Ltd.[g]	430,575	1,171,164
Italy — 0.0%		
Enel SpA	1,056,039	6,440,731
Japan — 0.1%		
Mitsubishi UFJ Financial Group, Inc.	2,903,400	18,606,928
Mizuho Financial Group, Inc.	1,041,300	14,752,690
Sumitomo Mitsui Financial Group, Inc.	493,300	19,740,670
		53,100,288
Netherlands — 0.1%		
Climate Transition Capital Acquisition I BV[g]	310,735	3,302,523
ING Groep NV	186,480	2,214,515
Koninklijke Ahold Delhaize NV	23,136	790,444
Koninklijke DSM NV	30,115	3,563,941
Shell plc	181,916	5,212,090
Shell plc, ADR	10,800	621,432
		15,704,945
Spain — 0.0%		
Banco Bilbao Vizcaya Argentaria SA	94,185	$ 673,363
Sweden — 0.0%		
Swedbank AB, Class A	35,909	590,510
Switzerland — 0.0%		
Swisscom AG (Registered)	1,189	758,787
United Kingdom — 0.1%		
Alphawave IP Group plc[g]	1,758,129	2,554,807
BP plc, ADR	56,871	2,157,686
Exscientia plc, ADR[g][h]	777,600	4,121,280
Genius Sports Ltd.[g]	1,345,384	6,700,012
Hedosophia European Growth[g]	444,510	4,796,607
National Express Group plc[g]	2,543,814	3,818,809
NEW Look Retailers[c][g]	2,172,402	27
Rolls-Royce Holdings plc[g]	3,665,003	6,750,433
Standard Chartered plc	77,649	588,507
		31,488,168
United States — 1.1%		
Activision Blizzard, Inc.	33,300	2,850,147
Adobe, Inc.[g]	13,613	5,246,042
Advanced Micro Devices, Inc.[g]	17,010	1,667,150
Aiven, Inc.[c][g]	169,258	13,549,103
Alphabet, Inc., Class C[g]	61,389	6,384,456
Applied Materials, Inc.	50,000	6,141,500
Archer-Daniels-Midland Co.	34,886	2,779,019
Astra Space, Inc., Class A[g]	1,048,175	445,474
Booking Holdings, Inc.[g]	283	750,632
Bunge Ltd.	31,079	2,968,666
Caesars Entertainment, Inc.[g]	50,447	2,462,318
California Resources Corp.	202,930	7,812,805
Carlson Travel, Inc.[g]	17,611	147,492
Caterpillar, Inc.	3,319	759,520
CF Industries Holdings, Inc.	25,767	1,867,850
Chesapeake Energy Corp.	140,934	10,716,621
Chubb Ltd.	21,111	4,099,334
Constellation Brands, Inc., Class A	21,000	4,743,690
Coterra Energy, Inc.	60,480	1,484,179
Crown PropTech Acquisitions[g]	133,068	1,334,672
Crown PropTech Acquisitions[c][g]	229,536	146,903
Cummins, Inc.	3,170	757,250
CVS Health Corp.	12,273	912,007
Datadog, Inc., Class A[g]	27,705	2,013,045
Davidson Kempner Merchant Co- Invest Fund LP, (Acquired 04/07/21, cost $6,788,939)[g][i][j]	—[k]	30,885,651
Deere & Co.	1,836	758,048
Delta Air Lines, Inc.[g]	141,607	4,944,916
Devon Energy Corp.	32,408	1,640,169
Dexcom, Inc.[g]	6,450	749,361
DiamondRock Hospitality Co.	769,114	6,252,897
Domino's Pizza, Inc.	5,912	1,950,191
Dynatrace, Inc.[g]	44,184	1,868,983
Eaton Corp. plc	4,414	756,295
Edwards Lifesciences Corp.[g]	9,151	757,062
Element Solutions, Inc.	302,555	5,842,337
Eli Lilly & Co.	20,583	7,068,614
Energy Transfer LP	177,872	2,218,064
EQT Corp.	97,672	3,116,714
Fanatics Holdings Inc., Class A, (Acquired 12/15/21, cost $27,387,008)[c][g][i]	403,700	30,285,574
Forestar Group, Inc.[g]	118,660	1,846,350
Freeport-McMoRan, Inc.	167,956	6,871,080
Green Plains, Inc.[g]	308,129	9,548,918

Security	Shares	Value
United States (continued)		
Halliburton Co.	394,315	$ 12,476,127
HCA Healthcare, Inc.	19,543	5,153,098
Humana, Inc.	5,625	2,730,712
Informatica, Inc., Class A[g][h]	345,173	5,660,837
Intuit, Inc.	4,668	2,081,134
Kins Technology[c][g]	89,820	130,239
KLA Corp.	15,390	6,143,226
Lam Research Corp.	11,000	5,831,320
Latch, Inc.[g]	715,325	545,149
Lions Gate Entertainment Corp., Class A[g][h]	679,791	7,525,286
Lululemon Athletica, Inc.[g]	2,090	761,157
Marathon Oil Corp.	29,123	697,787
Marathon Petroleum Corp.	50,673	6,832,241
McKesson Corp.	4,801	1,709,396
MetLife, Inc.	12,990	752,641
Micron Technology, Inc.	72,871	4,397,036
Microsoft Corp.	42,600	12,281,580
Mr Cooper Group, Inc.[g]	112,359	4,603,348
New Look Builders, Inc.[c][g]	8,689,610	87
Nine Energy Service, Inc.[g]	40,320	224,179
Northrop Grumman Corp.	19,975	9,222,857
Offerpad Solutions, Inc., Class A[g]	956,620	504,139
ONEOK, Inc.	11,963	760,129
Opendoor Technologies, Inc.[g]	1,367,000	2,405,920
Park Hotels & Resorts, Inc.	362,883	4,485,234
Phillips 66	110,897	11,242,738
Playstudios, Inc.[g]	1,145,983	4,228,677
Proof Acquisition Corp. I[c][g]	178,596	141,091
Rockwell Automation, Inc.	9,000	2,641,050
RXO, Inc.[g]	20,000	392,800
Salesforce, Inc.[g]	3,770	753,171
Sarcos Technology & Robotics Corp.[g]	5,001,793	2,374,351
Sarcos Technology & Robotics Corp.[g]	120,943	49,587
Sarcos Technology & Robotics Corp.[g][h]	443,506	210,532
Schlumberger NV	79,128	3,885,185
Service Properties Trust	766,304	7,632,388
Snorkel AI, Inc., Series B (Acquired 06/30/21, cost $609,993)[c][g][i]	40,613	289,165
Sonder Holdings, Inc., Class A[g]	1,202,324	910,279
Sunstone Hotel Investors, Inc.	331,117	3,271,436
Symbotic Corp., Class A[g][h]	55,500	1,267,620
Symbotic Corp., Class A[g]	331,512	7,349,621
Tesla, Inc.[g]	28,932	6,002,233
TransDigm Group, Inc.	1,018	750,317
Transocean Ltd.[g][h]	1,165,568	7,413,012
United Rentals, Inc.	10,202	4,037,543
UnitedHealth Group, Inc.	10,000	4,725,900
Valero Energy Corp.	35,011	4,887,536
Visa, Inc., Class A	50,000	11,273,000
Walt Disney Co. (The)[g]	53,325	5,339,432
Williams Cos., Inc. (The)	25,400	758,444
Workday, Inc., Class A[g]	3,667	757,382
Xenia Hotels & Resorts, Inc.	423,967	5,549,728
		395,450,176
Total Common Stocks — 1.5% (Cost: $653,999,781)		557,334,676

Security		Par (000)	Value
Corporate Bonds			
Argentina — 0.0%			
Generacion Mediterranea SA, 9.88%, 12/01/27[a]	USD	18,342	$ 13,868,885
Australia — 0.2%			
AngloGold Ashanti Holdings plc, 3.75%, 10/01/30		11,461	9,951,730
BHP Billiton Finance Ltd., (5-Year EUR Swap Annual + 4.80%), 5.63%, 10/22/79[b][d]	EUR	6,900	7,429,322
FMG Resources August 2006 Pty. Ltd., 6.13%, 04/15/32[a]	USD	14,256	13,721,400
Glencore Capital Finance DAC, 1.25%, 03/01/33[d]	EUR	2,200	1,730,356
Oafit, 0.00%, 03/28/26[c]	AUD	19,039	12,520,448
Oceana Australian Fixed Income Trust[c]			
10.00%, 08/31/23		11,165	7,454,288
10.25%, 08/31/25		20,716	14,280,348
Origin Energy Finance Ltd., 1.00%, 09/17/29[d]	EUR	13,500	13,669,336
			80,757,228
Austria — 0.1%			
ams-OSRAM AG[d]			
0.00%, 03/05/25[l][m]		18,400	15,918,144
6.00%, 07/31/25		3,785	3,816,263
2.13%, 11/03/27[m]		5,100	3,827,417
Lenzing AG (5-Year EUR Swap Annual + 11.21%), 5.75%[b][d][n]		21,300	18,934,947
			42,496,771
Belgium — 0.2%			
Anheuser-Busch InBev SA, 4.00%, 09/24/25[d]	GBP	4,900	5,952,072
Anheuser-Busch InBev Worldwide, Inc.			
4.75%, 01/23/29	USD	14,300	14,603,417
3.50%, 06/01/30		35,965	33,908,568
KBC Group NV, (GUKG1 + 0.92%), 1.25%, 09/21/27[b][d]	GBP	4,900	5,212,039
Solvay Finance SA, (5-Year EUR Swap Annual + 3.70%), 5.43%[b][d][n]	EUR	4,172	4,515,349
Solvay SA, (5-Year EUR Swap Annual + 2.98%), 2.50%[b][d][n]		12,400	12,002,162
			76,193,607
Brazil — 0.3%			
Atento Luxco 1 SA			
8.00%, 02/10/26[a]	USD	9,252	2,683,080
8.00%, 02/10/26[d]		3,000	870,000
Braskem Netherlands Finance BV			
7.25%, 02/13/33[a]		3,155	3,022,490
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 8.22%), 8.50%, 01/23/81[a][b]		4,828	4,794,807
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 8.22%), 8.50%, 01/23/81[b][d]		2,967	2,946,602
BRF GmbH, 4.35%, 09/29/26[a]		10,946	9,679,822
BRF SA, 4.88%, 01/24/30[d]		3,424	2,817,952
CSN Resources SA, 5.88%, 04/08/32[a]		11,000	8,971,875
Embraer Netherlands Finance BV			
6.95%, 01/17/28[a]		4,000	4,019,500
6.95%, 01/17/28[d]		5,000	5,024,375
GUSAP III LP, 4.25%, 01/21/30[d]		8,000	7,359,000

Security		Par (000)	Value
Brazil (continued)			
Klabin Austria GmbH, 3.20%, 01/12/31[a]	USD	9,608	$ 7,880,482
MC Brazil Downstream Trading SARL			
7.25%, 06/30/31[a]		7,218	5,611,917
7.25%, 06/30/31[d]		2,792	2,170,391
Nexa Resources SA, 5.38%, 05/04/27[a]		1,284	1,202,145
Simpar Europe SA, 5.20%, 01/26/31[a]		10,925	7,927,453
Suzano Austria GmbH			
5.75%, 07/14/26[a]		3,000	2,996,625
5.00%, 01/15/30		5,000	4,758,750
3.75%, 01/15/31		5,557	4,801,526
Series DM3N, 3.13%, 01/15/32		12,357	10,070,955
			99,609,747
Canada — 0.6%			
Air Canada Pass-Through Trust, Series 2015-2, Class B, 5.00%, 12/15/23[a]		6,006	5,917,927
Alimentation Couche-Tard, Inc., 1.88%, 05/06/26[d]	EUR	20,100	20,411,851
ARI FCP Investments LP, (1-mo. LIBOR USD + 3.50%), 8.20%, 01/30/25[b][c]	USD	2,920	2,773,955
Brookfield Residential Properties, Inc.[a]			
6.25%, 09/15/27		3,900	3,427,992
5.00%, 06/15/29		2,892	2,212,380
Garda World Security Corp., 7.75%, 02/15/28[a]		1,621	1,597,663
Hammerhead Resources, Inc., Series AI, 12.00%, 07/10/24[c]		15,000	14,999,733
HR Ottawa LP, 11.00%, 03/31/31[a]		99,478	96,493,660
Mattamy Group Corp.[a]			
5.25%, 12/15/27		6,229	5,863,046
4.63%, 03/01/30		7,171	6,237,199
NOVA Chemicals Corp., 4.88%, 06/01/24[a]		3,053	3,011,998
Nutrien Ltd., 4.90%, 03/27/28		3,992	3,990,830
Rogers Communications, Inc., 3.80%, 03/15/32[a]		23,605	21,184,314
Toronto-Dominion Bank (The)			
Series FXD, 1.95%, 01/12/27		15,000	13,427,817
2.80%, 03/10/27		1,414	1,304,525
2.88%, 04/05/27[d]	GBP	4,900	5,512,252
			208,367,142
Cayman Islands — 0.0%			
Pearl Holding II Ltd., 6.00%, (6.00% Cash or 14.00% PIK),[d][n][o]	USD	3,340	83,500
Chile — 0.0%			
Kenbourne Invest SA[a]			
6.88%, 11/26/24		10,354	7,764,206
4.70%, 01/22/28		2,532	1,457,166
			9,221,372
China — 0.2%			
Agile Group Holdings Ltd.[d]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 11.25%), 8.38%[b][n]		700	228,725
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 11.29%), 7.88%[b][n]		901	283,815
5.75%, 01/02/25		701	371,530
China City Construction International Co. Ltd., 5.35%, 07/03/17[c][d][g][p]	CNY	2,990	—
China Evergrande Group, 10.00%, 04/11/23[d][g][p]	USD	4,707	353,908
China (continued)			
China SCE Group Holdings Ltd.[d]			
7.38%, 04/09/24	USD	1,349	$ 910,575
7.00%, 05/02/25		1,083	487,350
Country Garden Holdings Co. Ltd., 2.70%, 07/12/26[d]		1,670	947,725
Easy Tactic Ltd.[o]			
7.50%, (7.50% Cash or 7.50% PIK), 07/11/25		829	216,482
7.50%, (7.50% Cash or 7.50% PIK), 07/11/28		778	162,960
European TopSoho SARL, Series SMCP, 4.00%, 09/21/21[d][g][m][p]	EUR	13,600	13,053,042
Fantasia Holdings Group Co. Ltd.[d][g][p]			
11.75%, 04/17/22	USD	10,350	1,060,875
7.95%, 07/05/22		5,938	624,262
11.88%, 06/01/23		3,142	322,055
9.88%, 10/19/23		3,695	378,738
6.95%, 12/17/23		3,180	325,950
Fortune Star BVI Ltd., 5.95%, 10/19/25[d]		2,561	1,966,848
Greenland Global Investment Ltd., 6.13%, 04/22/25[d]		853	298,550
iQIYI, Inc., 6.50%, 03/15/28[d][m]		14,400	14,968,800
Jingrui Holdings Ltd., 12.00%, 12/31/49[d][g][p]		2,542	165,230
Knight Castle Investments Ltd., 7.99%, 01/23/23[d][g][p]		6,000	4,200,000
Modern Land China Co. Ltd.[b][d][g][o][p]			
7.00%, (7.00% Cash or 9.00% PIK), 12/30/23		399	21,748
8.00%, (8.00% Cash or 10.00% PIK), 12/30/24		898	42,429
9.00%, (9.00% Cash or 11.00% PIK), 12/30/25		1,497	65,955
9.00%, (9.00% Cash or 11.00% PIK), 12/30/26		1,996	89,187
9.00%, (9.00% Cash or 11.00% PIK), 12/30/27		2,913	123,792
New Metro Global Ltd.[d]			
6.80%, 08/05/23		550	517,000
4.50%, 05/02/26		853	554,450
Nickel Resources International Holdings Co. Ltd., Series 1, 12.00%, 12/12/18[d][g][p]	HKD	8,000	101,912
NXP BV			
3.88%, 06/18/26	USD	17,425	16,790,207
4.30%, 06/18/29		5,475	5,208,094
3.40%, 05/01/30		12,472	11,176,471
5.00%, 01/15/33		7,235	7,047,071
Pearl Holding III Ltd., 9.00%, 10/22/25[d]		2,660	815,611
Redsun Properties Group Ltd., 9.70%, 04/16/23[d][g][p]		4,244	488,060
RKPF Overseas 2020 A Ltd., 5.20%, 01/12/26[d]		2,318	1,659,978
Ronshine China Holdings Ltd.[d][g][p]			
7.35%, 12/15/23		464	31,320
7.10%, 01/25/25		4,000	270,000
Shui On Development Holding Ltd., 5.75%, 11/12/23[d]		300	293,250
Sinic Holdings Group Co. Ltd., 10.50%, 06/18/22[d][g][p]		2,919	29,190
Yango Justice International Ltd.[g][p]			
10.25%, 09/15/22		1,207	24,140
8.25%, 11/25/23[d]		2,403	48,060

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Security		*Par (000)*	*Value*
China (continued)			
7.50%, 04/15/24[d]	USD	2,633	$ 52,660
7.88%, 09/04/24[d]		1,150	23,000
7.50%, 02/17/25[d]		2,628	52,560
Yanlord Land HK Co. Ltd., 6.80%, 02/27/24[d]		1,165	1,130,050
			87,983,615
Colombia — 0.2%			
ABRA Global Finance, 11.50%, (11.50% Cash or 11.50% PIK), 03/02/28[a][o]		12,456	9,664,997
AI Candelaria Spain SA, 7.50%, 12/15/28[d]		7,826	7,121,831
Avianca Midco 2 plc, 9.00%, 12/01/28[a]		21,111	17,310,782
Colombia Telecomunicaciones SA ESP, 4.95%, 07/17/30[d]		6,000	4,428,000
Grupo Aval Ltd., 4.38%, 02/04/30[a]		15,115	11,421,650
Oleoducto Central SA, 4.00%, 07/14/27[d]		12,000	10,318,500
Promigas SA ESP			
3.75%, 10/16/29[a]		9,482	7,486,632
3.75%, 10/16/29[d]		5,000	3,947,812
SURA Asset Management SA, 4.88%, 04/17/24[d]		4,442	4,353,160
			76,053,364
Costa Rica — 0.0%			
Liberty Costa Rica Senior Secured Finance, 10.88%, 01/15/31[a]		1,750	1,643,687
Cyprus — 0.1%			
ASG Finance DAC, 7.88%, 12/03/24[a]		13,214	12,734,992
Bank of Cyprus PCL, (1-Year EUR Swap Annual + 2.79%), 2.50%, 06/24/27[b][d]	EUR	5,397	4,886,943
			17,621,935
Denmark — 0.0%[d]			
Danske Bank A/S[b]			
(1-Year EUR Swap Annual + 0.85%), 1.38%, 02/17/27		5,000	4,964,971
(GUKG1 + 1.65%), 2.25%, 01/14/28	GBP	8,000	8,482,905
Nassa Topco A/S, 2.88%, 04/06/24	EUR	3,200	3,367,155
			16,815,031
Dominican Republic — 0.0%			
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29[a]	USD	2,568	2,495,775
Finland — 0.0%			
Ahlstrom-Munksjo Holding 3 Oy			
3.63%, 02/04/28[d]	EUR	4,900	4,467,788
4.88%, 02/04/28[a]	USD	2,800	2,367,974
OP Corporate Bank plc, 2.88%, 12/15/25[d]	EUR	7,300	7,731,896
			14,567,658
France — 1.8%			
Accor SA, 0.70%, 12/07/27[d][m]		2,684	1,310,383
Air France-KLM[d]			
0.13%, 03/25/26[m]		10,201	1,858,636
7.25%, 05/31/26		6,200	6,816,556
8.13%, 05/31/28		3,600	3,927,586
Airbus SE, 2.38%, 06/09/40[d]		16,700	14,215,442
Altice France SA[d]			
2.50%, 01/15/25		14,890	15,017,831
2.13%, 02/15/25		4,600	4,602,574
5.88%, 02/01/27		9,441	9,029,362
France (continued)			
Arkema SA, (5-Year EUR Swap Annual + 1.57%), 1.50%[b][d][n]	EUR	2,300	$ 2,163,849
Atos SE[d]			
0.00%, 11/06/24[l][m]		6,600	6,060,016
1.75%, 05/07/25		300	289,092
Banque Federative du Credit Mutuel SA[d]			
4.00%, 11/21/29		10,400	11,497,203
5.13%, 01/13/33		9,000	9,809,224
BNP Paribas SA			
(6-mo. LIBOR USD + 0.08%), 5.28%[b][n]	USD	1,090	794,693
(5-Year USD Swap Semi + 4.15%), 6.63%[a][b][n]		2,400	2,256,768
(5-Year USD Swap Semi + 5.15%), 7.38%[b][d][n]		1,000	949,090
3.38%, 01/23/26[d]	GBP	4,900	5,724,891
1.88%, 12/14/27[d]		4,900	5,157,299
(3-mo. EURIBOR + 1.37%), 2.75%, 07/25/28[b][d]	EUR	9,000	9,144,905
(3-mo. EURIBOR + 0.95%), 0.50%, 09/01/28[b][d]		9,100	8,345,006
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.45%), 5.13%, 01/13/29[a][b]	USD	8,200	8,216,796
(3-mo. EURIBOR + 1.35%), 1.13%, 04/17/29[b][d]	EUR	7,900	7,325,701
1.38%, 05/28/29[d]		5,700	5,217,177
(3-mo. EURIBOR + 0.92%), 3.88%, 01/10/31[b][d]		10,000	10,719,198
Series TMO, (BFRTMO - 0.25%), 0.00%[b][n]		2,563	1,970,226
BPCE SA[d]			
(3-mo. EURIBOR + 1.60%), 4.63%, 03/02/30[b]		1,400	1,536,741
4.50%, 01/13/33		41,300	44,820,916
(5-Year EUR Swap Annual + 2.50%), 5.13%, 01/25/35[b]		7,600	8,057,212
Burger King France SAS, (3-mo. EURIBOR at 4.75% Floor + 4.75%), 7.23%, 11/01/26[b][d]		3,800	4,076,386
Casino Guichard Perrachon SA[b][n]			
(10-Year EURIBOR ICE Swap Rate at 9.00% Cap + 1.00%), 3.64%		11,374	752,442
(5-Year EURIBOR ICE Swap Rate + 3.82%), 3.99%[d]		11,400	799,658
Credit Agricole SA[d]			
(3-mo. EURIBOR + 1.25%), 1.00%, 04/22/26[b]		12,700	12,928,470
4.88%, 10/23/29	GBP	33,700	40,952,726
Faurecia SE[d]			
3.13%, 06/15/26	EUR	3,888	3,952,412
7.25%, 06/15/26		3,025	3,379,372
2.75%, 02/15/27		8,652	8,328,228
3.75%, 06/15/28		4,611	4,475,563
Goldstory SASU[d]			
5.38%, 03/01/26		15,723	15,661,889
(3-mo. EURIBOR at 5.50% Floor + 5.50%), 8.22%, 03/01/26[b]		2,350	2,497,603
Holding d'Infrastructures des Metiers de l'Environnement, 0.63%, 09/16/28[d]		35,043	30,717,829
Iliad Holding SASU[d]			
5.13%, 10/15/26		4,419	4,609,412
5.63%, 10/15/28		300	302,353

Security		Par (000)	Value
France (continued)			
iliad SA(d)			
5.38%, 06/14/27	EUR	7,200	$ 7,745,558
5.63%, 02/15/30		9,500	9,993,667
IPD 3 BV, 5.50%, 12/01/25(d)		2,778	2,950,926
Korian SA(d)			
(5-Year U.K. Government Bonds Note Generic Bid Yield + 9.08%), 4.13%(b)(n)	GBP	9,000	8,659,872
0.88%, 03/06/27(m)	EUR	5,441	2,545,595
La Financiere Atalian SASU(d)			
4.00%, 05/15/24		4,808	3,805,587
5.13%, 05/15/25		6,132	4,471,723
6.63%, 05/15/25	GBP	1,471	1,206,382
La Poste SA, (5-Year EUR Swap Annual + 2.44%), 3.13%(b)(d)(n)	EUR	7,600	7,500,402
Lion/Polaris Lux 4 SA, (3-mo. EURIBOR at 4.00% Floor + 4.00%), 6.96%, 07/01/26(b)(d)		1,331	1,391,144
L'Oreal SA, 0.38%, 03/29/24(d)		2,000	2,105,609
Loxam SAS(d)			
4.25%, 04/15/24		826	893,558
3.25%, 01/14/25		2,277	2,394,544
3.75%, 07/15/26		6,481	6,510,704
4.50%, 02/15/27		1,457	1,480,942
4.50%, 04/15/27		500	450,246
5.75%, 07/15/27		828	770,006
Nexans SA, 5.50%, 04/05/28(d)		2,600	2,873,500
Novafives SAS, 5.00%, 06/15/25(d)		2,247	2,132,506
Orano SA, 2.75%, 03/08/28(d)		6,300	6,290,982
Paprec Holding SA, 3.50%, 07/01/28(d)		4,265	4,021,871
Picard Groupe SAS, 3.88%, 07/01/26(d)		11,346	10,939,551
RCI Banque SA(d)			
4.13%, 12/01/25		8,108	8,783,577
4.63%, 07/13/26		4,275	4,653,920
4.50%, 04/06/27		6,100	6,586,024
(5-Year EUR Swap Annual + 2.85%), 2.63%, 02/18/30(b)		13,900	13,732,101
Renault SA, 2.38%, 05/25/26(d)		1,800	1,783,731
Sabena Technics SAS, (Acquired 10/28/22, cost $16,959,903), (3M EURIBOR + 5.00%), 6.58%, 09/30/29(b)(c)(i)		17,291	18,752,089
Societe Generale SA			
(5-Year USD Swap Semi + 4.30%), 7.38%(a)(b)(n)	USD	6,480	5,866,427
(5-Year USD Swap Semi + 4.30%), 7.38%(b)(d)(n)		5,300	4,798,157
(5-Year USD Swap Semi + 4.98%), 7.88%(a)(b)(n)		2,100	1,966,440
1.88%, 10/03/24(d)	GBP	4,900	5,726,257
(5-Year USD Swap Rate + 5.87%), 8.00%(a)(b)(n)	USD	2,700	2,524,500
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.39%), 9.38%(a)(b)(n)		3,240	3,065,850
(3-mo. EURIBOR + 1.80%), 4.25%, 12/06/30(b)(d)	EUR	24,300	25,439,152
Tereos Finance Groupe I SA, 7.25%, 04/15/28(d)		1,775	1,888,728
TotalEnergies Capital Canada Ltd., 2.13%, 09/18/29(d)		13,300	13,156,260
TotalEnergies Capital International SA, 1.66%, 07/22/26(d)	GBP	4,900	5,514,900

Security		Par (000)	Value
France (continued)			
TotalEnergies SE(b)(d)(n)			
(5-Year EUR Swap Annual + 2.75%), 2.71%	EUR	7,500	$ 8,102,516
(5-Year EUR Swap Annual + 1.77%), 1.75%		34,878	36,293,271
(5-Year EUR Swap Annual + 2.15%), 2.63%		18,224	18,658,795
(5-Year EUR Swap Annual + 1.90%), 2.00%		12,800	12,014,367
(5-Year EUR Swap Annual + 2.40%), 2.00%		4,200	3,475,708
Unibail-Rodamco-Westfield SE, (5-Year EUR Swap Annual + 1.68%), 2.13%(b)(d)(n)		5,800	5,347,038
Vallourec SA, 8.50%, 06/30/26(d)		7,007	7,561,207
Veolia Environnement SA, (5-Year EUR Swap Annual + 2.50%), 2.88%(b)(d)(n)		11,500	12,148,083
Verallia SA, 1.88%, 11/10/31(d)		6,600	5,769,035
Wendel SE, 2.63%, 03/27/26(d)(m)		13,400	14,558,894
			679,570,618
Germany — 2.4%			
ADLER Group SA, 2.00%, 11/23/23(d)(e)(g)(m)(p)		4,100	3,201,444
ADLER Real Estate AG(d)			
1.88%, 04/27/23		600	595,390
2.13%, 02/06/24		1,153	1,102,878
3.00%, 04/27/26		3,200	2,521,246
Agps Bondco plc(d)			
3.25%, 08/05/25(g)(p)		10,900	4,687,046
2.75%, 11/13/26(g)(p)		8,700	3,647,629
2.25%, 04/27/27(g)(p)		2,800	1,139,940
2.25%, 01/14/29		8,000	3,101,670
Allianz SE, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.17%), 3.20%(b)(d)(n)	USD	18,800	13,187,960
Aroundtown SA(d)			
(5-Year GBP Swap + 4.38%), 4.75%(b)(n)	GBP	4,476	1,928,361
(5-Year EUR Swap Annual + 3.98%), 3.38%(b)(n)	EUR	4,400	2,100,928
2.00%, 11/02/26		2,000	1,660,270
0.38%, 04/15/27		3,000	2,174,878
1.45%, 07/09/28		6,200	4,143,832
AT Securities BV, (5-Year USD Swap Semi + 3.55%), 5.25%(b)(d)(n)	USD	6,250	2,337,500
ATF Netherlands BV, (5-Year EUR Swap Annual + 4.38%), 7.08%(b)(d)(n)	EUR	13,400	6,872,325
BASF SE, 4.50%, 03/08/35(d)		4,700	5,341,416
Bayer AG(d)			
0.05%, 01/12/25		4,400	4,481,770
(5-Year EUR Swap Annual + 2.55%), 3.75%, 07/01/74(b)		2,772	2,914,219
(5-Year EURIBOR ICE Swap Rate + 2.65%), 2.38%, 11/12/79(b)		50,400	50,665,975
(5-Year EUR Swap Annual + 3.75%), 4.50%, 03/25/82(b)		15,000	15,046,136
Caresyntax, Inc., 0.00%, 12/31/24(c)(l)	USD	768	827,384
Cheplapharm Arzneimittel GmbH(d)			
3.50%, 02/11/27	EUR	5,297	5,285,029
4.38%, 01/15/28		13,145	13,228,825
Commerzbank AG(b)(d)			
(5-Year EUR Swap Annual + 6.36%), 6.13%(n)		8,400	7,755,537
(3-mo. EURIBOR + 2.40%), 5.13%, 01/18/30		2,600	2,772,318

Security		Par (000)		Value
Germany (continued)				
DEMIRE Deutsche Mittelstand Real Estate AG, 1.88%, 10/15/24[d]	EUR	14,100	$	10,704,015
Deutsche Bahn Finance GmbH, (5-Year EUR Swap Annual + 1.26%), 0.95%[b][d][n]		32,400		32,468,381
Deutsche Bank AG[b][d]				
(5-Year EURIBOR ICE Swap Rate + 6.94%), 10.00%[n]		3,000		3,009,487
(5-Year EURIBOR ICE Swap Rate + 3.30%), 4.00%, 06/24/32		12,000		11,256,954
Deutsche Lufthansa AG[d]				
1.63%, 11/16/23		2,600		2,763,306
2.00%, 07/14/24		5,300		5,562,942
2.88%, 05/16/27		3,300		3,220,392
3.75%, 02/11/28		1,900		1,875,051
3.50%, 07/14/29		3,200		3,034,837
Deutsche Telekom International Finance BV, 2.49%, 09/19/23[a]	USD	4,420		4,371,712
DIC Asset AG, 2.25%, 09/22/26[d]	EUR	4,200		2,872,320
E.ON SE, 3.50%, 10/26/37		15,000		15,213,854
EnBW Energie Baden-Wuerttemberg AG[b][d]				
(5-Year EUR Swap Annual + 1.42%), 1.13%, 11/05/79		9,100		9,159,373
(5-Year EUR Swap Annual + 2.18%), 2.13%, 08/31/81		22,400		16,883,496
EnBW International Finance BV[d]				
3.63%, 11/22/26		5,795		6,328,859
4.00%, 01/24/35		12,480		13,420,653
Fresenius SE & Co. KGaA[d]				
4.25%, 05/28/26		13,500		14,719,664
5.00%, 11/28/29		4,200		4,647,142
2.88%, 05/24/30		21,100		20,644,265
Gruenenthal GmbH[d]				
3.63%, 11/15/26		8,090		8,269,123
4.13%, 05/15/28		7,448		7,310,007
HeidelbergCement AG, 3.75%, 05/31/32[d]		24,800		25,162,985
HT Troplast GmbH, 9.25%, 07/15/25[d]		4,898		5,223,736
IHO Verwaltungs GmbH[o]				
3.88%, (3.88% Cash or 4.63% PIK), 05/15/27[b][d]		2,941		2,796,309
6.00%, (6.00% Cash or 6.75% PIK), 05/15/27[a]	USD	400		366,410
LANXESS AG, (5-Year EUR Swap Annual + 4.51%), 4.50%, 12/06/76[b][d]	EUR	12,013		12,827,466
Mercedes-Benz Finance North America LLC, 4.80%, 03/30/26[a]	USD	10,000		10,006,089
Nidda Healthcare Holding GmbH, 7.50%, 08/21/26[d]	EUR	24,375		25,808,238
PCF GmbH[d]				
4.75%, 04/15/26		1,566		1,466,733
(3-mo. EURIBOR at 4.75% Floor + 4.75%), 7.04%, 04/15/26[b]		5,069		5,134,782
Phoenix PIB Dutch Finance BV, 2.38%, 08/05/25[d]		2,900		2,985,332
ProGroup AG, 3.00%, 03/31/26[d]		8,506		8,579,024
Project Montelena, (6M EURIBOR + 9.50%), 12.25%, 06/20/30[b][c]		18,800		19,776,942
Renk AG, 5.75%, 07/15/25[d]		6,239		6,613,320
RWE AG, 2.75%, 05/24/30[d]		9,905		9,977,786
Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 07/30/26[d]		7,115		7,291,534

Security		Par (000)		Value
Germany (continued)				
Techem Verwaltungsgesellschaft 675 mbH, 2.00%, 07/15/25[d]	EUR	6,210	$	6,271,206
Tele Columbus AG, 3.88%, 05/02/25[d]		13,477		10,844,928
thyssenkrupp AG, 2.88%, 02/22/24[d]		11,148		11,928,701
TK Elevator Midco GmbH[d]				
4.38%, 07/15/27		4,225		4,135,266
(3-mo. EURIBOR at 4.75% Floor + 4.75%), 7.04%, 07/15/27[b]		5,885		6,345,840
TK Elevator US Newco, Inc., 5.25%, 07/15/27[a]	USD	8,738		8,249,546
Vantage Towers AG[d]				
0.00%, 03/31/25	EUR	7,000		7,535,105
0.38%, 03/31/27		30,700		33,086,395
0.75%, 03/31/30		35,300		38,044,348
Volkswagen Bank GmbH, 2.50%, 07/31/26[d]		10,100		10,427,005
Volkswagen Financial Services AG, 0.88%, 01/31/28[d]		9,900		9,211,408
Volkswagen Financial Services NV[d]				
1.88%, 12/03/24	GBP	2,700		3,139,203
4.25%, 10/09/25		2,100		2,515,434
5.50%, 12/07/26		26,400		32,545,415
Volkswagen International Finance NV[d]				
Series NC6, (6-Year EUR Swap Annual + 2.97%), 3.38%[b][n]	EUR	49,900		52,146,707
(5-Year EUR Swap Annual + 2.92%), 3.75%[b][n]		9,600		9,190,924
4.25%, 02/15/28		20,000		21,766,566
Volkswagen Leasing GmbH[d]				
0.00%, 07/19/24		7,901		8,173,621
0.63%, 07/19/29		15,631		13,598,207
Wintershall Dea Finance 2 BV[b][d][n]				
Series NC5, (5-Year EUR Swap Annual + 2.92%), 2.50%		42,800		38,885,507
Series NC8, (5-Year EUR Swap Annual + 3.32%), 3.00%		5,500		4,399,003
Wintershall Dea Finance BV[d]				
0.84%, 09/25/25		10,400		10,382,699
1.33%, 09/25/28		23,600		21,330,127
1.82%, 09/25/31		10,100		8,454,908
ZF Europe Finance BV[d]				
2.00%, 02/23/26		1,300		1,281,162
2.50%, 10/23/27		1,900		1,791,318
ZF Finance GmbH[d]				
3.00%, 09/21/25		7,900		8,136,259
5.75%, 08/03/26		6,600		7,175,337
2.00%, 05/06/27		1,800		1,679,458
2.75%, 05/25/27		3,100		2,995,908
2.25%, 05/03/28		1,900		1,730,174
3.75%, 09/21/28		10,600		10,245,726
				912,117,836
Greece — 0.0%				
Danaos Corp., 8.50%, 03/01/28[a]	USD	4,300		4,176,227
Guatemala — 0.0%				
Millicom International Cellular SA				
6.63%, 10/15/26[a]		5,400		5,144,512
5.13%, 01/15/28[d]		3,082		2,742,624
				7,887,136
Guernsey — 0.0%				
Doric Nimrod Air Alpha Pass-Through Trust, Series 2013-1, Class A, 5.25%, 05/30/23[a]		236		234,698

Security		*Par (000)*	*Value*
Hong Kong — 0.0%			
AIA Group Ltd., 4.95%, 04/04/33[d]	USD	1,000	$ 1,003,950
Bank of East Asia Ltd. (The)[b][d][n]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.26%), 5.88%		876	760,916
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.53%), 5.83%		800	672,000
Melco Resorts Finance Ltd.			
5.25%, 04/26/26[d]		450	405,000
5.63%, 07/17/27[d]		200	173,750
5.38%, 12/04/29[a]		392	320,460
REXLot Holdings Ltd.[d][g][m][p]			
6.00%, 04/28/17[c]	HKD	1,103	—
4.50%, 04/17/19		15,091	1,922
			3,337,998
India — 0.2%			
ABJA Investment Co. Pte. Ltd., 5.95%, 07/31/24[d]	USD	400	397,000
CA Magnum Holdings, 5.38%, 10/31/26[d]		1,455	1,284,038
Continuum Energy Levanter Pte. Ltd.			
4.50%, 02/09/27[a]		7,045	6,199,380
4.50%, 02/09/27[d]		827	727,558
GMR Hyderabad International Airport Ltd.[d]			
4.75%, 02/02/26		1,090	1,010,839
4.25%, 10/27/27		200	173,918
Greenko Dutch BV, 3.85%, 03/29/26[d]		244	220,143
Greenko Solar Mauritius Ltd., 5.55%, 01/29/25[d]		200	191,500
India Green Energy Holdings, 5.38%, 04/29/24[a]		1,712	1,652,080
India Green Power Holdings, 4.00%, 02/22/27[d]		1,228	1,040,730
Natural Foods, 0.00%, 10/13/29[b][c]	EUR	30,581	32,628,033
Network i2i Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.27%), 5.65%[b][d][n]	USD	2,162	2,043,495
Periama Holdings LLC, 5.95%, 04/19/26[d]		1,500	1,411,875
REC Ltd., 3.88%, 07/07/27[d]		1,000	935,500
TML Holdings Pte. Ltd., 4.35%, 06/09/26[d]		799	719,749
Vedanta Resources Finance II plc, 8.95%, 03/11/25[a]		16,522	10,078,420
Vedanta Resources Ltd., 6.13%, 08/09/24[a]		5,000	2,981,250
Videocon Industries Ltd., 2.84%, 12/31/20[c][d][e][g][m][p]		735	—
			63,695,508
Indonesia — 0.1%			
Freeport Indonesia PT			
4.76%, 04/14/27[a]		5,835	5,679,278
4.76%, 04/14/27[d]		4,575	4,452,905
LLPL Capital Pte. Ltd., 6.88%, 02/04/39[d]		1,654	1,461,693
Minejesa Capital BV, 4.63%, 08/10/30[d]		2,000	1,755,220
Star Energy Geothermal Darajat II, 4.85%, 10/14/38[d]		2,700	2,309,006

Security		*Par (000)*	*Value*
Indonesia (continued)			
Theta Capital Pte. Ltd., 8.13%, 01/22/25[d]	USD	1,763	$ 1,416,240
			17,074,342
Israel — 0.1%			
Bank Leumi Le-Israel BM, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.47%), 7.13%, 07/18/33[a][b][d]		1,944	1,885,680
Leviathan Bond Ltd., 5.75%, 06/30/23[a][d]		1,897	1,884,314
Teva Pharmaceutical Finance Netherlands II BV			
4.50%, 03/01/25	EUR	2,192	2,339,040
1.88%, 03/31/27[d]		2,710	2,469,307
3.75%, 05/09/27		11,256	11,015,411
7.38%, 09/15/29		15,607	17,089,294
4.38%, 05/09/30		4,764	4,353,794
7.88%, 09/15/31		2,359	2,626,617
Teva Pharmaceutical Finance Netherlands III BV, 8.13%, 09/15/31	USD	2,055	2,151,071
			45,814,528
Italy — 0.8%			
ASTM SpA[d]			
1.50%, 01/25/30	EUR	2,600	2,262,950
2.38%, 11/25/33		2,075	1,738,814
Azzurra Aeroporti SpA[d]			
2.13%, 05/30/24		34,021	35,856,273
2.63%, 05/30/27		6,972	6,665,230
Banco BPM SpA[b][d]			
(5-Year EUR Swap Annual + 5.42%), 5.00%, 09/14/30		1,017	1,051,926
(5-Year EUR Swap Annual + 3.80%), 3.25%, 01/14/31		10,600	10,085,752
(5-Year EUR Swap Annual + 3.17%), 2.88%, 06/29/31		12,605	11,439,158
(5-Year EUR Swap Annual + 3.40%), 3.38%, 01/19/32		8,605	7,764,326
Castor SpA, (3-mo. EURIBOR at 5.25% Floor + 5.25%), 8.21%, 02/15/29[b][d]		3,600	3,721,624
Cedacri Mergeco SpA, (3-mo. EURIBOR at 4.63% Floor + 4.63%), 7.28%, 05/15/28[b][d]		2,993	3,180,990
doValue SpA, 3.38%, 07/31/26[d]		5,313	5,027,300
Enel SpA, (5-Year EUR Swap Annual + 3.49%), 6.38%[b][d][n]		4,400	4,795,659
Eni SpA, Series NC5., (5-Year EUR Swap Annual + 3.17%), 2.63%[b][d][n]		34,200	34,122,708
FCA Bank SpA, 0.00%, 04/16/24[d]		9,300	9,688,467
Fiber Bidco SpA, 11.00%, 10/25/27[d]		2,500	2,907,816
IMA Industria Macchine Automatiche SpA, 3.75%, 01/15/28[d]		1,984	1,885,261
Inter Media & Communication SpA, 6.75%, 02/09/27[d]		1,121	1,134,271
Intesa Sanpaolo SpA[d]			
(5-Year EUR Swap Annual + 7.19%), 7.75%[b][n]		1,100	1,143,741
(5-Year EUR Swap Annual + 5.75%), 5.88%, 03/04/29[b]		1,100	1,193,964
2.50%, 01/15/30	GBP	3,291	3,264,399
5.15%, 06/10/30		9,125	9,176,448
Lottomatica SpA, 5.13%, 07/15/25[d]	EUR	12,174	13,004,662
Nexi SpA, 0.00%, 02/24/28[d][l][m]		17,100	13,701,009
Rekeep SpA, 7.25%, 02/01/26[d]		5,841	5,574,417

Security		*Par (000)*	*Value*
Italy (continued)			
Rossini SARL[d]			
(3-mo. EURIBOR at 3.88% Floor + 3.88%), 6.34%, 10/30/25[b]	EUR	1,558	$ 1,672,755
6.75%, 10/30/25		16,710	18,183,066
TeamSystem SpA, (3-mo. EURIBOR at 3.75% Floor + 3.75%), 6.04%, 02/15/28[b][d]		4,381	4,620,537
Telecom Italia Capital SA, 6.38%, 11/15/33	USD	1,298	1,175,235
Telecom Italia SpA			
5.88%, 05/19/23	GBP	3,000	3,693,236
4.00%, 04/11/24[d]	EUR	4,677	5,022,752
2.75%, 04/15/25[d]		1,975	2,042,076
3.00%, 09/30/25[d]		600	617,124
2.88%, 01/28/26[d]		1,100	1,112,292
2.38%, 10/12/27[d]		2,222	2,078,075
6.88%, 02/15/28[d]		7,685	8,501,070
1.63%, 01/18/29[d]		12,930	10,972,112
UniCredit SpA[b]			
(5-Year EUR Swap Annual + 6.39%), 6.63%[d][n]		5,800	6,157,731
(5-Year EUR Swap Annual + 4.93%), 5.38%[d][n]		3,300	3,149,388
(3-mo. EURIBOR + 1.90%), 4.80%, 01/17/29[d]		3,941	4,301,727
(3-mo. EURIBOR + 1.60%), 4.45%, 02/16/29[d]		8,025	8,370,088
(5-Year EURIBOR ICE Swap Rate + 4.74%), 4.88%, 02/20/29[d]		800	852,865
(5-Year EUR Swap Annual + 2.40%), 2.00%, 09/23/29[d]		200	200,522
(5-Year EUR Swap Annual + 2.80%), 2.73%, 01/15/32[d]		800	739,122
(5-Year USD Swap Rate + 4.91%), 7.30%, 04/02/34[a]	USD	7,500	6,919,491
			280,768,429
Jamaica — 0.0%[a]			
Digicel Group Holdings Ltd., 8.00%, (8.00% Cash or 8.00% PIK), 04/01/25[o]		5,084	1,943,596
Digicel International Finance Ltd.			
8.75%, 05/25/24		4,843	4,407,433
13.00%, (13.00% Cash or 13.00% PIK), 12/31/25[o]		2,946	1,794,959
8.00%, 12/31/26		1,933	386,698
			8,532,686
Japan — 0.4%			
East Japan Railway Co.[d]			
2.61%, 09/08/25	EUR	22,730	24,194,056
4.11%, 02/22/43		14,000	15,148,140
Mizuho Financial Group, Inc., (1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.25%), 3.26%, 05/22/30[b]	USD	15,000	13,280,100
Nissan Motor Co. Ltd.[d]			
2.65%, 03/17/26	EUR	3,940	4,013,879
3.20%, 09/17/28		6,160	5,991,625
Rakuten Group, Inc., 10.25%, 11/30/24[a]	USD	4,265	4,051,750
SoftBank Group Corp.[d]			
(5-Year USD Swap Rate + 4.23%), 6.00%[b][n]		4,400	4,246,000
2.13%, 07/06/24	EUR	19,951	20,446,832
4.50%, 04/20/25		689	716,181

Security		*Par (000)*	*Value*
Japan (continued)			
4.75%, 07/30/25	EUR	5,081	$ 5,262,379
3.13%, 09/19/25		6,570	6,518,386
Sumitomo Mitsui Financial Group, Inc., 2.47%, 01/14/29	USD	10,164	8,741,097
Takeda Pharmaceutical Co. Ltd.			
5.00%, 11/26/28		11,885	12,013,069
2.05%, 03/31/30		22,529	19,023,348
			143,646,842
Kuwait — 0.0%			
Ahli United Sukuk Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.01%), 3.88%[b][d][n]		1,551	1,417,226
Equate Petrochemical BV			
4.25%, 11/03/26[d]		2,264	2,195,797
2.63%, 04/28/28[a]		2,452	2,163,584
MEGlobal Canada ULC, 5.88%, 05/18/30[d]		1,500	1,526,062
			7,302,669
Luxembourg — 0.5%[d]			
Altice Financing SA			
2.25%, 01/15/25	EUR	18,430	18,787,975
3.00%, 01/15/28		4,510	3,894,065
4.25%, 08/15/29		10,743	9,348,449
Altice Finco SA, 4.75%, 01/15/28		2,500	2,030,103
Cidron Aida Finco SARL, 6.25%, 04/01/28	GBP	4,887	5,117,380
Cullinan Holdco SCSp			
4.63%, 10/15/26	EUR	7,001	6,663,252
(3-mo. EURIBOR at 4.75% Floor + 4.75%), 7.08%, 10/15/26[b]		3,100	3,204,140
Garfunkelux Holdco 3 SA			
6.75%, 11/01/25		17,134	14,159,349
7.75%, 11/01/25	GBP	12,479	11,584,056
Herens Midco SARL, 5.25%, 05/15/29	EUR	3,310	2,379,968
INEOS Finance plc, 6.63%, 05/15/28		4,613	5,045,392
Kleopatra Holdings 2 SCA, 6.50%, 09/01/26		5,300	3,340,650
Monitchem HoldCo 3 SA, 5.25%, 03/15/25		1,588	1,715,790
Prologis International Funding II SA, 3.63%, 03/07/30		12,992	12,818,330
SES SA[b][n]			
(5-Year EUR Swap Annual + 5.40%), 5.63%		8,300	8,798,820
(5-Year EUR Swap Annual + 3.19%), 2.88%		53,974	47,413,190
Summer BC Holdco B SARL, 5.75%, 10/31/26		15,754	14,864,135
Vivion Investments SARL			
3.00%, 08/08/24		6,700	5,304,289
3.50%, 11/01/25		5,100	3,647,507
			180,116,840
Macau — 0.0%			
Champion Path Holdings Ltd., 4.85%, 01/27/28[d]	USD	1,150	960,106
MGM China Holdings Ltd.			
5.38%, 05/15/24[a]		327	319,193
5.88%, 05/15/26[a]		327	307,748
5.88%, 05/15/26[d]		350	329,393
4.75%, 02/01/27[d]		1,466	1,305,781
Sands China Ltd., 4.88%, 06/18/30[e]		1,750	1,550,938

Security		Par (000)	Value
Macau (continued)			
Studio City Finance Ltd., 5.00%, 01/15/29[(a)]	USD	3,100	$ 2,356,000
Wynn Macau Ltd.			
4.88%, 10/01/24[(a)]		747	719,212
4.88%, 10/01/24[(d)]		200	192,560
5.50%, 01/15/26[(d)]		1,700	1,564,000
5.50%, 10/01/27[(a)]		327	284,490
5.50%, 10/01/27[(d)]		200	174,000
4.50%, 03/07/29[(a)(m)]		5,000	5,420,000
5.13%, 12/15/29[(a)]		435	350,175
			15,833,596
Malaysia — 0.0%			
TNB Global Ventures Capital Bhd., 4.85%, 11/01/28[(d)]		1,250	1,238,125
Mexico — 0.3%			
Alpek SAB de CV			
3.25%, 02/25/31[(a)]		782	632,100
3.25%, 02/25/31[(d)]		3,035	2,453,229
Axtel SAB de CV			
6.38%, 11/14/24[(a)]		10,148	8,992,397
6.38%, 11/14/24[(d)]		4,907	4,348,215
Banco Mercantil del Norte SA[(b)(n)]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.97%), 6.75%[(d)]		855	810,540
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.64%), 5.88%[(a)]		9,355	7,893,281
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.64%), 5.88%[(d)]		6,000	5,062,500
(10-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.03%), 6.63%[(a)]		5,855	4,713,275
(10-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.03%), 6.63%[(d)]		5,300	4,266,500
Braskem Idesa SAPI			
6.99%, 02/20/32[(a)]		7,632	5,685,840
6.99%, 02/20/32[(d)]		7,000	5,215,000
Cemex SAB de CV, 3.13%, 03/19/26[(d)]	EUR	3,223	3,335,432
FEL Energy VI SARL, 5.75%, 12/01/40[(d)]	USD	3,626	2,972,975
Food Service Project SA, 5.50%, 01/21/27[(d)]	EUR	1,701	1,675,111
Gruma SAB de CV, 4.88%, 12/01/24[(d)]	USD	7,000	6,912,500
Grupo Bimbo SAB de CV			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.28%), 5.95%[(a)(b)(n)]		1,712	1,703,226
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.28%), 5.95%[(b)(d)(n)]		3,896	3,876,033
3.88%, 06/27/24[(d)]		6,000	5,875,500
Grupo Posadas SAB de CV, 5.00%, 12/30/27[(d)(e)]		7,058	5,591,958
Grupo Televisa SAB, 6.63%, 01/15/40		2,691	2,852,124
Metalsa S A P I De Cv, 3.75%, 05/04/31[(d)]		5,000	3,736,500
Mexico City Airport Trust[(d)]			
4.25%, 10/31/26		10,000	9,543,750
5.50%, 07/31/47		3,924	2,997,151
Minera Mexico SA de CV, 4.50%, 01/26/50[(d)]		6,000	4,575,420

Security		Par (000)	Value
Mexico (continued)			
Nemak SAB de CV, 3.63%, 06/28/31[(d)]	USD	5,000	$ 3,775,000
Trust Fibra Uno[(d)]			
5.25%, 01/30/26		1,114	1,053,287
4.87%, 01/15/30		3,130	2,629,787
			113,178,631
Morocco — 0.0%			
Vivo Energy Investments BV, 5.13%, 09/24/27[(a)]		5,993	5,469,736
Netherlands — 0.8%			
ABN AMRO Bank NV[(d)]			
2.38%, 06/01/27	EUR	24,100	24,457,473
0.50%, 09/23/29		5,000	4,336,603
4.25%, 02/21/30		25,400	27,580,017
Cooperatieve Rabobank UA[(d)]			
(GUKG1 + 1.05%), 1.88%, 07/12/28[(b)]	GBP	4,900	5,247,835
4.00%, 01/10/30	EUR	38,500	41,903,395
Heineken NV, 1.25%, 05/07/33[(d)]		2,202	1,893,357
ING Groep NV[(d)]			
3.00%, 02/18/26	GBP	4,900	5,661,893
(3-mo. EURIBOR + 0.85%), 1.25%, 02/16/27[(b)]	EUR	27,400	27,212,559
(3-mo. EURIBOR + 1.85%), 4.88%, 11/14/27[(b)]		12,000	13,221,157
(3-mo. EURIBOR + 0.68%), 0.25%, 02/18/29[(b)]		5,000	4,415,759
(5-Year EUR Swap Annual + 1.20%), 1.00%, 11/13/30[(b)]		5,000	4,836,924
JDE Peet's NV, 0.00%, 01/16/26[(d)]		10,100	9,753,653
Koninklijke KPN NV, (5-Year EUR Swap Annual + 2.34%), 2.00%[(b)(d)(n)]		6,200	6,333,242
Lincoln Financing SARL, 3.63%, 04/01/24[(d)]		3,672	3,946,872
OCI NV, 3.63%, 10/15/25[(d)]		3,155	3,336,481
Promontoria Holding 264 BV, 6.38%, 03/01/27[(d)]		5,538	5,762,215
Q-Park Holding I BV[(d)]			
1.50%, 03/01/25		2,614	2,603,460
(3-mo. EURIBOR at 2.00% Floor + 2.00%), 4.72%, 03/01/26[(b)]		3,412	3,626,308
2.00%, 03/01/27		1,488	1,339,417
Summer BidCo BV[(d)(o)]			
9.00%, (9.00% Cash or 9.75% PIK), 11/15/25		2,119	1,691,306
9.00%, (9.00% Cash or 9.75% PIK), 11/15/25[(b)]		8,759	6,968,820
Trivium Packaging Finance BV			
3.75%, 08/15/26[(d)(e)]		3,187	3,183,392
5.50%, 08/15/26[(a)(e)]	USD	4,128	3,954,624
(3-mo. EURIBOR at 3.75% Floor + 3.75%), 6.40%, 08/15/26[(b)(d)]	EUR	1,483	1,572,126
Universal Music Group NV, 3.00%, 06/30/27[(d)]		10,100	10,618,015
UPC Broadband Finco BV, 4.88%, 07/15/31[(a)]	USD	2,417	2,090,052
Viterra Finance BV[(d)]			
0.38%, 09/24/25	EUR	13,300	13,005,005
1.00%, 09/24/28		36,157	32,071,251
VZ Vendor Financing II BV, 2.88%, 01/15/29[(d)]		13,200	11,398,637
Ziggo BV, 2.88%, 01/15/30[(d)]		451	401,070
			284,422,918

Security		Par (000)	Value
Nigeria — 0.0%			
IHS Holding Ltd.			
5.63%, 11/29/26[a]	USD	8,000	$ 6,694,000
5.63%, 11/29/26[d]		2,882	2,411,514
6.25%, 11/29/28[a]		7,588	6,055,224
			15,160,738
Norway — 0.0%			
Aker BP ASA, 1.13%, 05/12/29[d]	EUR	18,337	16,465,207
Oman — 0.0%			
Oryx Funding Ltd., 5.80%, 02/03/31[a]	USD	1,712	1,640,096
Paraguay — 0.0%			
Frigorifico Concepcion SA, 7.70%, 07/21/28[a]		6,083	4,348,585
Peru — 0.0%			
Inkia Energy Ltd., 5.88%, 11/09/27[d]		1,190	1,095,395
InRetail Consumer, 3.25%, 03/22/28[a]		7,200	6,145,560
Intercorp Peru Ltd., 3.88%, 08/15/29[a]		1,767	1,461,972
			8,702,927
Portugal — 0.1%[d]			
Banco Espirito Santo SA[g][p]			
2.63%, 05/08/17	EUR	6,100	760,777
4.75%, 01/15/18		15,500	1,933,121
4.00%, 01/21/24		19,000	2,369,633
EDP - Energias de Portugal SA, (5-Year EUR Swap Annual + 1.84%), 1.70%, 07/20/80[b]		13,200	12,899,893
			17,963,424
Romania — 0.0%			
RCS & RDS SA, 2.50%, 02/05/25[d]		8,500	8,655,361
Saudi Arabia — 0.3%			
Arabian Centres Sukuk II Ltd., 5.63%, 10/07/26[a]	USD	11,500	10,580,000
Arabian Centres Sukuk Ltd., 5.38%, 11/26/24[d]		6,000	5,827,500
EIG Pearl Holdings SARL[a]			
3.55%, 08/31/36		2,091	1,785,191
4.39%, 11/30/46		29,714	23,386,775
Gaci First Investment Co.[d]			
5.00%, 10/13/27		31,557	31,990,909
4.75%, 02/14/30		27,880	28,054,250
			101,624,625
Singapore — 0.1%			
DBS Group Holdings Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.92%), 3.30%[b][d][n]		1,332	1,235,430
Puma International Financing SA			
5.13%, 10/06/24[a]		10,424	9,746,440
5.00%, 01/24/26[d]		9,000	8,008,875
Straits Trading Co. Ltd., 3.25%, 02/13/28[d][m]	SGD	17,750	13,353,681
			32,344,426
Slovenia — 0.1%			
United Group BV[d]			
4.88%, 07/01/24	EUR	10,573	11,125,339
4.00%, 11/15/27		4,978	3,967,699
4.63%, 08/15/28		2,108	1,683,800
Slovenia (continued)			
(3-mo. EURIBOR at 4.88% Floor + 4.88%), 7.36%, 02/01/29[b]	EUR	2,684	$ 2,426,150
			19,202,988
South Africa — 0.3%			
Anglo American Capital plc[d]			
1.63%, 09/18/25		11,800	12,071,664
4.50%, 09/15/28		3,360	3,708,053
5.00%, 03/15/31		20,030	22,227,932
4.75%, 09/21/32		16,250	17,704,755
Liquid Telecommunications Financing plc, 5.50%, 09/04/26[a]	USD	7,604	5,094,680
Sasol Financing USA LLC			
5.88%, 03/27/24		15,000	14,820,000
4.38%, 09/18/26		19,021	17,193,795
6.50%, 09/27/28		3,607	3,367,585
5.50%, 03/18/31		6,766	5,650,879
Stillwater Mining Co., 4.00%, 11/16/26[d]		7,424	6,625,920
			108,465,263
South Korea — 0.0%			
Hanwha Life Insurance Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.00%), 4.70%[b][d][n]		2,167	2,143,028
KDB Life Insurance Co. Ltd., (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.66%), 7.50%[b][d][n]		2,740	2,520,800
Kookmin Bank, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.64%), 4.35%[b][d][n]		1,000	950,500
POSCO			
5.63%, 01/17/26[a]		1,241	1,258,076
5.63%, 01/17/26[d]		200	202,752
5.75%, 01/17/28[a]		1,340	1,373,245
5.75%, 01/17/28[d]		200	204,962
5.88%, 01/17/33[a]		360	382,990
SK Hynix, Inc.			
6.25%, 01/17/26[d]		800	808,320
6.38%, 01/17/28[a]		5,745	5,766,544
6.38%, 01/17/28[d]		350	351,312
6.50%, 01/17/33[d]		500	491,500
			16,454,029
Spain — 1.0%[d]			
Abertis Infraestructuras Finance BV, (5-Year EUR Swap Annual + 3.69%), 3.25%[b][n]	EUR	9,900	9,544,793
Banco Bilbao Vizcaya Argentaria SA, (5-Year EUR Swap Annual + 6.04%), 6.00%[b][n]		7,800	7,954,430
Banco de Sabadell SA[b]			
(1-Year EUR Swap Annual + 2.40%), 5.25%, 02/07/29		5,200	5,349,986
(5-Year EUR Swap Annual + 2.20%), 2.00%, 01/17/30		4,500	4,171,638
(5-Year EUR Swap Annual + 2.95%), 2.50%, 04/15/31		7,200	6,451,050
Banco Santander SA			
(3-mo. EURIBOR + 0.55%), 2.84%, 01/16/25[b]		1,000	1,086,161
(5-Year EUR Swap Annual + 4.53%), 4.38%[b][n]		6,400	5,457,454
3.75%, 01/16/26		4,800	5,201,790
(1-Year EUR Swap Annual + 1.05%), 3.63%, 09/27/26[b]		19,200	20,634,665

Security		Par (000)	Value
Spain (continued)			
(GUKG1 + 1.80%), 3.13%, 10/06/26[b]	GBP	10,800	$ 12,371,520
3.88%, 01/16/28	EUR	11,500	12,511,460
(GUKG1 + 2.50%), 4.75%, 08/30/28[b]	GBP	16,200	19,357,012
5.13%, 01/25/30		4,000	4,837,857
CaixaBank SA, (5-Year EUR Swap Annual + 6.22%), 6.38%[b][n]	EUR	7,000	7,467,759
Cellnex Finance Co. SA			
1.00%, 09/15/27		4,700	4,347,156
2.00%, 02/15/33		9,100	7,554,306
Cellnex Telecom SA			
1.88%, 06/26/29		3,400	3,071,300
1.75%, 10/23/30		8,000	6,919,544
0.75%, 11/20/31[m]		23,600	20,209,019
Cirsa Finance International SARL			
6.25%, 12/20/23		1,092	1,179,175
4.75%, 05/22/25		5,396	5,647,143
4.50%, 03/15/27		2,691	2,528,726
Ferrovial Netherlands BV, (5-Year EUR Swap Annual + 2.13%), 2.12%[b][n]		3,825	3,830,459
Grupo Antolin-Irausa SA, 3.50%, 04/30/28		3,013	2,353,658
Kaixo Bondco Telecom SA, 5.13%, 09/30/29		3,163	2,999,843
Lorca Telecom Bondco SA, 4.00%, 09/18/27		9,756	9,696,391
Naturgy Finance BV[b][n]			
(9-Year EUR Swap Annual + 3.08%), 3.38%		3,700	3,872,207
(5-Year EUR Swap Annual + 2.44%), 2.37%		5,200	4,893,082
Repsol International Finance BV[b][n]			
(5-Year EUR Swap Annual + 4.00%), 3.75%		2,029	2,068,683
(5-Year EUR Swap Annual + 2.77%), 2.50%		35,375	33,300,115
(5-Year EUR Swap Annual + 4.41%), 4.25%		12,265	11,916,983
Telefonica Emisiones SA, 5.38%, 02/02/26	GBP	9,800	12,129,097
Telefonica Europe BV[b][n]			
Series NC5, (5-Year EUR Swap Annual + 2.45%), 3.00%	EUR	6,400	6,836,688
(10-Year EUR Swap Annual + 4.30%), 5.88%		17,800	19,346,260
(6-Year EUR Swap Annual + 4.11%), 4.38%		35,600	37,605,931
(8-Year EUR Swap Annual + 2.97%), 3.88%		5,600	5,604,738
(8-Year EUR Swap Annual + 2.62%), 2.38%		5,000	4,242,954
(7-Year EUR Swap Annual + 3.35%), 6.14%		23,100	24,186,255
			358,737,288
Sweden — 0.3%			
Fastighets AB Balder, (5-Year EUR Swap Annual + 3.19%), 2.87%, 06/02/81[b][d]		2,225	1,615,970
Heimstaden Bostad AB[b][d][n]			
(5-Year EUR Swap Annual + 3.67%), 3.25%		3,300	2,183,457
(5-Year EUR Swap Annual + 3.15%), 2.63%		9,577	5,193,128

Security		Par (000)	Value
Sweden (continued)			
Intrum AB[d]			
4.88%, 08/15/25	EUR	10,541	$ 10,517,177
3.50%, 07/15/26		1,369	1,235,067
9.25%, 03/15/28		1,150	1,218,802
Samhallsbyggnadsbolaget i Norden AB[d]			
(5-Year EUR Swap Annual + 3.23%), 2.63%[b][n]		499	200,231
1.13%, 09/04/26		600	468,504
(5-Year EUR Swap Annual + 3.22%), 2.88%[b][n]		2,400	913,895
SBB Treasury OYJ[d]			
0.75%, 12/14/28		6,600	4,002,901
1.13%, 11/26/29		2,400	1,408,807
Stena International SA			
7.25%, 02/15/28[d]		6,475	7,042,502
Swedbank AB[d]			
(GUKG1 + 1.00%), 1.38%, 12/08/27[b]	GBP	4,900	5,194,727
4.25%, 07/11/28	EUR	6,900	7,421,959
Verisure Holding AB[d]			
(3-mo. EURIBOR + 5.00%), 7.29%, 04/15/25[b]		1,802	1,956,712
3.88%, 07/15/26		5,079	5,097,266
3.25%, 02/15/27		5,143	4,936,161
9.25%, 10/15/27		1,230	1,429,058
7.13%, 02/01/28		1,800	1,948,684
Volvo Car AB, 2.50%, 10/07/27[d]		2,818	2,735,228
Volvo Treasury AB[d]			
2.63%, 02/20/26		10,134	10,732,841
4.75%, 06/15/26	GBP	13,460	16,615,293
			94,068,370
Switzerland — 0.5%			
Argentum Netherlands BV, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.76%), 5.52%[b][d][n]	USD	13,101	11,147,641
Credit Suisse AG			
7.95%, 01/09/25		10,000	10,165,100
3.70%, 02/21/25		23,000	21,816,765
2.95%, 04/09/25		8,000	7,424,320
5.00%, 07/09/27		8,000	7,700,000
0.25%, 09/01/28[d]	EUR	23,456	19,907,142
Credit Suisse Group AG[b][c][g][n][p]			
(5-Year USD Swap Semi + 3.46%), 6.25%[a]	USD	4,961	1
(5-Year USD Swap Semi + 3.46%), 6.25%[d]		11,247	1
UBS Group AG			
(5-Year USD Swap Semi + 4.34%), 7.00%[a][b][n]		4,436	4,208,478
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 0.83%), 1.01%, 07/30/24[a][b]		37,684	36,934,652
(5-Year USD Swap Semi + 4.87%), 7.00%[b][d][n]		3,400	3,196,000
(1-Year EURIBOR ICE Swap Rate + 0.80%), 1.00%, 03/21/25[b][d]	EUR	15,000	15,702,204
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.55%), 4.49%, 05/12/26[a][b]	USD	7,970	7,686,524
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.86%), 5.13%[b][d][n]		750	623,437

Security		Par (000)	Value
Switzerland (continued)			
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.05%), 4.70%, 08/05/27[a][b]	USD	10,999	$ 10,525,236
(1-Year EURIBOR ICE Swap Rate + 1.55%), 4.38%, 01/11/31[b][d]	EUR	10,130	10,712,060
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.00%), 2.10%, 02/11/32[a][b]	USD	5,014	3,892,455
0.63%, 02/24/33[d]	EUR	7,000	5,261,335
			176,903,351
Tanzania, United Republic Of — 0.0%			
HTA Group Ltd., 7.00%, 12/18/25[a]	USD	8,821	8,374,437
Thailand — 0.0%[d]			
Bangkok Bank PCL, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.90%), 3.73%, 09/25/34[b]		2,577	2,183,415
GC Treasury Center Co. Ltd., 2.98%, 03/18/31		1,885	1,546,171
Kasikornbank PCL[b]			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.94%), 5.28%[n]		1,110	1,016,205
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.70%), 3.34%, 10/02/31		906	790,485
Krung Thai Bank PCL, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.53%), 4.40%[b][n]		1,980	1,742,152
Thaioil Treasury Center Co. Ltd., 3.75%, 06/18/50		2,145	1,353,624
			8,632,052
Turkey — 0.0%			
Turkish Airlines Pass-Through Trust, Series 2015-1, Class A, 4.20%, 03/15/27[a]		4,789	4,193,339
Ukraine — 0.0%			
Kernel Holding SA[d]			
6.50%, 10/17/24		5,000	3,150,000
6.75%, 10/27/27		3,925	2,217,625
Metinvest BV			
8.50%, 04/23/26[d]		3,257	1,986,770
8.50%, 04/23/26[a]		1,000	610,000
7.65%, 10/01/27[d]		5,372	3,090,579
7.75%, 10/17/29[d]		2,115	1,150,428
			12,205,402
United Arab Emirates — 0.1%			
DAE Funding LLC, 1.55%, 08/01/24[d]		2,065	1,938,519
DP World Salaam, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.75%), 6.00%[b][d][n]		3,424	3,404,740
Emirates NBD Bank PJSC, (6-Year USD Constant Maturity + 3.66%), 6.13%[b][d][n]		10,000	9,723,750
MAF Global Securities Ltd.[d]			
4.75%, 05/07/24		3,935	3,885,321
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.54%), 6.38%[b][n]		1,712	1,659,891
Shelf Drilling Holdings Ltd., 8.88%, 11/15/24[a]		793	787,697

Security		Par (000)	Value
United Arab Emirates (continued)			
Shelf Drilling North Sea Holdings Ltd., 10.25%, 10/31/25[a]	USD	10,061	$ 10,009,437
			31,409,355
United Kingdom — 2.8%			
AA Bond Co. Ltd., 4.88%, 07/31/24[d]	GBP	3,200	3,859,869
Astrazeneca Finance LLC, 4.90%, 03/03/30	USD	8,000	8,182,653
AstraZeneca plc, 0.70%, 04/08/26		4,100	3,689,736
Barclays plc			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.67%), 8.00%[b][n]		3,100	2,790,000
(5-Year U.K. Government Bonds Note Generic Bid Yield + 6.58%), 7.13%[b][n]	GBP	1,515	1,628,002
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 5.87%), 6.13%[b][n]	USD	4,200	3,565,870
3.00%, 05/08/26[d]	GBP	4,900	5,557,055
3.25%, 02/12/27[d]		4,900	5,490,649
(1-Year EUR Swap Annual + 1.26%), 0.58%, 08/09/29[b][d]	EUR	25,000	21,598,414
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.75%), 8.41%, 11/14/32[b][d]	GBP	6,690	8,524,317
(1-Year EUR Swap Annual + 2.55%), 5.26%, 01/29/34[b][d]	EUR	28,568	31,465,935
BAT International Finance plc[d]			
2.75%, 03/25/25		3,300	3,506,922
4.00%, 09/04/26	GBP	5,900	6,852,359
BCP V Modular Services Finance II plc[d]			
4.75%, 11/30/28	EUR	2,888	2,659,468
6.13%, 11/30/28	GBP	1,200	1,258,272
Bellis Acquisition Co. plc[d]			
3.25%, 02/16/26		10,689	10,780,833
4.50%, 02/16/26		17,037	17,741,284
BG Energy Capital plc[d]			
5.13%, 12/01/25		8,950	11,123,415
5.00%, 11/04/36		4,100	4,936,346
BP Capital Markets plc, (5-Year EUR Swap Annual + 3.88%), 3.25%[b][d][n]	EUR	42,492	42,511,175
British Telecommunications plc[b]			
(5-Year EUR Swap Annual + 2.13%), 1.87%, 08/18/80[d]		28,915	28,206,807
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.99%), 4.25%, 11/23/81[a]	USD	4,500	3,899,025
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.49%), 4.88%, 11/23/81[a]		11,321	8,917,606
Chanel Ceres plc, 0.50%, 07/31/26[d]	EUR	3,518	3,413,477
Channel Link Enterprises Finance plc[b][d]			
Series A8, (6-mo. EURIBOR + 5.90%), 2.71%, 06/30/50		4,400	4,331,625
Series A5, (Sterling Overnight Index Average + 0.28%), 3.04%, 06/30/50	GBP	3,075	3,212,882
Connect Finco SARL, 6.75%, 10/01/26[a]	USD	19,180	18,029,200
Constellation Automotive Financing plc, 4.88%, 07/15/27[d]	GBP	4,498	4,036,703

Security		*Par (000)*	*Value*
United Kingdom (continued)			
Cornwall Jersey Ltd., 0.75%, 04/16/26[d][m]	GBP	2,900	$ 2,327,562
CPUK Finance Ltd.[d]			
4.88%, 08/28/25		11,712	13,671,347
6.50%, 08/28/26		1,400	1,632,053
4.50%, 08/28/27		4,550	4,723,688
Dignity Finance plc[d]			
Series A, 3.55%, 12/31/34		1,633	1,829,241
Series B, 4.70%, 12/31/49		485	373,718
EC Finance plc, 3.00%, 10/15/26[d]	EUR	3,251	3,239,246
eG Global Finance plc, 3.63%, 02/07/24[d]		8,954	9,480,472
Galaxy Bidco Ltd., 6.50%, 07/31/26[d]	GBP	23,560	26,011,936
Global Switch Holdings Ltd., 2.25%, 05/31/27[d]	EUR	6,955	7,077,192
Harbour Energy plc, 5.50%, 10/15/26[a]	USD	2,500	2,187,500
Heathrow Finance plc[d][e]			
4.75%, 03/01/24	GBP	1,400	1,688,458
3.88%, 03/01/27		2,400	2,573,536
4.13%, 09/01/29		2,494	2,553,577
Heathrow Funding Ltd., 2.63%, 03/16/28[d]		11,165	11,588,586
HSBC Bank Capital Funding Sterling 1 LP, (Sterling Overnight Index Average + 2.04%), 5.84%[b][d][n]		4,125	5,166,303
HSBC Bank plc[b][n]			
Series 3M, (6-mo. LIBOR USD at 0.60% Floor + 0.10%), 5.25%	USD	1,940	1,396,800
Series 1M, (6-mo. LIBOR USD + 0.25%), 5.40%		8,620	6,222,537
Series 2M, (6-mo. LIBOR USD + 0.25%), 5.46%		5,280	3,811,484
HSBC Holdings plc[b]			
(BPISDS01 + 1.32%), 2.26%, 11/13/26[d]	GBP	18,600	20,888,403
(Sterling Overnight Index Average + 1.31%), 1.75%, 07/24/27		24,460	26,407,736
(BPSW1 + 1.65%), 3.00%, 07/22/28		3,700	4,082,903
(1-Day SOFR + 1.97%), 6.16%, 03/09/29	USD	6,797	6,987,993
(5-Year EUR Swap Annual + 3.30%), 6.36%, 11/16/32[d]	EUR	7,200	8,135,931
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.55%), 8.20%, 11/16/34[d]	GBP	9,100	11,796,366
(1-Day SOFR + 2.65%), 6.33%, 03/09/44	USD	5,248	5,542,841
Imperial Brands Finance plc[d]			
8.13%, 03/15/24	GBP	3,600	4,533,245
5.50%, 09/28/26		6,200	7,535,966
INEOS Quattro Finance 2 plc, 2.50%, 01/15/26[d]	EUR	6,058	5,883,346
INEOS Styrolution Group GmbH, 2.25%, 01/16/27[d]		1,680	1,575,995
Informa plc[d]			
2.13%, 10/06/25		18,950	19,566,663
3.13%, 07/05/26	GBP	4,900	5,607,226
International Consolidated Airlines Group SA[d]			
0.50%, 07/04/23	EUR	4,300	4,612,053
2.75%, 03/25/25		5,900	6,104,989
1.13%, 05/18/28[m]		7,100	6,123,770
3.75%, 03/25/29		6,900	6,192,224
Intu Jersey 2 Ltd., 2.88%, 11/01/22[d][g][m][p]	GBP	3,990	812,116

Security		*Par (000)*	*Value*
United Kingdom (continued)			
Jaguar Land Rover Automotive plc			
7.75%, 10/15/25[a]	USD	4,980	$ 4,882,691
6.88%, 11/15/26[d]	EUR	1,200	1,240,950
5.88%, 01/15/28[a]	USD	6,500	5,471,728
4.50%, 07/15/28[d]	EUR	4,701	4,168,113
Jerrold Finco plc[d]			
4.88%, 01/15/26	GBP	2,041	2,164,659
5.25%, 01/15/27		6,942	7,149,450
Kane Bidco Ltd., 6.50%, 02/15/27[d]		3,286	3,607,486
Lloyds Banking Group plc			
(5-Year USD Swap Semi + 4.76%), 7.50%[b][n]	USD	4,575	4,324,336
2.25%, 10/16/24[d]	GBP	9,800	11,487,524
(1-Year EUR Swap Annual + 1.60%), 4.50%, 01/11/29[b][d]	EUR	4,775	5,181,625
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.50%), 3.37%, 12/14/46[b]	USD	3,089	2,062,397
Market Bidco Finco plc, 5.50%, 11/04/27[d]	GBP	5,971	5,561,198
Marks & Spencer plc, 6.00%, 06/12/25[d][e]		3,500	4,260,944
Metrocentre Finance plc, 8.75%, (8.75% Cash or 8.75% PIK), 12/06/23[o]		1,052	499,836
Mitchells & Butlers Finance plc, Series D1, (Sterling Overnight Index Average + 2.36%), 6.55%, 06/15/36[b][d]		2,225	2,162,849
Motability Operations Group plc, 3.50%, 07/17/31[d]	EUR	7,200	7,693,538
National Express Group plc, (5-Year U.K. Government Bonds Note Generic Bid Yield + 4.14%), 4.25%[b][d][n]	GBP	2,575	2,788,667
National Grid plc[d]			
0.55%, 09/18/29	EUR	10,900	9,527,884
3.25%, 03/30/34		15,500	15,141,618
Nationwide Building Society[b][d][n]			
(5-Year U.K. Government Bonds Note Generic Bid Yield + 5.39%), 5.88%	GBP	1,000	1,104,112
(5-Year U.K. Government Bonds Note Generic Bid Yield + 5.63%), 5.75%		4,500	4,450,430
NatWest Group plc[b][d]			
(3-mo. EURIBOR + 1.74%), 2.00%, 03/04/25	EUR	3,000	3,180,296
(BPSW1 + 1.49%), 2.88%, 09/19/26	GBP	4,900	5,625,396
(BPSW1 + 2.01%), 3.13%, 03/28/27		4,900	5,572,808
(GUKG1 + 2.10%), 3.62%, 03/29/29		6,000	6,667,243
(5-Year U.K. Government Bonds Note Generic Bid Yield + 3.55%), 3.62%, 08/14/30		5,000	5,703,488
(5-Year U.K. Government Bonds Note Generic Bid Yield + 4.20%), 7.42%, 06/06/33		10,000	12,409,938
NatWest Markets plc, 4.25%, 01/13/28[d]	EUR	12,870	13,933,676
Neptune Energy Bondco plc, 6.63%, 05/15/25[a]	USD	33,891	32,849,209
NGG Finance plc, (5-Year EUR Swap Annual + 2.14%), 1.63%, 12/05/79[b][d]	EUR	45,185	46,160,951
Ocado Group plc, 3.88%, 10/08/26[d]	GBP	2,523	2,309,518

Security		*Par (000)*	*Value*
United Kingdom (continued)			
Pinewood Finance Co. Ltd., 3.25%, 09/30/25[d]	GBP	20,875	$ 24,077,559
Premier Foods Finance plc, 3.50%, 10/15/26[d]		3,999	4,476,434
Rolls-Royce plc			
4.63%, 02/16/26[d]	EUR	1,525	1,635,366
5.75%, 10/15/27[a]	USD	325	323,765
5.75%, 10/15/27[d]	GBP	485	570,068
1.63%, 05/09/28[d]	EUR	1,700	1,525,620
Santander UK Group Holdings plc[d]			
(BPSWS5 + 5.79%), 6.75%[b][n]	GBP	2,650	2,885,843
3.63%, 01/14/26		4,900	5,705,475
(BPSWS1 + 2.87%), 7.10%, 11/16/27[b]		4,000	5,054,227
SCC Power plc[a][o]			
8.00%, (8.00% Cash or 8.00% PIK), 12/31/28	USD	22,741	7,893,744
4.00%, (4.00% Cash or 4.00% PIK), 05/17/32		12,318	715,868
Sherwood Financing plc, 6.00%, 11/15/26[d]	GBP	3,900	4,000,909
SSE plc, 8.38%, 11/20/28[d]		10,800	15,317,315
Stonegate Pub Co. Financing plc[d]			
8.00%, 07/13/25		13,340	15,098,125
8.25%, 07/31/25		10,173	11,678,734
Synthomer plc, 3.88%, 07/01/25[d]	EUR	2,679	2,665,601
Tesco Property Finance 1 plc, 7.62%, 07/13/39[d]	GBP	2,908	4,039,140
Tesco Property Finance 3 plc, 5.74%, 04/13/40[d]		6,516	7,924,250
Tesco Property Finance 4 plc, 5.80%, 10/13/40[d]		3,095	3,782,364
Thames Water Kemble Finance plc, 4.63%, 05/19/26[d]		5,602	6,081,602
Thames Water Utilities Finance plc[d]			
0.88%, 01/31/28	EUR	5,700	5,333,883
4.38%, 01/18/31		30,010	32,530,694
Virgin Media Secured Finance plc			
5.00%, 04/15/27[d]	GBP	2,419	2,790,113
5.25%, 05/15/29[d]		2,948	3,163,888
5.50%, 05/15/29[a]	USD	4,952	4,611,513
4.25%, 01/15/30[d]	GBP	2,641	2,638,930
Virgin Media Vendor Financing Notes III DAC, 4.88%, 07/15/28[d]		2,460	2,575,239
Vmed O2 UK Financing I plc[d]			
4.00%, 01/31/29		12,425	12,645,171
3.25%, 01/31/31	EUR	7,636	6,736,376
4.50%, 07/15/31	GBP	5,130	5,031,053
Vodafone Group plc			
5.75%, 02/10/63	USD	3,950	3,909,516
(5-Year EUR Swap Annual + 3.43%), 4.20%, 10/03/78[b][d]	EUR	2,210	2,183,914
(5-Year USD Swap Semi + 3.05%), 6.25%, 10/03/78[b][d]	USD	7,169	6,936,008
(5-Year EUR Swap Annual + 2.67%), 3.10%, 01/03/79[b][d]	EUR	51,342	54,759,779
Series NC6, (5-Year EUR Swap Annual + 3.00%), 2.63%, 08/27/80[b][d]		9,452	9,200,511
Series NC10, (5-Year EUR Swap Annual + 3.48%), 3.00%, 08/27/80[b][d]		3,386	2,962,642

Security		*Par (000)*	*Value*
United Kingdom (continued)			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.45%), 3.25%, 06/04/81[b]	USD	2,080	$ 1,762,874
			1,056,283,572
United States — 13.8%			
AbbVie, Inc.			
3.20%, 05/14/26		1,591	1,536,144
2.95%, 11/21/26		6,250	5,946,799
3.20%, 11/21/29		41,823	38,812,563
Affinity Interactive, 6.88%, 12/15/27[a]		4,747	4,234,417
Albertsons Cos., Inc.[a]			
4.63%, 01/15/27		588	568,646
3.50%, 03/15/29		3,640	3,167,142
4.88%, 02/15/30		435	406,023
Alexandria Real Estate Equities, Inc.			
4.50%, 07/30/29		3,950	3,823,550
2.95%, 03/15/34		5,310	4,247,028
4.75%, 04/15/35		1,905	1,785,232
Allegiant Travel Co.[a]			
8.50%, 02/05/24		8,741	8,741,000
7.25%, 08/15/27		4,805	4,783,377
Alliant Energy Corp., 3.88%, 03/15/26[a][m]		6,473	6,689,316
Allied Universal Holdco LLC[d]			
3.63%, 06/01/28	EUR	15,660	13,960,248
4.88%, 06/01/28	GBP	1,916	1,941,575
Ally Financial, Inc., 6.70%, 02/14/33	USD	3,134	2,784,197
Altria Group, Inc., 2.20%, 06/15/27	EUR	3,300	3,287,825
Amazon.com, Inc.			
4.65%, 12/01/29	USD	16,400	16,750,569
2.10%, 05/12/31		23,125	19,765,759
4.70%, 12/01/32		25,800	26,444,202
Ambac Assurance Corp., 5.10%[a][n]		1,407	2,068,901
American Airlines Group, Inc., Series 2017-1C, 5.18%, 08/15/23[c]		679	676,594
American Airlines Pass-Through Trust[c]			
Series 2011-1, Class B, 4.87%, 04/22/25		1,195	1,190,452
Series 2017-2, Class A, 4.00%, 12/15/25		3,249	3,175,897
Series 2017-2, Class A, 3.50%, 12/15/27		32,544	30,184,931
American Airlines, Inc., Series 2017-2C, 5.18%, 10/15/23[c]		1,092	1,084,244
American Electric Power Co., Inc., 5.63%, 03/01/33		7,880	8,150,891
American Express Co.			
2.50%, 07/30/24		6,101	5,891,491
3.00%, 10/30/24		8,300	8,036,360
4.05%, 05/03/29		4,150	4,044,884
American Tower Corp.			
1.95%, 05/22/26	EUR	10,100	10,291,314
0.45%, 01/15/27		4,950	4,684,039
2.75%, 01/15/27	USD	4,435	4,088,882
0.40%, 02/15/27	EUR	12,750	11,949,866
0.50%, 01/15/28		7,900	7,144,309
2.10%, 06/15/30	USD	4,150	3,390,650
2.70%, 04/15/31		12,000	10,063,676
2.30%, 09/15/31		20,460	16,402,833
5.65%, 03/15/33		16,600	17,086,013
American University (The), Series 2019, 3.67%, 04/01/49		4,870	3,979,710
American Water Capital Corp., 3.45%, 06/01/29		12,000	11,226,584

Security		Par (000)	Value
United States (continued)			
Amgen, Inc.			
5.50%, 12/07/26[d]	GBP	4,900	$ 6,117,345
5.15%, 03/02/28	USD	12,000	12,252,254
1.65%, 08/15/28		7,633	6,628,120
3.00%, 02/22/29		5,894	5,420,647
4.05%, 08/18/29		31,525	30,416,211
2.45%, 02/21/30		5,125	4,468,143
2.30%, 02/25/31		19,038	16,022,371
2.00%, 01/15/32		4,150	3,378,308
Amkor Technology, Inc., 6.63%, 09/15/27[a]		5,750	5,750,694
Aptiv plc, 3.25%, 03/01/32		7,588	6,608,495
Ardagh Metal Packaging Finance USA LLC			
6.00%, 06/15/27[a]		2,903	2,876,946
2.00%, 09/01/28[d]	EUR	4,115	3,675,503
3.25%, 09/01/28[a]	USD	13,190	11,350,816
3.00%, 09/01/29[d]	EUR	1,427	1,149,079
4.00%, 09/01/29[a]	USD	475	371,687
Ardagh Packaging Finance plc			
5.25%, 04/30/25[a]		9,543	9,399,855
2.13%, 08/15/26[d]	EUR	9,260	8,774,818
4.75%, 07/15/27[d]	GBP	11,080	10,447,079
Arrow Electronics, Inc., 6.13%, 03/01/26	USD	7,880	7,898,124
Ashland Services BV, 2.00%, 01/30/28[d]	EUR	4,400	4,109,226
Ashton Woods USA LLC[a]			
6.63%, 01/15/28	USD	12,838	11,639,416
4.63%, 08/01/29		2,230	1,806,300
4.63%, 04/01/30		6,259	5,153,473
AT&T, Inc.			
Series B, (5-Year EURIBOR ICE Swap Rate + 3.14%), 2.88%[b][g][n]	EUR	14,300	14,345,224
1.70%, 03/25/26	USD	11,534	10,611,278
2.90%, 12/04/26	GBP	9,800	11,205,360
5.50%, 03/15/27[d]		4,900	6,081,694
2.30%, 06/01/27	USD	11,286	10,342,628
3.15%, 09/04/36	EUR	7,900	7,563,142
Autodesk, Inc., 2.85%, 01/15/30	USD	7,289	6,437,404
AvalonBay Communities, Inc.			
3.35%, 05/15/27		1,650	1,555,180
5.00%, 02/15/33		3,365	3,413,594
Avantor Funding, Inc., 2.63%, 11/01/25[d]	EUR	4,481	4,664,219
Avis Budget Finance plc[d]			
4.50%, 05/15/25		2,101	2,237,029
4.75%, 01/30/26		1,099	1,160,877
Axalta Coating Systems Dutch Holding B BV, 3.75%, 01/15/25[d]		1,816	1,939,910
Banff Merger Sub, Inc., 8.38%, 09/01/26[d]		232	240,247
Bank of America Corp.			
(1-Day SOFR + 1.33%), 3.38%, 04/02/26[b]	USD	17,433	16,714,080
3.50%, 04/19/26		1,570	1,509,111
(3-mo. EURIBOR + 0.75%), 0.81%, 05/09/26[b][d]	EUR	9,000	9,114,023
(1-Day SOFR + 1.75%), 4.83%, 07/22/26[b]	USD	22,396	22,134,843
Series N, (1-Day SOFR + 0.91%), 1.66%, 03/11/27[b]		1,479	1,339,047
(3-mo. LIBOR USD + 1.58%), 3.82%, 01/20/28[b]		3,369	3,218,757
(3-mo. LIBOR USD + 1.51%), 3.71%, 04/24/28[b]	USD	7,960	$ 7,522,240
(1-Day SOFR + 1.58%), 4.38%, 04/27/28[b]		16,355	15,814,904
(3-mo. EURIBOR + 0.76%), 0.58%, 08/24/28[b][d]	EUR	13,040	12,062,317
(3-mo. LIBOR USD + 1.07%), 3.97%, 03/05/29[b]	USD	5,000	4,733,640
(3-mo. EURIBOR + 0.73%), 0.58%, 08/08/29[b][d]	EUR	14,100	12,650,922
(3-mo. LIBOR USD + 1.21%), 3.97%, 02/07/30[b]	USD	5,000	4,673,399
(3-mo. EURIBOR + 0.91%), 1.38%, 05/09/30[b][d]	EUR	15,000	13,785,275
(3-mo. LIBOR USD + 0.99%), 2.50%, 02/13/31[b]	USD	24,350	20,622,748
(1-Day SOFR + 2.15%), 2.59%, 04/29/31[b]		4,150	3,514,477
(1-Day SOFR + 1.37%), 1.92%, 10/24/31[b]		4,150	3,309,976
Series N, (1-Day SOFR + 1.22%), 2.65%, 03/11/32[b]		12,420	10,368,474
(1-Day SOFR + 1.32%), 2.69%, 04/22/32[b]		8,300	6,926,550
(1-Day SOFR + 1.22%), 2.30%, 07/21/32[b]		12,420	10,009,245
(1-Day SOFR + 1.21%), 2.57%, 10/20/32[b]		13,010	10,633,242
Bank of New York Mellon Corp. (The)			
2.05%, 01/26/27		8,000	7,216,873
3.85%, 04/26/29		25,000	23,603,684
Baxter International, Inc., 2.54%, 02/01/32		12,150	9,891,907
Beazer Homes USA, Inc., 7.25%, 10/15/29		11,497	10,692,210
Becton Dickinson & Co.			
0.03%, 08/13/25	EUR	4,400	4,398,502
1.96%, 02/11/31	USD	14,150	11,643,157
Becton Dickinson Euro Finance SARL, 1.34%, 08/13/41	EUR	8,815	5,953,121
Belden, Inc., 3.88%, 03/15/28[d]		1,000	1,000,364
Blue Racer Midstream LLC, 7.63%, 12/15/25[a]	USD	1,592	1,576,080
Booking Holdings, Inc.			
4.00%, 11/15/26	EUR	4,700	5,176,125
4.50%, 11/15/31		12,250	13,801,695
Boxer Parent Co., Inc., 6.50%, 10/02/25[d]		12,782	13,698,784
Boyd Gaming Corp., 4.75%, 12/01/27	USD	6,694	6,420,215
Broadcom, Inc.			
4.00%, 04/15/29[a]		8,290	7,754,650
4.15%, 11/15/30		21,150	19,614,742
2.45%, 02/15/31[a]		27,351	22,392,780
4.30%, 11/15/32		8,300	7,647,136
3.42%, 04/15/33[a]		12,550	10,500,703
Buckeye Partners LP			
4.35%, 10/15/24		4,975	4,868,112
4.13%, 03/01/25[a]		2,365	2,237,094
3.95%, 12/01/26		261	236,155
Caesars Entertainment, Inc.[a]			
6.25%, 07/01/25		5,752	5,752,269
8.13%, 07/01/27		10,979	11,198,580
California Resources Corp., 7.13%, 02/01/26[a]		4,843	4,902,714
Calpine Corp., 5.13%, 03/15/28[a]		4,315	3,950,686

Security		Par (000)		Value
United States (continued)				
Carnival Corp.[d]				
10.13%, 02/01/26	EUR	14,916	$	16,985,222
7.63%, 03/01/26		10,580		10,211,869
Carrols Restaurant Group, Inc., 5.88%, 07/01/29[a]	USD	9,333		7,513,065
Catalent Pharma Solutions, Inc., 2.38%, 03/01/28[d]	EUR	4,515		4,391,628
CDI Escrow Issuer, Inc., 5.75%, 04/01/30[a]	USD	5,562		5,372,002
Cedar Fair LP, 5.25%, 07/15/29		218		203,241
Centene Corp., 4.63%, 12/15/29		8,400		7,898,016
CenterPoint Energy Houston Electric LLC, 5.30%, 04/01/53		957		990,521
Century Communities, Inc., 6.75%, 06/01/27		13,410		13,376,511
Charter Communications Operating LLC				
3.75%, 02/15/28		8,128		7,547,511
4.20%, 03/15/28		7,758		7,342,573
2.25%, 01/15/29		31,294		26,099,148
5.05%, 03/30/29		8,300		8,008,431
2.30%, 02/01/32		13,470		10,263,316
Chemours Co. (The), 4.00%, 05/15/26	EUR	3,000		2,987,585
Chesapeake Energy Corp.				
6.13%, 02/15/21[c][g][p]	USD	27,853		3
5.38%, 06/15/23[c][g][p]		4,795		1
5.50%, 02/01/26[a]		1,968		1,936,669
Churchill Downs, Inc.[a]				
5.50%, 04/01/27		261		255,541
4.75%, 01/15/28		218		204,141
Citigroup, Inc.				
(1-Day SOFR + 1.53%), 3.29%, 03/17/26[b]		8,407		8,055,391
3.40%, 05/01/26		537		512,447
(3-mo. EURIBOR + 1.07%), 1.50%, 07/24/26[b][d]	EUR	10,500		10,700,644
1.75%, 10/23/26	GBP	7,470		8,162,013
(1-Day SOFR + 1.28%), 3.07%, 02/24/28[b]	USD	30,373		28,238,085
(3-mo. CME Term SOFR + 1.60%), 3.98%, 03/20/30[b]		2,075		1,933,776
(1-Day SOFR + 1.15%), 2.67%, 01/29/31[b]		16,570		14,142,633
(1-Day SOFR + 3.91%), 4.41%, 03/31/31[b]		11,675		11,087,413
(1-Day SOFR + 2.11%), 2.57%, 06/03/31[b]		28,500		24,045,717
(1-Day SOFR + 1.17%), 2.56%, 05/01/32[b]		16,570		13,747,387
(3-mo. EURIBOR + 1.60%), 4.11%, 09/22/33[b][d]	EUR	8,000		8,430,677
Clarios Global LP, 4.38%, 05/15/26[d]		5,382		5,563,209
Clear Channel Outdoor Holdings, Inc., 5.13%, 08/15/27[a]	USD	747		670,433
Cloud Software Group Holdings, Inc., 6.50%, 03/31/29[a]		35,391		31,307,019
Comcast Corp.				
2.35%, 01/15/27		7,932		7,388,512
3.30%, 02/01/27		7,037		6,786,770
3.55%, 05/01/28		677		650,603
4.15%, 10/15/28		9,828		9,722,106
3.40%, 04/01/30		16,629		15,547,010
1.95%, 01/15/31		1,776		1,477,796
5.50%, 11/15/32		2,239		2,387,624
4.65%, 02/15/33		12,824		12,889,363

Security		Par (000)		Value
United States (continued)				
Commercial Metals Co.				
4.13%, 01/15/30	USD	22,119	$	19,523,463
4.38%, 03/15/32		7,677		6,603,951
Conservation Fund A Nonprofit Corp. (The), Series 2019, 3.47%, 12/15/29		1,530		1,317,687
Consolidated Edison Co. of New York, Inc., 6.15%, 11/15/52		1,855		2,090,684
Coty, Inc.[d]				
3.88%, 04/15/26	EUR	7,059		7,349,266
4.75%, 04/15/26		2,300		2,416,776
Covanta Holding Corp., 4.88%, 12/01/29[a]	USD	7,037		6,261,100
Crown Castle, Inc.				
2.90%, 03/15/27		11,000		10,208,961
5.00%, 01/11/28		11,804		11,897,448
4.30%, 02/15/29		7,774		7,496,679
3.10%, 11/15/29		10,000		8,888,291
2.50%, 07/15/31		32,029		26,919,466
CSC Holdings LLC, 5.25%, 06/01/24		133		128,345
CVS Health Corp.				
2.88%, 06/01/26		2,375		2,256,738
3.63%, 04/01/27		3,175		3,058,621
1.30%, 08/21/27		11,955		10,411,142
3.75%, 04/01/30		12,530		11,721,745
1.75%, 08/21/30		25,506		20,735,002
1.88%, 02/28/31		23,380		18,936,053
5.63%, 02/21/53		3,940		3,991,341
Dana Financing Luxembourg SARL, 3.00%, 07/15/29[d]	EUR	550		458,999
Dana, Inc., 4.25%, 09/01/30	USD	1,736		1,391,414
Dell International LLC				
6.02%, 06/15/26		11,945		12,259,333
5.75%, 02/01/33		5,050		5,081,093
Dollar General Corp., 3.50%, 04/03/30		12,550		11,527,593
Duke Energy Corp., 3.10%, 06/15/28	EUR	15,959		16,474,309
Duke Energy Florida LLC, 5.95%, 11/15/52	USD	150		166,900
Earthstone Energy Holdings LLC, 8.00%, 04/15/27[a]		17,147		16,638,210
Eaton Corp., 4.15%, 03/15/33		26,450		25,581,841
Ecolab, Inc.				
5.25%, 01/15/28		10,000		10,371,865
2.13%, 02/01/32		27,468		22,930,888
Edison International, 6.95%, 11/15/29		4,150		4,489,517
Elevance Health, Inc.				
1.50%, 03/15/26		11,312		10,321,111
3.65%, 12/01/27		3,402		3,287,473
2.88%, 09/15/29		8,000		7,262,353
2.55%, 03/15/31		19,600		16,868,170
4.10%, 05/15/32		4,150		3,966,603
Encore Capital Group, Inc.[d]				
4.88%, 10/15/25	EUR	7,337		7,228,197
5.38%, 02/15/26	GBP	2,175		2,391,295
Energizer Gamma Acquisition BV, 3.50%, 06/30/29[d]	EUR	2,644		2,293,934
Energy Transfer LP, 4.20%, 09/15/23	USD	9,039		9,005,887
Enterprise Products Operating LLC				
3.13%, 07/31/29		4,200		3,847,677
2.80%, 01/31/30		8,400		7,449,253
EQM Midstream Partners LP[a]				
7.50%, 06/01/27		4,290		4,307,074
7.50%, 06/01/30		1,020		988,125
Equinix, Inc.				
1.25%, 07/15/25		8,000		7,332,006

Security		Par (000)	Value
United States (continued)			
3.20%, 11/18/29	USD	9,709	$ 8,666,760
2.50%, 05/15/31		8,080	6,653,222
ESC Investments & Realty Corp., Inc., 6.63%, 08/15/23[(c)(g)(p)]		1,665	—
Eversource Energy, Series L, 2.90%, 10/01/24		8,093	7,802,734
Exelon Corp., 2.75%, 03/15/27		4,486	4,195,066
Expedia Group, Inc., 2.95%, 03/15/31		742	619,157
Fidelity National Information Services, Inc.			
0.63%, 12/03/25	EUR	4,400	4,388,863
1.50%, 05/21/27		19,800	19,539,877
Fiserv, Inc.			
3.80%, 10/01/23	USD	1,220	1,208,632
5.60%, 03/02/33		4,477	4,643,213
Five Point Operating Co. LP, 7.88%, 11/15/25[(a)]		21,761	19,574,019
FLYR, Inc., 7.74%, 05/10/27[(c)]		11,894	10,972,215
Flyreel, Inc., 8.00%, 07/20/23[(c)(m)]		23,381	22,684,447
Ford Motor Co.			
3.25%, 02/12/32		4,719	3,708,929
6.10%, 08/19/32		12,129	11,753,681
Ford Motor Credit Co. LLC			
5.58%, 03/18/24		4,822	4,773,105
2.75%, 06/14/24	GBP	2,841	3,329,425
4.54%, 03/06/25		9,946	11,759,863
6.86%, 06/05/26		26,289	32,295,525
4.87%, 08/03/27	EUR	5,017	5,277,708
Forestar Group, Inc.[(a)]			
3.85%, 05/15/26	USD	2,712	2,439,864
5.00%, 03/01/28		18,586	16,634,470
Freed Corp., 10.00%, 12/01/23[(c)]		27,775	27,150,366
Freedom Mortgage Corp.[(a)]			
8.13%, 11/15/24		9,681	9,317,962
8.25%, 04/15/25		4,845	4,475,569
FreeWire Technologies, Inc., (3-mo. CME Term SOFR + 10.00%), 14.91%, 03/31/25[(b)(c)]		17,373	16,591,344
Frontier Communications Holdings LLC[(a)]			
5.88%, 10/15/27		18,160	16,509,256
5.00%, 05/01/28		1,708	1,482,134
8.75%, 05/15/30		18,687	18,612,439
8.63%, 03/15/31		15,465	15,143,328
Frontier Florida LLC, Series E, 6.86%, 02/01/28		16,595	14,814,095
Frontier North, Inc., Series G, 6.73%, 02/15/28		4,850	4,340,750
Full House Resorts, Inc., 8.25%, 02/15/28[(a)]		3,216	2,926,560
Garden Spinco Corp., 8.63%, 07/20/30[(a)]		999	1,067,357
Gen Digital, Inc.[(a)]			
6.75%, 09/30/27		12,373	12,437,340
7.13%, 09/30/30		8,044	8,003,780
General Mills, Inc.			
4.20%, 04/17/28		5,630	5,569,033
3.91%, 04/13/29	EUR	12,930	14,148,901
2.88%, 04/15/30	USD	4,150	3,715,959
General Motors Co., 5.60%, 10/15/32		8,000	7,832,639
General Motors Financial Co., Inc., 2.35%, 02/26/27		15,000	13,426,550
Georgia-Pacific LLC[(a)]			
0.95%, 05/15/26		3,000	2,667,514
United States (continued)			
2.30%, 04/30/30	USD	5,183	$ 4,469,542
Gilead Sciences, Inc.			
3.65%, 03/01/26		9,590	9,387,447
1.65%, 10/01/30		7,775	6,400,114
Global Payments, Inc.			
4.00%, 06/01/23		5,600	5,581,033
4.88%, 03/17/31	EUR	10,860	11,765,068
GLP Capital LP			
3.35%, 09/01/24	USD	10,317	9,817,348
4.00%, 01/15/31		3,678	3,155,026
Golden Entertainment, Inc., 7.63%, 04/15/26[(a)]		3,070	3,096,095
Goldman Sachs Group, Inc. (The)			
(1-Day SOFR + 0.79%), 1.09%, 12/09/26[(b)]		12,566	11,253,537
(1-Day SOFR + 0.80%), 1.43%, 03/09/27[(b)]		7,186	6,430,030
(1-Day SOFR + 0.82%), 1.54%, 09/10/27[(b)]		36,586	32,173,628
(1-Day SOFR + 0.91%), 1.95%, 10/21/27[(b)]		7,180	6,414,782
(1-Day SOFR + 1.85%), 3.62%, 03/15/28[(b)]		20,249	19,154,799
7.25%, 04/10/28	GBP	4,900	6,516,763
1.25%, 02/07/29[(d)]	EUR	51,349	47,247,473
0.88%, 05/09/29[(d)]		31,500	28,053,629
(1-Day SOFR + 1.09%), 1.99%, 01/27/32[(b)]	USD	8,300	6,630,239
(1-Day SOFR + 1.28%), 2.62%, 04/22/32[(b)]		6,225	5,185,362
(1-Day SOFR + 1.25%), 2.38%, 07/21/32[(b)]		4,150	3,369,320
(1-Day SOFR + 1.26%), 2.65%, 10/21/32[(b)]		20,200	16,690,288
GoTo Group, Inc., 5.50%, 09/01/27[(a)]		18,019	9,220,770
Grand Canyon University			
3.25%, 10/01/23		3,053	3,007,205
5.13%, 10/01/28		8,775	7,917,068
Graphic Packaging International LLC, 2.63%, 02/01/29[(d)]	EUR	1,246	1,170,107
GXO Logistics, Inc., 2.65%, 07/15/31	USD	9,270	7,210,590
HCA, Inc.			
5.38%, 02/01/25		5,270	5,272,205
4.50%, 02/15/27		20,000	19,528,876
3.13%, 03/15/27[(a)]		5,492	5,104,683
5.88%, 02/01/29		11,080	11,319,585
3.50%, 09/01/30		8,400	7,481,796
3.63%, 03/15/32[(a)]		5,242	4,620,983
Healthpeak OP LLC			
1.35%, 02/01/27		3,840	3,374,210
5.25%, 12/15/32		3,146	3,155,172
Hewlett Packard Enterprise Co., 5.90%, 10/01/24		7,950	8,050,237
Home Depot, Inc. (The)			
2.95%, 06/15/29		16,735	15,462,790
1.38%, 03/15/31		34,397	27,523,214
4.50%, 09/15/32		27,450	27,647,605
Homes by West Bay LLC, 9.50%, 04/30/27[(c)]		28,500	26,006,250
Honeywell International, Inc., 0.75%, 03/10/32	EUR	1,247	1,041,207
Howard Hughes Corp. (The), 5.38%, 08/01/28[(a)]	USD	7,145	6,506,308
HSBC USA, Inc., 5.63%, 03/17/25		10,000	10,018,805
Humana, Inc., 0.65%, 08/03/23		10,760	10,607,738

Security		Par (000)		Value
United States (continued)				
iHeartCommunications, Inc.				
6.38%, 05/01/26	USD	349	$	307,624
5.25%, 08/15/27[a]		327		267,323
4.75%, 01/15/28[a]		218		172,220
Illumina, Inc., 5.80%, 12/12/25		3,000		3,027,708
Intercontinental Exchange, Inc.				
3.10%, 09/15/27		8,750		8,265,758
4.35%, 06/15/29		8,300		8,186,821
1.85%, 09/15/32		14,150		11,082,407
International Business Machines Corp., 1.95%, 05/15/30		20,800		17,377,577
Iron Mountain UK plc, 3.88%, 11/15/25[d]	GBP	6,724		7,868,468
Jacobs Engineering Group, Inc., 5.90%, 03/01/33	USD	5,435		5,440,639
John Deere Capital Corp., 4.15%, 09/15/27		5,275		5,247,222
JPMorgan Chase & Co.[b]				
(1-Day SOFR + 1.85%), 2.08%, 04/22/26		7,430		6,952,487
(1-Day SOFR + 1.32%), 4.08%, 04/26/26		22,913		22,495,645
(Sterling Overnight Index Average + 0.68%), 0.99%, 04/28/26[d]	GBP	12,200		13,733,865
(3-mo. EURIBOR + 0.76%), 1.09%, 03/11/27[d]	EUR	6,000		5,978,267
(1-Day SOFR + 1.56%), 4.32%, 04/26/28	USD	54,985		53,636,111
(3-mo. EURIBOR + 0.84%), 1.64%, 05/18/28[d]	EUR	14,100		13,818,394
(1-Day SOFR + 1.89%), 2.18%, 06/01/28	USD	6,997		6,267,612
(1-Day SOFR + 1.99%), 4.85%, 07/25/28		18,535		18,501,815
(3-mo. EURIBOR + 1.13%), 1.96%, 03/23/30[d]	EUR	8,000		7,658,236
(3-mo. LIBOR USD + 1.16%), 3.70%, 05/06/30	USD	22,213		20,648,897
(1-Day SOFR + 1.51%), 2.74%, 10/15/30		6,225		5,434,234
(3-mo. CME Term SOFR + 1.11%), 1.76%, 11/19/31		8,300		6,587,382
KAR Auction Services, Inc., 5.13%, 06/01/25[a]		118		116,525
Keurig Dr Pepper, Inc., 3.95%, 04/15/29		20,275		19,437,518
Kinetik Holdings LP, 5.88%, 06/15/30[a]		1,984		1,909,600
Kraft Heinz Foods Co.				
4.13%, 07/01/27[d]	GBP	2,985		3,552,433
3.75%, 04/01/30	USD	10,375		9,811,751
4.25%, 03/01/31		6,910		6,686,558
Kronos International, Inc., 3.75%, 09/15/25[d]	EUR	4,487		4,454,407
Lessen, Inc., (3-mo. CME Term SOFR + 5.00%), 9.51%, 01/05/28[a][b][c]	USD	39,939		38,340,992
Level 3 Financing, Inc.[a]				
4.63%, 09/15/27		3,705		2,227,631
4.25%, 07/01/28		2,148		1,211,902
Liberty Mutual Group, Inc., (5-Year EUR Swap Annual + 3.70%), 3.63%, 05/23/59[b][d]	EUR	13,075		12,974,551
Lightning eMotors, Inc., 7.50%, 05/15/24[a][m]	USD	4,313		2,372,150
Lions Gate Capital Holdings LLC, 5.50%, 04/15/29[a]		16,999		11,176,843
Litigation Systems, Inc., 4.00%, 10/30/27[c]	USD	10,044	$	9,680,295
Lowe's Cos., Inc.				
4.80%, 04/01/26		3,787		3,808,617
3.35%, 04/01/27		9,489		9,096,137
3.10%, 05/03/27		10,000		9,502,614
4.50%, 04/15/30		6,225		6,151,675
1.70%, 10/15/30		12,800		10,349,270
2.63%, 04/01/31		16,300		13,931,608
3.75%, 04/01/32		4,150		3,831,901
5.15%, 07/01/33		7,155		7,223,217
5.75%, 07/01/53		1,180		1,202,403
M/I Homes, Inc., 4.95%, 02/01/28		10,833		10,019,965
Marvell Technology, Inc., 4.20%, 06/22/23		4,145		4,127,300
Massachusetts Institute of Technology, 3.96%, 07/01/38		8,375		7,992,627
Matador Resources Co., 5.88%, 09/15/26		457		450,885
Mauser Packaging Solutions Holding Co., 7.88%, 08/15/26[a]		33,107		33,107,000
Maxar Technologies, Inc., 7.75%, 06/15/27[a]		13,604		14,215,340
Medline Borrower LP, 3.88%, 04/01/29[a]		45,890		39,809,575
Medtronic Global Holdings SCA				
2.63%, 10/15/25	EUR	4,940		5,235,548
4.25%, 03/30/28	USD	10,429		10,412,380
3.13%, 10/15/31	EUR	3,800		4,014,364
Metropolitan Life Global Funding I, 1.88%, 01/11/27[a]	USD	637		569,208
MGM Resorts International				
5.75%, 06/15/25		109		108,738
4.63%, 09/01/26		391		369,790
5.50%, 04/15/27		1,517		1,471,677
Microchip Technology, Inc.				
4.33%, 06/01/23		6,377		6,353,624
2.67%, 09/01/23		2,173		2,142,518
0.97%, 02/15/24		15,588		14,964,440
Micron Technology, Inc., 5.88%, 02/09/33		7,980		8,068,198
Midwest Gaming Borrower LLC, 4.88%, 05/01/29[a]		6,911		6,007,965
Mondelez International Holdings Netherlands BV, 1.25%, 09/24/26[a]		983		874,935
Moody's Corp., 0.95%, 02/25/30	EUR	5,454		4,943,051
Morgan Stanley[b]				
(1-Day SOFR + 1.30%), 5.05%, 01/28/27	USD	18,497		18,445,353
(1-Day SOFR + 0.86%), 1.51%, 07/20/27		1,562		1,388,108
(1-Day SOFR + 1.00%), 2.48%, 01/21/28		21,862		19,968,084
(1-Day SOFR + 1.61%), 4.21%, 04/20/28		31,932		30,988,573
(3-mo. EURIBOR + 0.87%), 0.50%, 10/26/29	EUR	7,900		7,024,003
(3-mo. LIBOR USD + 1.63%), 4.43%, 01/23/30	USD	2,075		2,001,371
(1-Day SOFR + 1.14%), 2.70%, 01/22/31		20,200		17,396,337
(1-Day SOFR + 3.12%), 3.62%, 04/01/31		6,640		6,072,068

Security		Par (000)		Value
United States (continued)				
(1-Day SOFR + 1.03%), 1.79%, 02/13/32	USD	8,300	$	6,515,999
(3-mo. EURIBOR + 1.25%), 2.95%, 05/07/32	EUR	34,000		33,498,162
(3-mo. EURIBOR + 0.83%), 1.10%, 04/29/33		20,000		16,481,537
MPLX LP				
5.00%, 03/01/33	USD	102		99,814
5.65%, 03/01/53		137		131,749
MPT Operating Partnership LP, 3.33%, 03/24/25	EUR	5,767		5,187,076
National Grid North America, Inc., 1.05%, 01/20/31[d]		3,871		3,370,696
Nationstar Mortgage Holdings, Inc.[a]				
6.00%, 01/15/27	USD	2,465		2,236,987
5.50%, 08/15/28		7,695		6,598,463
5.13%, 12/15/30		7,284		5,597,208
5.75%, 11/15/31		3,441		2,669,057
Netflix, Inc., 4.63%, 05/15/29	EUR	5,416		5,982,972
New Home Co., Inc. (The), 7.25%, 10/15/25[a]	USD	2,117		1,958,073
New York Life Global Funding, 4.35%, 09/16/25[d]	GBP	5,880		7,147,942
Newmont Corp.				
2.80%, 10/01/29	USD	8,035		7,105,155
2.25%, 10/01/30		15,869		13,331,014
2.60%, 07/15/32		20,362		17,042,702
Nexstar Media, Inc.[a]				
5.63%, 07/15/27		2,431		2,246,318
4.75%, 11/01/28		4,104		3,649,974
NextEra Energy Capital Holdings, Inc.				
6.05%, 03/01/25		3,348		3,405,927
4.63%, 07/15/27		5,000		4,986,537
1.90%, 06/15/28		4,475		3,929,511
Nine Energy Service, Inc., 13.00%, 02/01/28		8,064		7,660,800
NRG Energy, Inc., 7.00%, 03/15/33[a]		14,916		15,451,783
NVIDIA Corp.				
2.85%, 04/01/30		22,498		20,483,911
2.00%, 06/15/31		31,985		26,910,178
OA Leasing Corp., 8.00%, 01/21/24[c]	AUD	3,090		2,034,528
OI European Group BV[d]				
3.13%, 11/15/24	EUR	630		667,118
2.88%, 02/15/25		4,779		5,035,384
Olympus Water US Holding Corp.				
7.13%, 10/01/27[a]	USD	5,254		4,933,506
3.88%, 10/01/28[d]	EUR	4,804		4,215,164
Oncor Electric Delivery Co. LLC				
5.75%, 03/15/29	USD	11,227		11,908,746
2.75%, 05/15/30		9,000		8,018,499
Oracle Corp.				
5.80%, 11/10/25		2,765		2,834,028
2.30%, 03/25/28		6,775		6,063,106
2.95%, 04/01/30		8,400		7,416,814
2.88%, 03/25/31		8,300		7,102,326
6.25%, 11/09/32		12,276		13,203,470
4.90%, 02/06/33		13,444		13,167,953
Organon & Co., 2.88%, 04/30/28[d]	EUR	5,200		4,955,623
Outfront Media Capital LLC[a]				
5.00%, 08/15/27	USD	283		254,935
4.63%, 03/15/30		218		181,805
Pacific Gas & Electric Co.				
3.85%, 11/15/23		6,410		6,316,425
3.25%, 02/16/24		353		345,698
4.95%, 06/08/25		6,440		6,362,755

Security		Par (000)		Value
United States (continued)				
5.45%, 06/15/27	USD	1,771	$	1,752,378
6.15%, 01/15/33		6,430		6,599,577
Pacific Life Global Funding II, 4.90%, 04/04/28[a]		10,000		10,003,690
Paramount Global, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.00%), 6.38%, 03/30/62[b]		12,544		9,941,120
Park Intermediate Holdings LLC, 4.88%, 05/15/29[a]		9,753		8,390,506
Parker-Hannifin Corp., 3.25%, 06/14/29		15,000		13,817,162
PDC Energy, Inc., 5.75%, 05/15/26		261		254,070
Penske Truck Leasing Co. LP, 5.55%, 05/01/28[a]		10,000		9,982,945
Permian Resources Operating LLC[a]				
5.38%, 01/15/26		31,270		29,638,716
7.75%, 02/15/26		1,526		1,529,815
6.88%, 04/01/27		4,962		4,854,428
5.88%, 07/01/29		2,835		2,684,433
Pfizer, Inc., 2.63%, 04/01/30		9,539		8,611,209
Pioneer, Inc., 10.50%, 11/18/30[a][b][c]		27,272		26,726,560
Pitney Bowes, Inc.				
4.63%, 03/15/24		173		171,928
6.88%, 03/15/27[a]		29,790		23,592,786
Playtika Holding Corp., 4.25%, 03/15/29[a]		1,750		1,456,875
PPG Industries, Inc., 3.75%, 03/15/28		7,000		6,727,084
Prologis Euro Finance LLC, 4.25%, 01/31/43	EUR	3,200		3,114,875
Prologis LP				
2.25%, 01/15/32	USD	2,751		2,262,708
4.63%, 01/15/33		6,898		6,817,208
Rand Parent LLC, 8.50%, 02/15/30[a]		24,036		22,593,840
Realty Income Corp.				
4.88%, 06/01/26		1,000		994,662
3.65%, 01/15/28		7,400		6,962,563
5.63%, 10/13/32		6,400		6,645,725
Regal Rexnord Corp., 6.05%, 02/15/26[a]		10,845		10,892,538
Republic Services, Inc.				
4.88%, 04/01/29		4,640		4,690,193
5.00%, 04/01/34		2,202		2,243,452
RHP Hotel Properties LP, 4.75%, 10/15/27		824		772,251
Rocket Mortgage LLC[a]				
2.88%, 10/15/26		16,070		14,382,650
3.63%, 03/01/29		10,254		8,803,572
3.88%, 03/01/31		695		576,252
Royalty Pharma plc				
0.75%, 09/02/23		2,116		2,063,224
2.20%, 09/02/30		8,000		6,534,547
Sabre GLBL, Inc.[a]				
9.25%, 04/15/25		16,640		15,674,880
7.38%, 09/01/25		5,040		4,503,215
11.25%, 12/15/27		4,842		4,511,969
Santander Holdings USA, Inc., (1-Day SOFR + 2.36%), 6.50%, 03/09/29[b]		7,880		7,872,734
SC Johnson & Son, Inc., 3.35%, 09/30/24[a]		1,210		1,178,905
SCIL IV LLC[d]				
4.38%, 11/01/26	EUR	481		479,282
(3-mo. EURIBOR at 4.38% Floor + 4.38%), 6.86%, 11/01/26[b]		2,347		2,500,778

Security		Par (000)	Value
United States (continued)			
Seagate HDD Cayman, 9.63%, 12/01/32[a]	USD	11,980	$ 13,425,593
Select Medical Corp., 6.25%, 08/15/26[a]		26,248	25,460,560
Sempra Energy, 3.70%, 04/01/29		5,806	5,390,638
Service Properties Trust			
4.35%, 10/01/24		4,105	3,926,473
4.50%, 03/15/25		2,878	2,644,532
7.50%, 09/15/25		8,341	8,230,461
5.50%, 12/15/27		1,318	1,179,610
Sherwin-Williams Co. (The), 2.95%, 08/15/29		18,240	16,377,750
Shire Acquisitions Investments Ireland DAC			
2.88%, 09/23/23		4,195	4,143,764
3.20%, 09/23/26		6,000	5,708,285
Silgan Holdings, Inc.			
3.25%, 03/15/25	EUR	6,300	6,647,511
2.25%, 06/01/28		3,500	3,199,817
Sirius XM Radio, Inc., 5.00%, 08/01/27[a]	USD	1,302	1,218,945
Sitio Royalties Corp., (3-mo. CME Term SOFR at 1.50% Floor + 6.50%), 11.08%, 09/21/26[b][c]		54,548	53,664,642
Skyworks Solutions, Inc., 0.90%, 06/01/23		8,280	8,210,437
Southern California Edison Co.			
5.30%, 03/01/28		5,525	5,663,603
2.85%, 08/01/29		3,800	3,398,476
2.75%, 02/01/32		11,150	9,570,683
5.95%, 11/01/32		4,925	5,334,990
5.70%, 03/01/53		2,261	2,352,683
Southern Co. (The), (5-Year EUR Swap Annual + 2.11%), 1.88%, 09/15/81[b]	EUR	30,049	25,671,308
Southern Power Co., 1.85%, 06/20/26		5,500	5,622,684
Spirit AeroSystems, Inc.[a]			
7.50%, 04/15/25	USD	6,020	6,020,000
9.38%, 11/30/29		1,730	1,887,863
Sprint LLC, 7.88%, 09/15/23		28,192	28,400,452
Sprint Spectrum Co. LLC[a]			
4.74%, 03/20/25		7,150	7,095,573
5.15%, 03/20/28		1,845	1,833,239
State Street Corp., (1-Day SOFR + 0.56%), 1.68%, 11/18/27[b]		7,050	6,282,500
Steel Dynamics, Inc., 3.45%, 04/15/30		20,575	18,716,316
Stellantis NV, 3.38%, 07/07/23[d]	EUR	4,110	4,457,072
Stem, Inc., 0.50%, 12/01/28[a][m]	USD	1,234	697,147
Summer BC Bidco B LLC, 5.50%, 10/31/26[a]		875	744,015
SUN Country Marine, Inc., Series 2019-1C, 7.00%, 12/15/23[c]		3,542	3,502,735
Sun Country, Inc.[c]			
Series 2019-1B, 4.70%, 12/15/25		3,445	3,319,965
4.84%, 03/15/31		8,194	8,041,255
Sunoco LP			
5.88%, 03/15/28		3,502	3,361,920
4.50%, 04/30/30		8,738	7,902,385
Tap Rock Resources LLC, 7.00%, 10/01/26[a]		16,966	14,863,201
Targa Resources Corp., 6.50%, 02/15/53		6,738	6,896,184
Taylor Morrison Communities, Inc., 5.88%, 06/15/27[a]		4,828	4,736,411
TEGNA, Inc.			
4.63%, 03/15/28	USD	8,272	$ 7,217,320
5.00%, 09/15/29		4,796	4,145,207
Tenet Healthcare Corp.			
6.25%, 02/01/27		653	642,154
5.13%, 11/01/27		653	626,913
4.63%, 06/15/28		861	794,152
4.25%, 06/01/29		34,027	30,784,567
4.38%, 01/15/30		17,771	15,949,472
6.13%, 06/15/30[a]		6,609	6,519,779
Texas Capital Bank NA, (3-mo. LIBOR USD + 4.50%), 9.66%, 09/30/24[a][b]		33,200	32,207,241
Thermo Fisher Scientific Finance I BV, 0.00%, 11/18/25	EUR	4,400	4,369,967
T-Mobile USA, Inc.			
3.75%, 04/15/27	USD	8,000	7,690,185
2.05%, 02/15/28		5,298	4,700,888
2.40%, 03/15/29		8,314	7,243,238
3.38%, 04/15/29		27,510	25,080,521
3.88%, 04/15/30		14,395	13,507,025
2.88%, 02/15/31		8,400	7,246,165
3.50%, 04/15/31		6,225	5,597,324
2.70%, 03/15/32		8,275	6,970,467
Topaz Solar Farms LLC, 5.75%, 09/30/39[a]		9,747	9,227,383
Toyota Motor Credit Corp., 3.05%, 03/22/27		2,414	2,290,511
Transocean Titan Financing Ltd., 8.38%, 02/01/28[a]		2,888	2,971,954
Transocean, Inc., 8.75%, 02/15/30[a]		3,032	3,092,640
TRI Pointe Homes, Inc.			
5.25%, 06/01/27		11,685	11,100,750
5.70%, 06/15/28		562	540,756
UGI International LLC, 2.50%, 12/01/29[d]	EUR	3,036	2,566,734
Union Pacific Corp.			
3.70%, 03/01/29	USD	4,150	4,027,912
2.40%, 02/05/30		2,215	1,948,179
4.95%, 05/15/53		3,940	3,988,556
United Wholesale Mortgage LLC, 5.50%, 11/15/25[a]		16,105	15,241,933
UnitedHealth Group, Inc.			
3.38%, 04/15/27		8,090	7,790,255
3.88%, 12/15/28		8,171	8,004,843
4.25%, 01/15/29		30,000	29,778,548
2.30%, 05/15/31		10,840	9,287,509
4.20%, 05/15/32		8,300	8,135,032
5.35%, 02/15/33		34,085	36,225,262
Uniti Group LP, 10.50%, 02/15/28[a]		12,163	11,798,110
US Bancorp, (1-Day SOFR + 0.73%), 2.22%, 01/27/28[b]		8,228	7,388,575
Vantage Drilling International, 9.50%, 02/15/28[a]		9,053	8,873,841
Verizon Communications, Inc.			
4.07%, 06/18/24	GBP	1,293	1,578,613
2.63%, 08/15/26	USD	878	829,990
4.13%, 03/16/27		4,800	4,757,477
2.10%, 03/22/28		8,000	7,126,569
1.13%, 11/03/28	GBP	4,900	4,926,986
3.88%, 02/08/29	USD	5,000	4,830,893
4.02%, 12/03/29		2,075	1,986,320
3.15%, 03/22/30		12,450	11,340,809
1.68%, 10/30/30		13,225	10,674,836
2.55%, 03/21/31		30,538	26,015,052

Security		Par (000)	Value
United States (continued)			
2.36%, 03/15/32	USD	8,300	$ 6,809,306
4.50%, 08/10/33		10,000	9,662,546
1.13%, 09/19/35	EUR	1,823	1,428,382
Vertiv Group Corp., 4.13%, 11/15/28(a)	USD	6,269	5,531,483
Viasat, Inc., 5.63%, 04/15/27(a)		11,391	10,696,149
VICI Properties LP			
5.63%, 05/01/24(a)		9,193	9,112,607
3.50%, 02/15/25(a)		12,437	11,786,714
4.50%, 09/01/26(a)		434	408,245
4.25%, 12/01/26(a)		6,271	5,850,945
5.75%, 02/01/27(a)		4,419	4,337,831
3.75%, 02/15/27(a)		8,266	7,630,884
3.88%, 02/15/29(a)		5,000	4,445,600
4.63%, 12/01/29(a)		5,361	4,880,197
4.95%, 02/15/30		7,775	7,295,803
4.13%, 08/15/30(a)		10,119	8,937,974
5.13%, 05/15/32		12,876	12,130,995
5.63%, 05/15/52		4,700	4,232,209
Vistra Operations Co. LLC(a)			
3.55%, 07/15/24		19,463	18,792,925
5.13%, 05/13/25		9,423	9,182,954
5.00%, 07/31/27		4,883	4,616,876
VMware, Inc.			
4.65%, 05/15/27		7,659	7,540,677
4.70%, 05/15/30		26,083	25,320,945
2.20%, 08/15/31		4,150	3,285,594
Walt Disney Co. (The)			
2.00%, 09/01/29		14,615	12,684,786
3.80%, 03/22/30		4,150	4,001,021
2.65%, 01/13/31		22,455	19,840,572
Washington Mutual Bank(c)(g)(p)			
0.00%, 12/31/49(b)		25,126	2
0.00%, 12/31/49(i)		15,753	2
Washington Mutual Escrow Bonds(c)(g)(p)			
0.00%, 11/06/09		45,161	112,903
0.00%, 09/19/17(i)		2,631	—
Washington Mutual, Inc., 0.00%, 12/31/49(b)(c)(g)(p)		14,745	1
Waste Management, Inc., 1.15%, 03/15/28		12,000	10,280,568
Weekley Homes LLC, 4.88%, 09/15/28(a)		3,099	2,612,238
Wells Fargo & Co.(b)			
(Sterling Overnight Index Average + 1.28%), 3.47%, 04/26/28(d)	GBP	11,300	12,749,869
(1-Day SOFR + 1.98%), 4.81%, 07/25/28	USD	11,604	11,458,526
(3-mo. EURIBOR + 1.85%), 1.74%, 05/04/30(d)	EUR	19,700	18,427,651
(1-Day SOFR + 1.26%), 2.57%, 02/11/31	USD	10,000	8,474,379
Wells Fargo Bank NA, 5.25%, 08/01/23(d)	GBP	16,100	19,781,715
Welltower OP LLC			
4.25%, 04/15/28	USD	7,400	7,076,903
2.05%, 01/15/29		7,945	6,626,490
2.75%, 01/15/32		15,000	12,262,948
Western Digital Corp., 1.50%, 02/01/24(e)(m)		17,400	16,773,600
WMG Acquisition Corp., 2.25%, 08/15/31(d)	EUR	2,330	2,003,557
Workday, Inc., 3.70%, 04/01/29	USD	11,600	10,874,017
WRKCo, Inc.			
3.90%, 06/01/28		10,557	10,043,125
4.90%, 03/15/29		5,469	5,378,041

Security		Par (000)	Value
United States (continued)			
Wynn Las Vegas LLC(a)			
5.50%, 03/01/25	USD	6,417	$ 6,296,681
5.25%, 05/15/27		1,624	1,534,680
Wynn Resorts Finance LLC(a)			
7.75%, 04/15/25		8,896	9,069,594
5.13%, 10/01/29		8,102	7,359,533
Xerox Holdings Corp., 5.00%, 08/15/25(a)		30,255	28,544,836
XHR LP(a)			
6.38%, 08/15/25		2,317	2,272,861
4.88%, 06/01/29		3,000	2,544,262
			5,184,645,877
Zambia — 0.0%			
First Quantum Minerals Ltd., 7.50%, 04/01/25(a)		6,160	6,120,299
Total Corporate Bonds — 28.7% **(Cost: $11,405,983,843)**			10,814,799,691

Floating Rate Loan Interests

Security		Par (000)	Value
Canada — 0.0%(b)			
Arterra Wines Canada, Inc., Term Loan B1, (3-mo. LIBOR USD at 0.75% Floor + 3.50%), 8.66%, 11/24/27(j)		990	967,354
WestJet Airlines Ltd., Term Loan, (1-mo. CME Term SOFR at 1.00% Floor + 3.00%), 7.86%, 12/11/26		6	5,450
			972,804
European Union — 0.1%			
Project Casavo, Term Loan, (3-mo. EURIBOR + 3.35%), 0.00% - 5.73%, 01/01/28(b)(c)	EUR	40,000	42,620,850
France — 0.0%			
Tarkett Participation, Facility Term Loan B, (6-mo. EURIBOR + 3.68%), 6.43%, 04/21/28(b)		1,888	1,855,594
Germany — 0.0%(b)			
Minimax Viking GmbH, Facility Term Loan B1C, (1-mo. LIBOR USD at 0.75% Floor + 2.50%), 7.34%, 07/31/25(c)(j)	USD	990	988,383
Rain Carbon, Inc., Term Loan, (3-mo. EURIBOR + 2.75%), 5.63%, 01/16/25(c)	EUR	1,300	1,378,128
Springer Nature Deutschland GmbH, Term Loan B18, (3-mo. LIBOR USD at 0.75% Floor + 3.00%), 8.16%, 08/14/26(j)	USD	1,000	996,880
Tele Columbus AG, Facility Term Loan A3, (3-mo. EURIBOR + 3.50%), 6.52%, 10/15/24(c)	EUR	3,100	2,546,677
TK Elevator Midco GmbH, Facility Term Loan B1, (6-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.60%, 07/30/27(j)	USD	993	965,532
Wittur Holding GmbH, Facility 1st Lien Term Loan B, (6-mo. EURIBOR + 4.50%), 7.44%, 10/02/26	EUR	4,000	2,909,410
			9,785,010

Security		Par (000)	Value
Jersey, Channel Islands — 0.1%			
New Look Corp. Ltd., Term Loan[(c)] (6-mo. LIBOR USD + 0.00%),			
16.50%, 11/10/27[(b)]	GBP	232	$ 214,851
0.00%, 11/09/29[(q)]		161	3,972
Vita Global FinCo Ltd., Facility Term Loan, (SONIA 6 Month + 7.00%), 11.18%, 07/06/27[(b)]		7,644	8,792,563
Vita Global FinCo Ltd., Term Loan, (6-mo. EURIBOR + 7.00%), 9.44%, 07/06/27[(b)]	EUR	12,739	12,866,493
			21,877,879
Luxembourg — 0.1%[(b)]			
AEA International Holdings SARL, 1st Lien Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.94%, 09/07/28[(c)]	USD	7,316	7,261,319
Icon plc, Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 2.25%), 7.41%, 07/03/28[(j)]		673	670,590
Jazz Pharmaceuticals plc, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.34%, 05/05/28[(j)]		1,339	1,332,217
Luxembourg Life Fund II - Absolute Return Fund III, Delayed Draw Term Loan, (3-mo. LIBOR USD + 9.25%), 13.93%, 01/01/28[(c)]		2,850	2,821,363
Luxembourg Life Fund II - Absolute Return Fund III, Term Loan, (3-mo. LIBOR USD + 11.50%), 13.98%, 05/27/26[(c)]		18,361	18,177,475
Rainbow UK Holdco Ltd., Facility Term Loan B2, (6-mo. EURIBOR + 3.50%), 6.70%, 02/24/29	EUR	2,600	2,651,392
			32,914,356
Mexico — 0.0%			
Credito Real SAB de CV SOFOM ER, Term Loan A, (3-mo. LIBOR USD + 3.75%), 0.00%, 02/21/24[(b)(c)(g)(p)]	USD	2,240	168,000
Netherlands — 0.1%[(b)]			
Columbus Finance BV, Facility Term Loan B, 01/01/38[(r)]	EUR	5,600	4,872,043
Median BV, Facility Term Loan B1, (6-mo. EURIBOR + 5.00%), 7.75%, 10/14/27		9,000	8,391,004
Nouryon Finance BV, Term Loan, (3-mo. CME Term SOFR + 3.00%), 7.53%, 10/01/25[(j)]	USD	990	980,733
			14,243,780
Spain — 0.2%[(b)]			
Challenger, Term Loan, (1-mo. EURIBOR + 3.25%), 5.16%, 01/01/28[(c)]	EUR	33,291	35,472,311
Galapagos, Term Loan, (3-mo. EURIBOR + 3.90%), 0.00%, 03/01/26		32,244	34,969,050
			70,441,361
United Kingdom — 0.2%[(b)]			
Connect Finco SARL, Term Loan (1-mo. LIBOR USD at 1.00% Floor + 3.50%), 8.35%, 12/11/26[(b)(j)]	USD	15,248	15,134,105
United Kingdom (continued)			
Emerald 2 Ltd., 1st Lien Term Loan B1, (3-mo. LIBOR USD + 3.25%), 8.41%, 07/12/28[(j)]	USD	990	$ 976,397
Froneri International Ltd., Facility 1st Lien Term Loan B2, (3-mo. LIBOR USD + 2.25%), 7.41%, 01/29/27[(j)]		990	974,401
Ineos Quattro Holdings UK Ltd., Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.59%, 01/29/26[(j)]		990	978,045
Mercia, Term Loan A1, (3-mo. LIBOR GBP + 2.40%), 4.52%, 04/08/26[(c)]	GBP	9,371	11,450,023
Mercia, Term Loan A2, (3-mo. LIBOR GBP + 2.40%), 4.52%, 01/01/28[(c)]		28,574	34,912,368
Mercia, Term Loan B1, (3-mo. LIBOR GBP + 2.40%), 4.52%, 01/01/28[(c)]		1,646	2,011,068
Misys Ltd., 1st Lien Term Loan, (3-mo. EURIBOR at 1.00% Floor + 3.00%), 5.49%, 06/13/24	EUR	5,384	5,227,752
Virgin Media SFA Finance Ltd., Facility Term Loan M, 11/15/27[(r)]	GBP	5,100	5,945,335
			77,609,494
United States — 3.2%			
Adeia, Inc., Term Loan B, (1-mo. LIBOR USD + 3.50%), 8.35%, 06/08/28[(b)(j)]	USD	1,281	1,262,517
Advantage Sales & Marketing, Inc., 1st Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 4.50%), 9.29%, 10/28/27[(b)(j)]		990	846,342
Ahead DB Holdings LLC, 1st Lien Term Loan B, (3-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.91%, 10/18/27[(b)(j)]		990	968,889
AHP Health Partners, Inc., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.34%, 08/24/28[(b)(j)]		742	727,613
Aimbridge Acquisition Co., Inc., 1st Lien Term Loan[(b)]			
(1-mo. LIBOR USD + 3.75%), 8.59%, 02/02/26		8,187	7,798,554
(1-mo. LIBOR USD at 0.75% Floor + 4.75%), 9.53%, 02/02/26		3,282	3,126,082
AIT Worldwide Logistics Holdings, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 4.75%), 9.45%, 04/06/28[(b)(j)]		990	953,648
AlixPartners LLP, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.61%, 02/04/28[(b)(j)]		990	985,256
Allied Universal Holdco LLC, Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.66%, 05/12/28[(b)]		7,388	7,003,943
Allspring Buyer LLC, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.00%), 8.19%, 11/01/28[(b)(j)]		993	987,746
Alorica, Inc., Term Loan, (6-mo. CME Term SOFR at 1.50% Floor + 6.88%), 11.57%, 12/21/27[(b)(c)]		22,736	22,508,393
Altar BidCo, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.10%), 5.50% - 7.99%, 02/01/29[(b)(j)]		993	942,051

Security		Par (000)	Value
United States (continued)			
Altar BidCo, Inc., 2nd Lien Term Loan, (12-mo. CME Term SOFR at 0.50% Floor + 5.60%), 10.49%, 02/01/30(b)	USD	19,953	$ 17,458,701
Altice France SA, Term Loan B14, (3-mo. CME Term SOFR + 5.50%), 10.17%, 08/15/28(b)(c)(j)		992	942,617
Amentum Government Services Holdings LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.76% - 9.03%, 02/15/29(b)(j)		993	968,104
American Auto Auction Group LLC, 1st Lien Term Loan B, (3-mo. CME Term SOFR at 0.75% Floor + 5.00%), 10.05%, 12/30/27(b)		5,941	5,120,815
American Builders & Contractors Supply Co., Inc., Term Loan, (1-mo. CME Term SOFR + 2.00%), 6.91%, 01/15/27(b)(j)		990	982,994
American Rock Salt Co. LLC, 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 4.00%), 8.84%, 06/09/28(b)		2,351	2,259,983
AMF MF Portfolio, Term Loan, 6.67%, 11/06/28(c)(q)		4,446	4,401,959
AmWINS Group, Inc., Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 2.25%), 7.09%, 02/19/28(b)(j)		990	976,714
Apex Group Treasury Ltd., 1st Lien Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.56%, 07/27/28(b)(j)		990	962,726
Apex Tool Group LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 5.25%), 10.09%, 02/08/29(b)		13,633	11,944,158
AppLovin Corp., Term Loan, (1-mo. CME Term SOFR + 3.35%), 8.16%, 08/15/25(b)(j)		990	985,537
APX Group, Inc., Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.25%), 8.25% - 10.25%, 07/10/28(b)(j)		992	986,081
Arches Buyer, Inc., Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.16%, 12/06/27(b)(j)		997	937,393
Array Tech, Inc., Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.25%), 8.17%, 10/14/27(b)(j)		925	905,727
Aruba Investments Holdings LLC, 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.59%, 11/24/27(b)		4,860	4,730,374
Ascend Performance Materials Operations LLC, Term Loan, (6-mo. CME Term SOFR at 0.75% Floor + 4.75%), 9.71%, 08/27/26(b)(j)		990	971,620
Astoria Energy LLC, Term Loan B, (1-mo. LIBOR USD at 1.00% Floor + 3.50%), 8.35%, 12/10/27(b)(j)		990	979,635
Avaya, Inc., Term Loan B3, (1-mo. CME Term SOFR + 10.00%), 14.48%, 12/15/27(b)		959	230,127

Security		Par (000)	Value
United States (continued)			
B&G Foods, Inc., Term Loan B4, (1-mo. LIBOR USD + 2.50%), 7.34%, 10/10/26(b)(j)	USD	820	$ 795,884
Bakelite US Holdco, Inc., Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.00%), 9.05%, 05/29/29(b)		15,236	14,474,074
Bally's Corp., Facility Term Loan B (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 7.96%, 10/02/28(b)(j)		31,061	29,591,814
BCP Renaissance Parent LLC, Term Loan B3, (3-mo. CME Term SOFR at 1.00% Floor + 3.50%), 8.40%, 11/02/26(b)(j)		990	979,432
BCPE North Star US Holdco 2, Inc., 1st Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 4.00%), 9.16%, 06/09/28(b)		10,106	9,246,792
Beacon Roofing Supply, Inc., Term Loan, (1-mo. LIBOR USD + 2.25%), 7.09%, 05/19/28(b)(j)		990	982,916
Belron Group SA, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.43%), 7.30%, 04/13/28(b)(j)		991	987,721
Broadstreet Partners, Inc., Term Loan, (1-mo. LIBOR USD + 3.00%), 7.84%, 01/27/27(b)(j)		990	967,773
Brookfield Property REIT, Inc., Term Loan B, (1-mo. CME Term SOFR + 2.50%), 7.41%, 08/27/25(b)(j)		983	964,202
Brown Group Holdings LLC, Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.41%, 06/07/28(b)(j)		989	979,348
Cablevision Lightpath LLC, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 7.93%, 11/30/27(b)(j)		992	980,189
Caliber Home Loans, Term Loan, (1-mo. LIBOR USD + 3.25%), 8.18%, 07/01/25(b)(c)		50,380	50,128,100
Calpine Construction Finance Co. LP, Term Loan B, (1-mo. LIBOR USD + 2.00%), 6.84%, 01/15/25(b)(j)		990	987,221
Calpine Corp., Term Loan, (1-mo. LIBOR USD + 2.00%), 6.85%, 04/05/26(b)(j)		990	982,176
Carnival Corp., Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.00%), 7.84%, 06/30/25(b)(j)		990	974,727
Catalent Pharma Solutions, Inc., Term Loan B3, (1-mo. LIBOR USD at 0.50% Floor + 2.00%), 6.81%, 02/22/28(b)(j)		990	980,000
CCC Intelligent Solutions, Inc., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.25%), 7.09%, 09/21/28(b)(j)		990	980,283
CCI Buyer, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 4.00%), 8.90%, 12/17/27(b)(j)		990	975,258
Central Parent, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 4.25%), 9.15%, 07/06/29(b)(j)		998	993,091
Centuri Group, Inc., Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.45%, 08/27/28(b)(j)		1,487	1,471,505

Security		*Par (000)*	*Value*
United States (continued)			
CHG Healthcare Services, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 8.09%, 09/29/28(b)(j)	USD	990	$ 979,278
Chobani LLC, Term Loan, (1-mo. CME Term SOFR at 1.00% Floor + 3.50%), 8.42%, 10/25/27(b)(c)(j)		990	979,949
Citadel Securities LP, Term Loan, (1-mo. CME Term SOFR + 2.50%), 7.42%, 02/02/28(b)(j)		990	979,386
City Brewing Co. LLC, 1st Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 3.50%), 8.33%, 04/05/28(b)		3,937	1,580,445
Clarios Global LP, 1st Lien Term Loan, (1-mo. LIBOR USD + 3.25%), 8.09%, 04/30/26(b)(j)		1,000	992,500
CMG Media Corp., 1st Lien Term Loan B, (3-mo. LIBOR USD + 3.50%), 8.66%, 12/17/26(b)(j)		990	872,078
CML Hyatt Lost Pines, Term Loan, (1-mo. LIBOR USD + 3.55%), 8.01%, 09/09/26(b)(c)		25,700	25,150,146
CML La Quinta Resort, Term Loan, (1-mo. LIBOR USD + 3.00%), 0.00% - 7.61%, 12/09/26(b)(c)		21,590	20,886,253
CML Lake Tahoe Resort Hotel, Term Loan, (1-mo. LIBOR USD + 2.90%), 0.00% - 7.47%, 10/25/26(b)(c)		13,471	12,979,802
CML Paradise Plaza, Term Loan, (1-mo. LIBOR USD at 0.15% Floor + 3.60%), 0.00% - 8.18%, 12/09/26(b)(c)		24,581	23,791,596
CML ST Regis Aspen, Term Loan, (3-mo. LIBOR USD at 0.10% Floor + 2.90%), 0.00% - 7.46%, 01/01/28(b)(c)		29,614	28,448,995
CML Trigrams, Term Loan, (1-mo. LIBOR USD + 2.25%), 3.13%, 09/15/24(b)(c)		48,970	48,545,501
Coherent Corp., Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.67%, 07/02/29(b)(j)		1,434	1,417,444
Colorado Plaza, Term Loan, (1-mo. LIBOR USD + 0.00%), 0.00%, 05/15/24(b)(c)(g)(p)		15,894	7,981,118
Conair Holdings LLC, 1st Lien Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.91%, 05/17/28(b)		2,303	2,095,527
ConnectWise LLC, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.34%, 09/29/28(b)		12,746	12,280,446
Coral US Co., Term Loan B6, (1-mo. LIBOR USD + 3.00%), 7.68%, 10/15/29(b)(j)		1,000	984,290
Core & Main LP, Term Loan B, (3-mo. CME Term SOFR + 2.50%), 7.39% - 7.42%, 07/27/28(b)(c)(j)		1,489	1,477,500
Cornerstone Building Brands, Inc., Term Loan B, (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 7.93%, 04/12/28(b)		11,578	10,145,599
Coty, Inc., Term Loan B, (1-mo. EURIBOR + 2.50%), 2.50% - 5.01%, 04/07/25(b)	EUR	2,265	2,403,701
Covanta Holding Corp., Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.31%, 11/30/28(b)(j)	USD	921	$ 916,019
Covanta Holding Corp., Term Loan C, (1-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.31%, 11/30/28(b)(j)		70	69,309
CP Iris Holdco I, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.41%, 10/02/28(b)		1,717	1,605,694
CP Iris Holdco I, Inc., Delayed Draw 1st Lien Term Loan, 10/02/28(b)(r)		308	287,973
Crocs, Inc., Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.41%, 02/20/29(b)(j)		713	709,386
Cushman & Wakefield US Borrower LLC, Term Loan(b)(j)			
(1-mo. LIBOR USD + 2.75%), 7.59%, 08/21/25		417	406,020
(1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.16%, 01/31/30(c)		526	506,479
CWGS Group LLC, Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 2.50%), 7.21% - 7.34%, 06/03/28(b)(j)		990	909,965
Dealer Tire Financial, LLC, Term Loan B2, (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.31%, 12/14/27(b)(j)		992	984,339
Diamond (BC) BV, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.58%, 09/29/28(b)(j)		990	985,490
DirecTV Financing LLC, Term Loan (1-mo. LIBOR USD at 0.75% Floor + 5.00%), 9.84%, 08/02/27(b)(j)		9,532	9,153,833
DRI Holding, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 5.25%), 10.09%, 12/21/28(b)		6,251	5,555,452
DS Parent, Inc., Term Loan B, (3-mo. CME Term SOFR at 0.75% Floor + 5.75%), 10.79%, 12/10/28(b)		9,500	9,151,334
Dun & Bradstreet Corp. (The), Term Loan, (1-mo. LIBOR USD + 3.25%), 8.10%, 02/06/26(b)(j)		963	960,043
ECL Entertainment LLC, Term Loan B, (1-mo. CME Term SOFR at 0.75% Floor + 7.50%), 12.42%, 05/01/28(b)		11,895	11,783,952
Ecovyst Catalyst Technologies LLC, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.33%, 06/09/28(b)(j)		990	980,490
EFS Cogen Holdings I LLC, Term Loan B, (3-mo. LIBOR USD at 1.00% Floor + 3.50%), 8.66%, 10/01/27(b)(j)		987	960,034
EIS Group, Ltd., Term Loan (1-mo. CME Term SOFR at 0.75% Floor + 7.00%), 11.62%, 07/10/28(b)(c)		31,810	31,253,751
Electron Bidco, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.00%), 7.84%, 11/01/28(b)(j)		990	974,091
Element Materials Technology Group US Holdings, Inc., Delayed Draw 1st Lien Term Loan B, 06/22/29(b)(j)(r)		316	311,447

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Security		*Par (000)*	*Value*
United States (continued)			
Element Materials Technology Group US Holdings, Inc., Term Loan B, 06/22/29(b)(j)(r)	USD	683	$ 673,116
Emerald Technologies US AcquisitionCo., Inc., Term Loan B, (1-mo. CME Term SOFR at 1.00% Floor + 6.25%), 11.16%, 12/29/27(b)		7,787	7,320,085
Engineered Machinery Holdings, Inc., 1st Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 3.50%), 8.66%, 05/19/28(b)(j)		992	977,286
Ensemble RCM LLC, Term Loan, (3-mo. CME Term SOFR + 3.75%), 8.53%, 08/03/26(b)(j)		990	988,259
Entegris, Inc., Term Loan B, (1-mo. CME Term SOFR + 2.75%), 7.37% - 7.64%, 07/06/29(b)(j)		1,000	999,580
EP Purchaser LLC, 1st Lien Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.66%, 11/06/28(b)(j)		990	983,199
Evercommerce Solutions, Inc., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 8.09%, 07/06/28(b)(j)		990	979,555
Everi Holdings, Inc., Term Loan B, (1-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.34%, 08/03/28(b)(j)		982	978,266
EW Scripps Co. (The), Term Loan B3, (1-mo. CME Term SOFR at 0.75% Floor + 2.75%), 7.67%, 01/07/28(b)(j)		838	798,855
Fertitta Entertainment LLC, Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.81%, 01/27/29(b)		15,296	15,033,812
FinCo I LLC, Term Loan, (1-mo. LIBOR USD + 2.50%), 7.34%, 06/27/25(b)(j)		748	747,442
First Advantage Holdings LLC, 1st Lien Term Loan B1, (1-mo. LIBOR USD + 2.75%), 7.59%, 01/31/27(b)(j)		1,000	993,130
First Eagle Holdings, Inc., Term Loan, (3-mo. LIBOR USD + 2.50%), 7.66%, 02/01/27(b)(j)		989	957,959
First Student Bidco, Inc., Term Loan B, (3-mo. LIBOR USD at 0.50% Floor + 3.00%), 8.14%, 07/21/28(b)(j)		723	690,448
First Student Bidco, Inc., Term Loan C, (3-mo. LIBOR USD at 0.50% Floor + 3.00%), 8.14%, 07/21/28(b)(j)		270	258,092
Flexera Software LLC, 1st Lien Term Loan B1, (1-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.59%, 03/03/28(b)(j)		990	974,990
Flexsys Holdings, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 5.25%), 10.17%, 11/01/28(b)		4,521	4,072,506
Freeport LNG investments LLLP, Term Loan B, (3-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.31%, 12/21/28(b)(j)		992	959,109
Galaxy Brands, Delayed Draw Term Loan, (1-mo. LIBOR USD at 1.00% Floor + 5.75%), 10.82%, 06/24/23(b)(c)		6,122	6,083,917

Security		*Par (000)*	*Value*
United States (continued)			
Galaxy Brands, Term Loan, (3-mo. LIBOR USD at 1.00% Floor + 5.75%), 9.07%, 11/12/26(b)(c)	USD	28,160	$ 27,103,890
Gates Global LLC, Term Loan B3, (1-mo. CME Term SOFR at 0.75% Floor + 2.50%), 7.41%, 03/31/27(b)(j)		990	982,628
Genesys Cloud Services Holdings I LLC, Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 4.00%), 8.84%, 12/01/27(b)(j)		992	976,120
Global Medical Response, Inc., Term Loan, (3-mo. LIBOR USD at 1.00% Floor + 4.25%), 9.24%, 10/02/25(b)(j)		990	689,615
GoodRx, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD + 2.75%), 7.59%, 10/10/25(b)(j)		990	981,708
GoTo Group, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD + 4.75%), 9.59%, 08/31/27(b)		29,234	16,541,527
Great Outdoors Group LLC, Term Loan B2, (1-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.59%, 03/06/28(b)(j)		990	975,724
Green Plains Operating Co. LLC, Term Loan, (3-mo. LIBOR USD + 8.00%), 11.29%, 07/20/26(b)(c)		23,920	23,771,696
Griffon Corp., Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 2.50%), 7.50%, 01/24/29(b)(j)		615	610,387
Grifols Worldwide Operations Ltd., Term Loan B, (1-mo. LIBOR USD + 2.00%), 6.84%, 11/15/27(b)(j)		1,000	979,170
Grosvenor Capital Management Holdings LLLP, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.34%, 02/24/28(b)(j)		990	987,008
GYP Holdings III Corp., 1st Lien Term Loan, (1-mo. CME Term SOFR + 2.50%), 7.42%, 06/01/25(b)(j)		992	990,609
Hamilton Projects Acquiror LLC, Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 4.50%), 9.66%, 06/17/27(b)(j)		893	883,646
Helix Gen Funding LLC, Term Loan, (1-mo. LIBOR USD at 1.00% Floor + 3.75%), 8.59%, 06/03/24(b)(j)		950	938,543
Herschend Entertainment Co. LLC, Term Loan (1-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.63%, 08/27/28(b)(j)		4,736	4,696,952
Hertz Corp. (The), Term Loan B, (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 7.89%, 06/30/28(b)(j)		834	827,811
Hertz Corp. (The), Term Loan C, (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 7.89%, 06/30/28(b)(j)		160	158,386
Hillman Group, Inc. (The), Delayed Draw Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.75%), 2.75% - 7.59%, 07/14/28(b)(j)		15	15,165
Hillman Group, Inc. (The), Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.59%, 07/14/28(b)(j)		798	789,440

Security		Par (000)	Value
United States (continued)			
Hilton Grand Vacations Borrower LLC, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.00%), 7.84%, 08/02/28[(b)(j)]	USD	990	$ 988,465
Hilton Washington Dupont Hotel, Term Loan, (1-mo. LIBOR USD at 1.00% Floor + 2.50%), 7.35%, 04/25/23[(b)(c)]		30,600	29,001,175
Hostess Brands LLC, 1st Lien Term Loan B, (3-mo. LIBOR USD at 0.75% Floor + 2.25%), 7.08%, 08/03/25[(b)(j)]		903	902,468
Houston Center, Term Loan, (1-mo. LIBOR USD + 2.10%), 6.78%, 01/09/24[(b)(c)]		30,825	26,717,303
HRNI Holdings LLC, Term Loan B, (1-mo. LIBOR USD at 0.75% Floor + 4.25%), 9.09%, 12/11/28[(b)]		35,473	34,320,490
Hudson River Trading LLC, Term Loan, (1-mo. CME Term SOFR + 3.00%), 7.92%, 03/20/28[(b)(j)]		990	923,081
Hydrofarm Holdings Group, Inc., Term Loan, (1-mo. LIBOR USD at 1.00% Floor + 5.50%), 10.35%, 10/25/28[(b)(c)]		4,481	3,898,709
Hyland Software, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.50%), 8.34%, 07/01/24[(b)(j)]		990	976,990
Icon plc, Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 2.25%), 7.00%, 07/03/28[(b)(j)]		178	177,649
Imprivata, Inc., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.59%, 12/01/27[(b)(j)]		990	963,914
Informatica LLC, Term Loan, (1-mo. LIBOR USD + 2.75%), 7.63%, 10/27/28[(b)(j)]		990	980,922
Insulet Corp., Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.17%, 05/04/28[(b)(j)]		990	987,143
Interface Security LLC, Term Loan, (1-mo. LIBOR USD at 1.75% Floor + 7.00%), 12.57%, 08/07/23[(b)(c)]		13,795	12,192,360
IRB Holding Corp., Term Loan B, (1-mo. CME Term SOFR at 0.75% Floor + 3.00%), 7.91%, 12/15/27[(b)(j)]		995	976,700
Iridium Satellite LLC, Term Loan B2, (1-mo. CME Term SOFR at 0.75% Floor + 2.50%), 7.41%, 11/04/26[(b)(j)]		928	926,329
J&J Ventures Gaming LLC, Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 4.00%), 9.16%, 04/26/28[(b)]		7,971	7,695,215
Jack Ohio Finance LLC, Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 4.75%), 9.59%, 10/04/28[(b)]		6,092	5,833,269
Jane Street Group LLC, Term Loan, (1-mo. LIBOR USD + 2.75%), 7.59%, 01/26/28[(b)(j)]		990	972,056
KKR Apple Bidco LLC, 1st Lien Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.59%, 09/22/28[(b)(j)]		990	978,481
Kronos Acquisition Holdings, Inc., Term Loan, (3-mo. CME Term SOFR at 1.00% Floor + 6.00%), 11.02%, 12/22/26[(b)]		3,320	3,204,244
LifePoint Health, Inc., 1st Lien Term Loan B, (3-mo. LIBOR USD + 3.75%), 8.58%, 11/16/25[(b)(j)]	USD	1,000	$ 950,780
Light and Wonder International, Inc., Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.96%, 04/14/29[(b)(j)]		1,489	1,475,098
LSF11 A5 Holdco LLC, Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.42%, 10/15/28[(b)]		5,826	5,640,461
Lummus Technology Holdings V LLC, Term Loan B, (1-mo. LIBOR USD + 3.50%), 8.34%, 06/30/27[(b)(j)]		989	971,766
Madison IAQ LLC, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.25%), 8.30%, 06/21/28[(b)(j)]		990	940,428
Marcel LUX IV SARL, Facility Term Loan B1, (1-mo. LIBOR USD + 3.25%), 8.18%, 03/16/26[(b)(c)(j)]		992	987,307
Maverick Gaming LLC, Facility Term Loan B, (3-mo. LIBOR USD at 1.00% Floor + 7.50%), 12.45%, 09/03/26[(b)]		5,534	3,726,175
McAfee Corp., Term Loan B1, (1-mo. CME Term SOFR at 0.50% Floor + 3.75%), 8.52%, 03/01/29[(b)(j)]		993	930,469
Medical Solutions Holdings, Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.24%, 11/01/28[(b)(j)]		989	959,394
Medical Solutions Holdings, Inc., 2nd Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 7.00%), 11.99%, 11/01/29[(b)]		3,210	2,905,050
Medline Borrower LP, Term Loan (1-mo. LIBOR USD at 0.50% Floor + 3.25%), 8.09%, 10/23/28[(b)(j)]		42,987	41,865,265
Mirion Technologies, Inc., Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.48%, 10/20/28[(b)(j)]		842	834,399
Misys Ltd., 1st Lien Term Loan, (3-mo. LIBOR USD at 1.00% Floor + 3.50%), 8.33%, 06/13/24[(b)]		986	919,582
MKS Instruments, Inc., Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.61%, 08/17/29[(b)(j)]		1,493	1,482,545
MPH Acquisition Holdings LLC, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 4.25%), 9.20%, 09/01/28[(b)(j)]		990	845,793
Naked Juice LLC, 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.25%, 01/24/29[(b)(j)]		993	870,363
Naked Juice LLC, 2nd Lien Term Loan, (3-mo. CME Term SOFR at 0.50% Floor + 6.00%), 11.00%, 01/24/30[(b)]		943	703,318
NASCAR Holdings LLC, Term Loan, (1-mo. LIBOR USD + 2.50%), 7.34%, 10/19/26[(b)(j)]		730	728,873
NFP Corp., Term Loan, (1-mo. LIBOR USD + 3.25%), 8.09%, 02/15/27[(b)(j)]		990	963,606
Nielsen Consumer, Inc., Term Loan B, 03/06/28[(b)(r)]	EUR	7,300	7,184,541

Security		*Par (000)*	*Value*
United States (continued)			
Northwest Fiber LLC, 1st Lien Term Loan B2, (1-mo. CME Term SOFR + 3.75%), 8.62%, 04/30/27[b][j]	USD	992	$ 958,315
OD Intermediate SUBI Holdco II LLC, Term Loan, 0.00% - 10.00%, 04/01/26[c][q]		35,827	33,785,217
Olaplex, Inc., Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.50%), 8.39%, 02/23/29[b]		12,710	11,301,747
Option Care Health, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.59%, 10/27/28[b][j]		990	985,332
Orbit Private Holdings I Ltd., 1st Lien Term Loan, (6-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.54%, 12/11/28[b][c][j]		990	986,263
Organon & Co., Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.00%), 8.00%, 06/02/28[b][j]		1,366	1,363,431
OVG Business Services LLC, Term Loan, (1-mo. LIBOR USD at 1.00% Floor + 6.25%), 11.10%, 11/19/28[b][c]		12,031	11,670,526
Pactiv Evergreen, Inc., Term Loan B2, (1-mo. LIBOR USD + 3.25%), 8.09%, 02/05/26[b][j]		904	899,364
Park Avenue Tower, Term Loan, (1-mo. LIBOR USD + 2.17%), 0.00% - 7.34%, 04/09/23[b][c]		41,664	40,762,068
Park River Holdings, Inc., 1st Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 3.25%), 8.00%, 12/28/27[b]		2,094	1,921,225
PCI Gaming Authority, Facility Term Loan B, (1-mo. LIBOR USD + 2.50%), 7.34%, 05/29/26[b][j]		1,000	998,060
Penn Entertainment, Inc., Facility Term Loan B, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.66%, 05/03/29[b][j]		993	989,026
Peraton Corp., 1st Lien Term Loan B, (1-mo. CME Term SOFR at 0.75% Floor + 3.75%), 8.59%, 02/01/28[b][j]		990	975,283
Petco Health and Wellness Co., Inc., 1st Lien Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 3.25%), 8.41%, 03/03/28[b][j]		972	953,410
PG&E Corp., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.00%), 7.88%, 06/23/25[b][j]		990	985,496
Phoenix Guarantor, Inc., 1st Lien Term Loan B1, (1-mo. LIBOR USD + 3.25%), 8.09%, 03/05/26[b][j]		990	962,373
Pike Corp., Term Loan, (1-mo. LIBOR USD + 3.00%), 7.85%, 01/21/28[b][j]		1,000	991,250
Pilot Travel Centers LLC, Term Loan B, (1-mo. CME Term SOFR + 2.00%), 6.91%, 08/04/28[b][j]		987	983,320
Playtika Holding Corp., Term Loan B1, (1-mo. LIBOR USD + 2.75%), 7.59%, 03/13/28[b][j]		990	981,940
PODS LLC, Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 3.00%), 7.92%, 03/31/28[b][j]		990	960,043

Security		*Par (000)*	*Value*
United States (continued)			
Pre-Paid Legal Services, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.59%, 12/15/28[b][j]	USD	990	$ 972,675
Presidio Holdings, Inc., Term Loan, (3-mo. CME Term SOFR + 3.50%), 8.33% - 8.41%, 01/22/27[b][j]		990	980,854
Primary Products Finance LLC, Term Loan B, (3-mo. CME Term SOFR at 0.50% Floor + 4.00%), 8.74%, 04/01/29[b][j]		993	975,667
Prime Security Services Borrower LLC, 1st Lien Term Loan B1, (3-mo. LIBOR USD at 0.75% Floor + 2.75%), 7.52%, 09/23/26[b][j]		1,485	1,478,360
Pro Mach Group, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 1.00% Floor + 4.00%), 8.84%, 08/31/28[b][j]		990	983,928
ProFrac Holdings II LLC, Term Loan, (3-mo. CME Term SOFR at 1.00% Floor + 7.25%), 12.10%, 03/04/25[b]		11,128	11,002,587
QUIKRETE Holdings, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD + 2.63%), 7.47%, 02/01/27[b][j]		990	973,686
Radiate Holdco LLC, Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.25%), 8.09%, 09/25/26[b][j]		990	806,473
Radnet Management, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.00%), 7.84%, 04/23/28[b][j]		990	980,302
RE/MAX LLC, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.38%, 07/21/28[b][j]		990	906,523
Red Ventures LLC, 1st Lien Term Loan B4, (1-mo. CME Term SOFR + 3.00%), 7.81%, 03/03/30[b][j]		739	731,281
Redstone HoldCo 2 LP, 1st Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 4.75%), 9.57%, 04/27/28[b]		25,151	19,649,320
Redstone HoldCo 2 LP, 2nd Lien Term Loan, (3-mo. LIBOR USD at 0.75% Floor + 7.75%), 12.56%, 04/27/29[b]		10,460	5,835,216
Restoration Hardware, Inc., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.34%, 10/20/28[b][j]		990	924,118
Robertshaw US Holding Corp., 2nd Lien Term Loan, (3-mo. LIBOR USD at 1.00% Floor + 8.00%), 13.19%, 02/28/26[b]		4,760	1,221,749
Ryan Specialty Group LLC, Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 3.00%), 7.91%, 09/01/27[b][j]		990	986,136
Sabre GLBL, Inc., Term Loan B1, (1-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.34%, 12/17/27[b][j]		382	321,825
Sabre GLBL, Inc., Term Loan B2, (1-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.34%, 12/17/27[b][j]		608	513,008
SCIH Salt Holdings, Inc., 1st Lien Term Loan B1, (3-mo. LIBOR USD at 0.75% Floor + 4.00%), 8.83%, 03/16/27[b]		11,350	11,050,187

Security		*Par (000)*	*Value*
United States (continued)			
Shearer's Foods LLC, 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.50%), 8.34%, 09/23/27[b]	USD	1,573	$ 1,533,370
Sheraton Austin, Term Loan, (1-mo. LIBOR USD at 0.25% Floor + 3.48%), 0.00% - 8.14%, 06/01/24[b][c]		19,738	19,035,652
Signal Parent, Inc., Term Loan, (1-mo. CME Term SOFR at 0.75% Floor + 3.50%), 8.31%, 04/03/28[b]		6,217	4,095,268
Sinclair Television Group, Inc., Term Loan B2B, (1-mo. LIBOR USD + 2.50%), 7.35%, 09/30/26[b][j]		990	905,615
Sitel Group, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.60%, 08/28/28[b][j]		1,485	1,465,131
SolarWinds Holdings, Inc., 1st Lien Term Loan, (1-mo. CME Term SOFR + 4.00%), 8.81%, 02/05/27[b][j]		1,256	1,249,937
Sonder Corp., Term Loan, (3-mo. CME Term SOFR at 1.00% Floor + 9.00%), 0.00% 01/19/27[b][c]		36,899	33,209,146
Sotheby's, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 4.50%), 9.33%, 01/15/27[b][j]		992	985,000
SRAM LLC, Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.59%, 05/18/28[b][j]		788	773,578
Station Casinos LLC, Facility Term Loan B1, (1-mo. LIBOR USD at 0.25% Floor + 2.25%), 7.10%, 02/08/27[b][j]		990	980,223
Superannuation and Investments Finco Pty Ltd., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.59%, 12/01/28[b][j]		990	983,293
Surgery Center Holdings, Inc., Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.46%, 08/31/26[b][j]		894	887,873
SWF Holdings I Corp., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 4.00%), 8.75%, 10/06/28[b]		3,977	3,333,896
Talen Energy Supply LLC, Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 4.75%), 9.51% - 9.57%, 11/13/23[b]		27,729	27,708,203
TAMKO Building Products LLC, Term Loan, (3-mo. CME Term SOFR + 3.00%), 7.78% - 7.99%, 05/29/26[b][j]		990	960,982
Tempo Acquisition LLC, Term Loan B1, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.81%, 08/31/28[b][j]		1,485	1,481,874
Tenable, Inc., Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 2.75%), 7.58%, 07/07/28[b][j]		990	976,363
The Vinoy St. Petersburg, Term Loan, (1-mo. CME Term SOFR at 0.39% Floor + 2.67%), 0.00% - 7.40%, 06/09/26[b][c]		26,712	25,730,067
ThoughtWorks, Inc., Term Loan, (1-mo. LIBOR USD at 0.50% Floor + 2.50%), 7.34%, 03/24/28[b][j]		886	881,107
TransDigm, Inc., Term Loan I, (3-mo. CME Term SOFR + 3.25%), 8.15%, 08/24/28[b][j]		851	847,610

Security		*Par (000)*	*Value*
United States (continued)			
TransMontaigne Operating Co. LP, Term Loan B, (1-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.28% - 8.34%, 11/17/28[b][j]	USD	991	$ 975,299
Triton Water Holdings, Inc., 1st Lien Term Loan (3-mo. LIBOR USD at 0.50% Floor + 3.50%), 8.66%, 03/31/28[b][j]		5,135	4,589,578
TruGreen LP, 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 4.00%), 8.84%, 11/02/27[b][j]		990	912,544
UKG, Inc., 1st Lien Term Loan[b][j]			
(3-mo. CME Term SOFR at 0.50% Floor + 3.25%), 8.03%, 05/04/26		990	963,216
(3-mo. CME Term SOFR + 3.75%), 8.58%, 05/04/26		990	972,304
Ultra Clean Holdings, Inc., Term Loan B, (1-mo. LIBOR USD + 3.75%), 8.59%, 08/27/25[b][j]		891	890,131
United AirLines, Inc., Term Loan B, (3-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.57%, 04/21/28[b][j]		990	981,237
Univision Communications, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.25%), 8.09%, 03/15/26[b][j]		990	983,599
US Foods, Inc., Term Loan B, (1-mo. CME Term SOFR + 2.00%), 6.91%, 09/13/26[b][j]		853	847,925
Vaca Morada, Term Loan, (3-mo. LIBOR USD + 2.75%), 0.00% - 3.00%, 01/01/28[b][c]		29,349	29,275,152
Vaco Holdings LLC, Term Loan, (3-mo. CME Term SOFR at 0.75% Floor + 5.00%), 10.05%, 01/21/29[b]		7,704	7,550,385
Verscend Holding Corp., Term Loan B1, (1-mo. LIBOR USD + 4.00%), 8.84%, 08/27/25[b][j]		992	989,629
Vertex Aerospace Services Corp., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.50%), 8.34%, 12/06/28[b][j]		990	983,812
Vertiv Group Corp., Term Loan B, (1-mo. LIBOR USD + 2.75%), 7.42%, 03/02/27[b][j]		992	970,324
VFH Parent LLC, Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 3.00%), 7.86%, 01/13/29[b][j]		990	951,944
ViaSat, Inc., Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 4.50%), 9.42%, 03/02/29[b][j]		993	961,236
Victory Capital Holdings, Inc., Term Loan B2, (3-mo. CME Term SOFR + 2.25%), 6.95%, 07/01/26[b][j]		986	978,105
Virgin Media Bristol LLC, Facility Term Loan N, (1-mo. LIBOR USD + 2.50%), 7.18%, 01/31/28[b][j]		1,000	982,000
Virtusa Corp., Term Loan B1, (1-mo. CME Term SOFR at 0.75% Floor + 3.75%), 8.66%, 02/15/29[b][j]		990	975,457
VM Consolidated, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD + 3.25%), 8.09%, 03/24/28[b][j]		920	917,987

Security		Par (000)	Value
United States (continued)			
VS Buyer LLC, Term Loan, (2-mo. CME Term SOFR + 3.00%), 7.70%, 02/28/27[b][j]	USD	990	$ 978,245
WEX, Inc., Term Loan B, (1-mo. LIBOR USD + 2.25%), 7.09%, 03/31/28[b][j]		990	981,861
WIN Waste Innovations Holdings, Inc., Term Loan, (1-mo. CME Term SOFR at 0.50% Floor + 2.75%), 7.67%, 03/24/28[b][j]		990	935,637
Woof Holdings, Inc., 1st Lien Term Loan, (1-mo. LIBOR USD at 0.75% Floor + 3.75%), 8.53%, 12/21/27[b][c]		3,233	3,087,291
WR Grace Holdings LLC, Term Loan, (3-mo. LIBOR USD at 0.50% Floor + 3.75%), 8.94%, 09/22/28[b][j]		990	980,075
Zayo Group Holdings, Inc., Term Loan, (1-mo. LIBOR USD + 3.00%), 7.84%, 03/09/27[b][j]		1,000	809,660
Ziggo Financing Partnership, Facility Term Loan I, (1-mo. LIBOR USD + 2.50%), 7.18%, 04/30/28[b][j]		1,000	986,110
ZoomInfo LLC, 1st Lien Term Loan, (1-mo. CME Term SOFR + 2.75%), 7.66%, 02/28/30[b][j]		998	995,006
			1,217,724,788
Total Floating Rate Loan Interests — 4.0% **(Cost: $1,585,224,178)**			1,490,213,916

Foreign Agency Obligations

Security		Par (000)	Value
Argentina — 0.0%			
YPF SA			
7.00%, 09/30/33[d][e]		5,545	3,617,391
7.00%, 12/15/47[a]		4,456	2,785,000
			6,402,391
Chile — 0.0%			
Empresa Nacional del Petroleo, 3.75%, 08/05/26[d]		12,397	11,508,290
Colombia — 0.2%			
Ecopetrol SA			
5.88%, 09/18/23		4,000	3,995,000
4.13%, 01/16/25		24,682	23,768,766
6.88%, 04/29/30		36,251	33,171,115
4.63%, 11/02/31		3,424	2,618,162
8.88%, 01/13/33		3,763	3,795,926
5.88%, 05/28/45		2,385	1,633,725
Empresas Publicas de Medellin ESP, 4.25%, 07/18/29[a]		3,156	2,387,317
			71,370,011
Finland — 0.0%			
Finnair OYJ, 4.25%, 05/19/25[d]	EUR	2,625	2,526,546
France — 0.2%			
Electricite de France SA[d]			
(6-Year EUR Swap Annual + 3.44%), 4.00%[b][n]		8,500	8,819,468
(12-Year EUR Swap Annual + 3.79%), 5.38%[b][n]		11,000	11,376,425
(12-Year EUR Swap Annual + 3.04%), 5.00%[b][n]		900	898,149
(13-Year GBP Swap Semi + 4.23%), 6.00%[b][n]	GBP	7,300	8,000,327

Security		Par (000)	Value
France (continued)			
(5-Year EURIBOR ICE Swap Rate + 3.37%), 2.88%[b][n]	EUR	5,400	$ 4,898,514
(5-Year EUR Swap Annual + 3.20%), 3.00%[b][n]		1,000	885,755
(5-Year EUR Swap Annual + 4.86%), 7.50%[b][n]		8,200	8,688,185
(BPISDS15 + 3.32%), 5.88%[b][n]	GBP	3,000	3,062,042
(5-Year EUR Swap Annual + 3.97%), 3.38%[b][n]	EUR	7,600	6,132,197
4.25%, 01/25/32		12,700	13,643,682
			66,404,744
India — 0.0%			
Power Finance Corp. Ltd., 4.50%, 06/18/29[d]	USD	1,500	1,414,890
Indonesia — 0.0%[d]			
Bank Mandiri Persero Tbk. PT, 5.50%, 04/04/26		380	382,417
Pertamina Persero PT, 3.65%, 07/30/29		4,759	4,414,496
			4,796,913
Ireland — 0.1%			
AIB Group plc[b][d][n]			
(5-Year EUR Swap Annual + 5.70%), 5.25%	EUR	16,030	15,602,620
(5-Year EUR Swap Annual + 6.63%), 6.25%		6,415	6,356,102
			21,958,722
Italy — 0.1%[d]			
A2A SpA, 4.50%, 09/19/30		6,153	6,738,116
Banca Monte dei Paschi di Siena SpA, (3-mo. EURIBOR + 3.21%), 6.75%, 03/02/26[b]		4,625	4,913,741
Poste Italiane SpA, (5-Year EURIBOR ICE Swap Rate + 2.68%), 2.63%[b][n]		3,860	3,196,627
			14,848,484
Mexico — 0.4%			
Comision Federal de Electricidad, 4.88%, 01/15/24[d]	USD	14,519	14,294,863
Petroleos Mexicanos			
4.88%, 01/18/24		10,000	9,855,000
6.88%, 10/16/25		5,000	4,930,625
6.88%, 08/04/26		6,000	5,669,400
6.50%, 03/13/27		22,599	20,420,456
8.75%, 06/02/29		51,998	48,066,951
5.95%, 01/28/31		5,135	3,907,221
6.70%, 02/16/32		14,062	11,148,354
5.50%, 06/27/44		5,383	3,192,119
6.75%, 09/21/47		7,332	4,738,305
6.35%, 02/12/48		13,040	8,068,500
Series 13-2, 7.19%, 09/12/24	MXN	2,306	11,806,391
			146,098,185
Morocco — 0.0%			
OCP SA[d]			
4.50%, 10/22/25	USD	7,000	6,785,625
5.13%, 06/23/51		2,568	1,858,975
			8,644,600
Netherlands — 0.0%			
TenneT Holding BV, (5-Year EUR Swap Annual + 2.72%), 2.37%[b][d][n]	EUR	5,400	5,446,359

Security		Par (000)	Value
Norway — 0.0%			
Equinor ASA, 1.38%, 05/22/32[d]	EUR	3,860	$ 3,477,812
Oman — 0.0%			
OQ SAOC, 5.13%, 05/06/28[a]	USD	1,712	1,625,116
Panama — 0.0%			
Aeropuerto Internacional de Tocumen SA, 5.13%, 08/11/61[a]		1,712	1,319,096
Peru — 0.0%			
Corp. Financiera de Desarrollo SA, 4.75%, 07/15/25[d]		4,545	4,382,516
South Korea — 0.0%			
Korea National Oil Corp.[d]			
4.75%, 04/03/26		500	498,265
4.88%, 04/03/28		500	503,330
			1,001,595
Supranational — 0.2%			
European Union[d]			
Series NGEU, 3.38%, 11/04/42	EUR	27,548	30,061,275
Series NGEU, 2.63%, 02/04/48		14,010	13,485,297
Series NGEU, 3.00%, 03/04/53		27,377	27,896,023
			71,442,595
Total Foreign Agency Obligations — 1.2% **(Cost: $467,832,195)**			444,668,865

Foreign Government Obligations

Security		Par (000)	Value
Angola — 0.0%			
Republic of Angola, 8.75%, 04/14/32[a]	USD	9,675	8,163,281
Bahrain — 0.0%			
Kingdom of Bahrain, 5.45%, 09/16/32[d]		2,893	2,582,003
Brazil — 0.1%			
Federative Republic of Brazil			
10.00%, 01/01/25	BRL	130	24,881,515
10.00%, 01/01/27		68	12,676,985
			37,558,500
Chile — 0.0%			
Republic of Chile, 4.34%, 03/07/42	USD	4,677	4,118,099
China — 0.1%			
China Development Bank, 3.30%, 02/01/24	CNY	168,000	24,613,373
Colombia — 0.3%			
Republic of Colombia			
4.50%, 01/28/26	USD	7,369	7,059,502
3.88%, 04/25/27		3,736	3,391,121
5.75%, 11/03/27	COP	160,046,300	27,748,289
7.00%, 03/26/31		115,297,900	19,047,426
3.13%, 04/15/31	USD	9,414	7,182,882
7.00%, 06/30/32	COP	166,058,900	26,444,086
8.00%, 04/20/33	USD	12,144	12,453,672
7.25%, 10/18/34	COP	72,332,000	11,215,110
4.13%, 05/15/51	USD	9,149	5,654,082
			120,196,170
Czech Republic — 0.3%			
Czech Republic			
5.50%, 12/12/28	CZK	246,700	11,778,839
0.95%, 05/15/30[d]		171,640	6,110,698
5.00%, 09/30/30		1,414,890	66,480,522
1.20%, 03/13/31		626,710	22,265,974
Czech Republic (continued)			
4.20%, 12/04/36[d]	CZK	168,180	$ 7,393,504
			114,029,537
Dominican Republic — 0.1%			
Dominican Republic Government Bond			
6.88%, 01/29/26[d]	USD	3,047	3,085,659
5.95%, 01/25/27[d]		4,279	4,203,583
5.50%, 02/22/29[a]		2,568	2,411,191
4.50%, 01/30/30[a]		4,883	4,241,496
7.05%, 02/03/31[a]		13,200	13,274,250
4.88%, 09/23/32[a]		7,882	6,683,936
			33,900,115
Egypt — 0.0%			
Arab Republic of Egypt			
8.50%, 01/31/47[a]		2,268	1,313,739
7.50%, 02/16/61[d]		20,000	10,741,250
7.50%, 02/16/61[a]		2,568	1,379,176
			13,434,165
Germany — 0.5%[d]			
Bundesrepublik Deutschland			
0.00%, 08/15/29	EUR	19,480	18,302,182
0.00%, 08/15/31		4,800	4,322,178
1.70%, 08/15/32		83,140	85,848,214
4.00%, 01/04/37		4,420	5,673,671
Federal Republic of Germany, 0.10%, 04/15/26		56,154	61,109,453
			175,255,698
Ghana — 0.0%			
Republic of Ghana, 7.63%, 05/16/29[d][g][p]	USD	6,169	2,121,750
Guatemala — 0.0%			
Republic of Guatemala			
4.50%, 05/03/26[d]		2,452	2,385,796
5.25%, 08/10/29[a]		2,234	2,170,890
5.25%, 08/10/29[d]		2,695	2,618,866
3.70%, 10/07/33[d]		4,078	3,382,956
4.65%, 10/07/41[a]		2,352	1,916,586
			12,475,094
Hong Kong — 0.0%			
Hong Kong Government International Bond[d]			
4.50%, 01/11/28		850	868,284
4.63%, 01/11/33		425	447,019
5.25%, 01/11/53		200	225,162
			1,540,465
Hungary — 0.0%			
Hungary Government Bond			
5.38%, 03/25/24		760	759,430
5.25%, 06/16/29[a]		4,536	4,439,610
			5,199,040
India — 0.0%			
Indian Railway Finance Corp. Ltd., 3.25%, 02/13/30[d]		638	555,778
Indonesia — 0.5%			
Bank Negara Indonesia Persero Tbk. PT, 3.75%, 03/30/26[d]		1,980	1,797,068
Perusahaan Penerbit SBSN Indonesia III, 4.40%, 06/06/27[a]		2,375	2,360,418
Republic of Indonesia			
4.55%, 01/11/28		475	475,052

Security		Par (000)	Value
Indonesia (continued)			
4.10%, 04/24/28	USD	5,318	$ 5,212,637
6.38%, 08/15/28	IDR	248,266,000	16,545,547
9.00%, 03/15/29		117,321,000	8,781,842
8.25%, 05/15/29		179,715,000	13,012,483
6.38%, 04/15/32		586,734,000	38,308,219
4.85%, 01/11/33	USD	500	503,180
7.00%, 02/15/33	IDR	535,700,000	36,243,752
8.25%, 05/15/36		329,661,000	24,293,935
7.13%, 06/15/38		710,400,000	47,996,594
6.75%, 01/15/44[d]	USD	3,279	3,816,297
5.65%, 01/11/53		400	415,544
			199,762,568
Ivory Coast — 0.0%			
Republic of Cote d'Ivoire, 6.38%, 03/03/28[d]		7,976	7,633,032
Mexico — 1.1%			
United Mexican States			
5.00%, 03/06/25	MXN	8,697	43,786,885
5.75%, 03/05/26		6,384	31,982,162
7.50%, 06/03/27		7,245	38,124,802
3.75%, 01/11/28	USD	4,202	4,046,526
8.50%, 05/31/29	MXN	16,023	87,535,416
2.66%, 05/24/31	USD	9,093	7,610,841
7.75%, 05/29/31	MXN	16,512	85,876,439
4.88%, 05/19/33	USD	1,798	1,723,383
7.50%, 05/26/33	MXN	18,606	94,001,440
6.35%, 02/09/35	USD	820	872,480
8.50%, 11/18/38	MXN	2,137	11,338,410
			406,898,784
Morocco — 0.1%			
Kingdom of Morocco[a]			
5.95%, 03/08/28	USD	2,030	2,070,600
6.50%, 09/08/33		18,006	18,546,180
			20,616,780
Nigeria — 0.0%			
Federal Republic of Nigeria			
8.38%, 03/24/29[a]		2,756	2,266,810
7.63%, 11/28/47[d]		4,134	2,645,760
			4,912,570
Oman — 0.0%			
Oman Government Bond[d]			
6.50%, 03/08/47		4,279	3,947,377
6.75%, 01/17/48		5,135	4,858,994
			8,806,371
Panama — 0.1%			
Republic of Panama			
3.88%, 03/17/28		8,340	7,984,508
3.16%, 01/23/30		5,550	4,862,494
6.40%, 02/14/35		17,783	18,503,211
6.85%, 03/28/54		6,323	6,485,027
			37,835,240
Paraguay — 0.0%			
Republic of Paraguay			
4.95%, 04/28/31[a]		899	866,299
5.60%, 03/13/48[d]		3,625	3,203,141
5.40%, 03/30/50[d]		5,418	4,643,564
			8,713,004
Peru — 0.0%			
Republic of Peru			
2.78%, 01/23/31		4,215	3,595,395

Security		Par (000)	Value
Peru (continued)			
1.86%, 12/01/32	USD	8,032	$ 6,063,156
			9,658,551
Philippines — 0.0%			
Republic of Philippines, 2.65%, 12/10/45		1,702	1,166,057
Poland — 0.2%			
Republic of Poland			
4.88%, 10/04/33		47,326	47,123,918
4.25%, 02/14/43[d]	EUR	19,345	20,344,598
5.50%, 04/04/53	USD	5,517	5,565,274
			73,033,790
Romania — 0.1%			
Romania Government Bond			
5.25%, 11/25/27[a]		4,519	4,445,566
2.13%, 03/07/28[d]	EUR	11,222	10,331,789
2.88%, 03/11/29[d]		4,690	4,321,134
2.50%, 02/08/30[d]		4,934	4,267,361
2.12%, 07/16/31[d]		5,570	4,402,135
			27,767,985
Russia — 0.0%			
Russian Federation, 6.10%, 07/18/35[g][p]	RUB	1,479,489	952,665
Saudi Arabia — 0.1%			
Kingdom of Saudi Arabia			
4.75%, 01/18/28[a]	USD	3,048	3,084,576
4.50%, 04/17/30[d]		5,268	5,245,940
2.25%, 02/02/33[d]		3,911	3,211,420
5.00%, 01/18/53[a]		4,084	3,792,505
3.45%, 02/02/61[d]		17,250	12,186,047
			27,520,488
Senegal — 0.0%			
Republic of Senegal, 6.25%, 05/23/33[d]		2,683	2,132,985
South Africa — 0.3%			
Republic of South Africa			
4.85%, 09/30/29		3,723	3,332,085
8.00%, 01/31/30	ZAR	345,344	17,661,807
8.25%, 03/31/32		189,146	9,261,193
5.88%, 04/20/32	USD	3,595	3,257,969
9.00%, 01/31/40	ZAR	1,102,454	50,309,264
8.75%, 01/31/44		153,299	6,664,312
5.00%, 10/12/46	USD	5,944	4,101,360
			94,587,990
South Korea — 0.0%			
Export-Import Bank of Korea, 5.13%, 01/11/33		300	314,574
Spain — 2.8%[a][d]			
Bonos y Obligaciones del Estado			
2.55%, 10/31/32	EUR	427,039	436,031,053
3.15%, 04/30/33		461,423	492,656,838
3.90%, 07/30/39		23,720	26,367,933
2.90%, 10/31/46		45,767	43,370,461
Kingdom of Spain, 3.45%, 07/30/66		42,500	42,103,822
			1,040,530,107
Sri Lanka — 0.0%			
Democratic Socialist Republic of Sri Lanka[d][g][p]			
6.85%, 03/14/24	USD	4,398	1,544,248
6.35%, 06/28/24		1,930	677,671

Security		Par (000)	Value
Sri Lanka (continued)			
6.83%, 07/18/26	USD	1,000	$ 360,110
			2,582,029
Turkey — 0.1%			
Republic of Turkey, 4.88%, 04/16/43		25,090	16,590,763
Ukraine — 0.0%			
Ukraine Government Bond[g][p]			
7.75%, 09/01/25[d]		2,568	510,872
8.99%, 02/01/26[d]		3,740	683,251
7.75%, 09/01/26[d]		3,663	661,171
7.38%, 09/25/34[a]		6,537	1,117,827
7.25%, 03/15/35[a]		14,529	2,481,735
			5,454,856
United Kingdom — 0.1%			
U.K. Treasury Bonds, 3.50%, 01/22/45[d]	GBP	33,536	38,975,920
Uruguay — 0.0%			
Oriental Republic of Uruguay, 5.75%, 10/28/34	USD	4,655	5,099,553
Total Foreign Government Obligations — 6.9% **(Cost: $2,669,227,972)**			2,597,289,730
		Shares	
Investment Companies			
Health Care Select Sector SPDR Fund		42,000	5,437,320
Industrial Select Sector SPDR Fund[h]		87,333	8,836,353
iShares 0-5 Year TIPS Bond ETF[s]		401,690	39,859,699
iShares 20+ Year Treasury Bond ETF[h][s]		103,000	10,956,110
iShares Biotechnology ETF[h][s]		29,333	3,788,650
iShares China Large-Cap ETF[h][s]		290,523	8,579,144
iShares Core U.S. Aggregate Bond ETF[s]		23,200	2,311,648
iShares iBoxx $ High Yield Corporate Bond ETF[h][s]		2,036,658	153,869,512
iShares iBoxx $ Investment Grade Corporate Bond ETF[h][s]		2,718,006	297,920,638
iShares J.P. Morgan USD Emerging Markets Bond ETF[h][s]		2,159,925	186,358,329
iShares Latin America 40 ETF[s]		536,067	12,795,919
iShares MSCI Brazil ETF[h][s]		496,774	13,601,672
KraneShares CSI China Internet ETF[g]		420,001	13,099,831
SPDR Bloomberg High Yield Bond ETF[h]		642,747	59,659,776
SPDR S&P 500 ETF Trust		77,770	31,838,261
SPDR S&P Metals & Mining ETF[h]		216,077	11,486,654
VanEck JPMorgan EM Local Currency Bond ETF		416,676	10,521,069
VanEck Semiconductor ETF[g][h]		38,000	10,001,220
Vanguard Intermediate-Term Corporate Bond ETF[h]		3,319,000	266,250,180
Vanguard Long-Term Corporate Bond ETF[h]		1,450,449	115,629,794
Vanguard Short-Term Corporate Bond ETF		512,500	39,067,875
Total Investment Companies — 3.5% **(Cost: $1,262,523,503)**			1,301,869,654

Security		Par (000)	Value
Municipal Bonds			
California - 0.2%			
Bay Area Toll Authority, Series 2010S-1, RB, 6.92%, 04/01/40	USD	6,360	$ 7,559,495
California Pollution Control Financing Authority, Series 2012, RB, AMT, 5.00%, 11/21/45[a]		11,555	11,563,922
California State Public Works Board, Series 2009G, Sub-Series G-2, RB, 8.36%, 10/01/34		7,255	9,227,078
Central Unified School District, Series 2021A, GO, 3.00%, 08/01/44		5,000	4,191,882
City of Riverside, Series 2010A, RB, 7.61%, 10/01/40		3,805	4,828,429
Contra Costa Community College District, Series 2010B, GO, 6.50%, 08/01/34		3,205	3,637,873
Golden State Tobacco Securitization Corp., Series 2021B, RB, 2.75%, 06/01/34		4,140	3,459,135
Los Angeles Unified School District, Series 2010RY, GO, 6.76%, 07/01/34		3,745	4,336,167
State of California			
Series 2009, GO, 7.50%, 04/01/34		2,155	2,698,469
Series 2009, GO, 7.55%, 04/01/39		4,840	6,259,490
Series 2009, GO, 7.30%, 10/01/39		3,720	4,629,811
Series 2009, GO, 7.35%, 11/01/39		2,270	2,825,269
University of California, Series 2009R, RB, 5.77%, 05/15/43		3,960	4,363,704
			69,580,724
Colorado - 0.1%			
City & County of Denver, Series 2022 A, GO, 5.00%, 08/01/37		10,000	11,710,176
City of Greeley			
Series 2022, RB, 3.00%, 08/01/38		1,275	1,195,124
Series 2022, RB, 3.00%, 08/01/39		1,340	1,236,414
Series 2022, RB, 3.00%, 08/01/40		1,380	1,251,804
Colorado Health Facilities Authority, Series 2016A, RB, 4.00%, 11/15/46		10,860	10,438,542
Denver City & County School District No. 1, Series 2022 A, GO, 5.00%, 12/01/45		5,950	6,691,783
			32,523,843
Delaware - 0.0%			
University of Delaware, Series 2010A, RB, 5.87%, 11/01/40		7,500	8,302,169
District of Columbia - 0.0%			
District of Columbia			
Series 2015, RB, 5.00%, 07/15/34		3,280	3,428,472
Series 2015, RB, 5.00%, 07/15/35		3,280	3,385,177
			6,813,649
Florida - 0.1%			
Brevard County Health Facilities Authority, Series 2022A, RB, 5.00%, 04/01/47		14,000	14,857,431
County of Broward Airport System, Series 2019C, RB, 2.91%, 10/01/32		3,100	2,692,688
County of Miami-Dade, Series 2019E, RB, 2.53%, 10/01/30		7,590	6,618,546
Florida Department of Management Services, Series 2021 A, COP, 3.00%, 11/01/36		5,005	4,723,370

Security		*Par (000)*	*Value*
Florida (continued)			
Sumter Landing Community Development District, Series 2016, RB, 4.17%, 10/01/47	USD	2,555	$ 2,291,402
			31,183,437
Georgia - 0.1%			
State of Georgia			
Series 2022A, GO, 4.00%, 07/01/40		7,890	8,306,094
Series 2022A, GO, 4.00%, 07/01/41		7,890	8,262,077
			16,568,171
Louisiana - 0.0%			
Louisiana Public Facilities Authority, Series 2020A, RB, 3.00%, 05/15/47		8,000	5,819,839
Maryland - 0.0%			
County of Montgomery, Series 2015MD, RB, 4.00%, 12/01/44		4,165	4,023,508
Massachusetts - 0.1%			
Commonwealth of Massachusetts			
Series 2009E, GO, 5.46%, 12/01/39		805	875,444
Series 2019H, GO, 2.90%, 09/01/49		1,055	760,680
Series 2021 D, GO, 5.00%, 09/01/49		7,795	8,560,540
Massachusetts Housing Finance Agency			
Series 2014B, RB, AMT, 4.50%, 12/01/39		860	861,234
Series 2014E, RB, AMT, 3.80%, 12/01/29		100	99,230
Series 2014E, RB, AMT, 4.05%, 12/01/34		105	105,359
Series 2014E, RB, AMT, 4.20%, 12/01/39		110	107,717
Series 2015A, RB, AMT, 4.35%, 12/01/40		815	807,924
Massachusetts School Building Authority			
Series 2019B, RB, 2.87%, 10/15/31		11,415	9,969,862
Series 2019B, RB, 2.97%, 10/15/32		9,240	7,994,876
			30,142,866
Minnesota - 0.0%			
State of Minnesota, Series 2021 A, GO, 4.00%, 09/01/38		7,785	8,219,063
New Hampshire - 0.0%			
New Hampshire Municipal Bond Bank, Series 2022 A, RB, 3.00%, 02/15/38		1,530	1,437,116
New Jersey - 0.0%			
New Jersey Health Care Facilities Financing Authority, Series 2021, RB, 3.00%, 07/01/51		4,965	3,709,617
New Jersey Transportation Trust Fund Authority, Series 2010C, RB, 5.75%, 12/15/28		3,800	3,902,957
Rutgers The State University of New Jersey, Series 2019R, RB, 3.27%, 05/01/43		3,750	2,999,272
			10,611,846
New York - 0.2%			
New York City Municipal Water Finance Authority			
Series 2010AA-1, RB, 5.75%, 06/15/41		1,610	1,801,636
Series 2011AA, RB, 5.44%, 06/15/43		4,775	5,149,766
New York (continued)			
New York City Transitional Finance Authority Future Tax Secured, Series 2019B, Sub-Series B-3, RB, 3.90%, 08/01/31	USD	11,870	$ 11,151,297
New York State Dormitory Authority, Series 2020F, RB, 3.19%, 02/15/43		4,005	3,191,001
New York State Urban Development Corp.			
Series 2017D, RB, 3.32%, 03/15/29		3,700	3,447,297
Series 2020 E, RB, 4.00%, 03/15/38		6,360	6,478,670
Series 2021 B, RB, 2.01%, 03/15/30		7,085	6,032,757
Series 2021 B, RB, 2.50%, 03/15/33		9,725	8,067,447
State of New York, Series 2019B, GO, 2.80%, 02/15/32		11,215	9,850,724
State of New York Mortgage Agency, Series 2014-189, RB, AMT, 3.85%, 10/01/34		135	135,052
			55,305,647
North Carolina - 0.0%			
City of Charlotte, Series 2021A, RB, 3.00%, 07/01/46		12,525	9,916,397
Ohio - 0.0%			
American Municipal Power, Inc., Series 2010A, RB, 7.83%, 02/15/41		4,015	5,149,184
JobsOhio Beverage System, Series 2013B, RB, 3.99%, 01/01/29		6,260	6,155,120
State of Ohio, Series 2020 C, GO, 5.00%, 03/01/39		4,095	4,635,910
			15,940,214
Oregon - 0.0%			
Oregon School Boards Association			
Series 2002B, GO, 5.55%, 06/30/28		6,710	6,923,229
Series 2005A, GO, 4.76%, 06/30/28		3,046	3,034,063
State of Oregon, Series 2003, GO, 5.89%, 06/01/27		3,880	4,049,266
			14,006,558
Pennsylvania - 0.0%			
Commonwealth Financing Authority, Series 2016A, RB, 4.14%, 06/01/38		1,580	1,452,554
Puerto Rico - 0.2%			
Commonwealth of Puerto Rico[f]			
Series 2022, VRDN, 0.00%, 11/01/43		8,946	3,895,421
Series 2022, VRDN, 0.00%, 11/01/51		141,202	46,611,176
Puerto Rico Electric Power Authority[g][p]			
Series 2003NN, RB, 5.50%, 12/30/49		2,060	1,470,727
Series 2007-TT, RB, 5.00%, 07/01/18		1,915	1,367,205
Series 2008WW, RB, 5.38%, 07/01/24		1,530	1,092,336
Series 2008WW, RB, 5.25%, 07/01/33		2,930	2,091,859
Series 2008WW, RB, 5.50%, 07/01/38		6,160	4,397,902
Series 2010 AAA, RB, 5.25%, 07/01/26		940	671,108
Series 2010AAA, RB, 5.25%, 07/01/23		1,710	1,220,846
Series 2010ZZ, RB, 5.00%, 07/01/18		1,225	874,583
Series 2010ZZ, RB, 5.25%, 07/01/23		500	356,973
Series 2010ZZ, RB, 5.25%, 07/01/26		1,150	821,037
Series 2010-ZZ, RB, 5.25%, 07/01/18		6,255	4,465,727

Security		Par (000)		Value
Puerto Rico (continued)				
Series 2012A, RB, 5.00%, 07/01/42	USD	6,800	$	4,854,827
Series 2012A, RB, 5.05%, 07/01/42		1,030		735,364
Series 2013A, RB, 7.00%, 07/01/43		7,405		5,361,824
Series 2020CCC, RB, 5.25%, 07/01/28		1,635		1,167,300
Puerto Rico Sales Tax Financing Corp., Series 2018A-1, RB, 4.75%, 07/01/53		2,048		1,856,155
				83,312,370
South Carolina - 0.0%				
City of Charleston Waterworks & Sewer System, Series 2022, RB, 5.00%, 01/01/52		5,000		5,580,308
Tennessee - 0.0%				
Tennessee Housing Development Agency				
Series 2018-3, RB, 3.85%, 07/01/43		765		769,147
Series 2018-3, RB, 3.95%, 01/01/49		615		616,188
				1,385,335
Texas - 0.0%				
Dallas Fort Worth International Airport, Series 2019A, RB, 3.14%, 11/01/45		2,360		1,846,841
Temple College, Series 2021, GO, 3.00%, 07/01/46		6,035		4,674,766
Texas A&M University, Series 2017B, RB, 2.84%, 05/15/27		5,965		5,641,126
University of Houston, Series 2020 A, RB, 3.00%, 02/15/44		5,530		4,533,882
				16,696,615
Utah - 0.1%				
City of Salt Lake City, Series 2021 A, RB, AMT, 5.00%, 07/01/46		12,445		12,952,477
Virginia - 0.0%				
Tobacco Settlement Financing Corp., Series 2007A-1, RB, 6.71%, 06/01/46		10,165		9,380,526
Virginia College Building Authority, Series 2020B, RB, 1.97%, 02/01/32		3,370		2,819,574
Virginia Small Business Financing Authority, Series 2017, RB, AMT, 5.00%, 12/31/47		2,900		2,874,833
				15,074,933
Washington - 0.2%				
State of Washington, Series 2022 A, GO, 5.00%, 08/01/39		10,000		11,342,593
Washington Health Care Facilities Authority, Series 2015A, RB, 4.00%, 10/01/45		26,000		25,062,088
				36,404,681
Wisconsin - 0.0%				
Wisconsin Health & Educational Facilities Authority, Series 2016 A, RB, 5.00%, 11/15/35		6,895		7,255,245
Total Municipal Bonds — 1.3% (Cost: $547,565,630)				500,509,565

Non-Agency Mortgage-Backed Securities

Security		Par (000)		Value
Collateralized Mortgage Obligations — 3.5%				
Cayman Islands — 0.0%				
Prima Capital CRE Securitization Ltd., Series 2016-6A, Class C, 4.00%, 08/24/40[(a)]	USD	17,980	$	16,097,938
Netherlands — 0.1%[(b)]				
Domi BV				
Series 2021-1, Class A, (3-mo. EURIBOR + 0.63%), 3.59%, 06/15/53[(d)]	EUR	2,227		2,387,305
Series 2023-1, Class A, (3-mo. EURIBOR + 1.12%), 3.76%, 02/15/55[(d)]		2,557		2,765,322
Series 2023-1, Class B, (3-mo. EURIBOR + 1.70%), 4.34%, 02/15/55[(d)]		803		852,116
Dutch Property Finance BV				
Series 2021-1, Class B, (3-mo. EURIBOR + 1.10%), 3.57%, 07/28/58[(d)]		740		776,297
Series 2021-2, Class A, (3-mo. EURIBOR + 0.70%), 3.17%, 04/28/59[(d)]		2,440		2,619,215
Series 2021-2, Class B, (3-mo. EURIBOR + 0.80%), 3.27%, 04/28/59[(d)]		820		846,661
Series 2021-2, Class C, (3-mo. EURIBOR + 1.05%), 3.52%, 04/28/59[(d)]		504		514,967
Jubilee Place, Series 3, Class C, (3-mo. EURIBOR + 1.60%), 3.94%, 01/17/59[(d)]		202		206,186
Paragon Mortgages No. 25 plc				
Series 25, Class B, (Sterling Overnight Index Average + 1.07%), 5.27%, 05/15/50[(d)]	GBP	3,805		4,687,478
Series 25, Class C, (Sterling Overnight Index Average + 1.42%), 5.62%, 05/15/50[(d)]		2,985		3,676,913
				19,332,460
United Kingdom — 0.3%[(b)]				
Atlas Funding plc				
Series 2021-1, Class C, (Sterling Overnight Index Average + 1.70%), 5.90%, 07/25/58[(d)]		125		152,496
Series 2021-1, Class D, (Sterling Overnight Index Average + 2.25%), 6.45%, 07/25/58[(d)]		110		133,728
Series 2022-1, Class B, (Sterling Overnight Index Average + 1.80%), 5.99%, 02/25/60[(d)]		2,955		3,560,124
Barley Hill No. 2 plc, Series 2, Class C, (Sterling Overnight Index Average + 1.70%), 5.88%, 08/27/58[(d)]		520		615,900
Canada Square Funding plc				
Series 2021-2, Class A, (Sterling Overnight Index Average + 0.78%), 4.96%, 06/17/58[(d)]		1,750		2,126,336
Series 2021-2, Class B, (Sterling Overnight Index Average + 1.20%), 5.38%, 06/17/58[(d)]		382		457,234

Security		Par (000)	Value
United Kingdom (continued)			
Series 2021-2, Class C, (Sterling Overnight Index Average + 1.60%), 5.78%, 06/17/58[(d)]	GBP	102	$ 119,972
Series 6, Class C, (Sterling Overnight Index Average + 1.45%), 5.66%, 01/17/59[(d)]		317	364,383
Series 6, Class D, (Sterling Overnight Index Average + 1.85%), 6.06%, 01/17/59[(d)]		178	203,371
CMF plc			
Series 2020-1, Class B, (Sterling Overnight Index Average + 1.00%), 5.18%, 01/16/57[(d)]		220	268,032
Series 2020-1, Class C, (Sterling Overnight Index Average + 1.25%), 5.43%, 01/16/57[(d)]		100	121,651
Finsbury Square			
Series 2021-1GRX, Class AGRN, (Sterling Overnight Index Average + 0.65%), 4.83%, 12/16/67[(d)]		2,422	2,942,327
Series 2021-1GRX, Class B, (Sterling Overnight Index Average + 1.00%), 5.18%, 12/16/67[(d)]		1,470	1,753,180
Series 2021-1GRX, Class C, (Sterling Overnight Index Average + 1.25%), 5.43%, 12/16/67[(d)]		1,045	1,219,443
Finsbury Square plc			
Series 2020-2X, Class B, (Sterling Overnight Index Average + 2.00%), 6.18%, 06/16/70[(d)]		9,640	11,892,939
Series 2021-2X, Class A, (Sterling Overnight Index Average + 0.80%), 4.98%, 12/16/71[(d)]		4,479	5,453,473
Series 2021-2X, Class B, (Sterling Overnight Index Average + 1.25%), 5.43%, 12/16/71[(d)]		1,339	1,602,851
Series 2021-2X, Class C, (Sterling Overnight Index Average + 1.40%), 5.58%, 12/16/71[(d)]		371	431,779
Series 2021-2X, Class D, (Sterling Overnight Index Average + 1.70%), 5.88%, 12/16/71[(d)]		200	227,547
Gemgarto plc, Series 2021-1X, Class C, (Sterling Overnight Index Average + 1.30%), 5.48%, 12/16/67[(d)]		218	261,328
Great Hall Mortgages No. 1 plc, Series 2007-2X, Class BA, (Sterling Overnight Index Average + 0.42%), 4.60%, 06/18/39[(d)]		6,150	7,171,074
Harben Finance			
Series 2017-1RX, Class C, (Sterling Overnight Index Average + 1.15%), 5.33%, 09/28/55[(d)]		741	858,040
Series 2017-1RX, Class D, (Sterling Overnight Index Average + 1.50%), 5.68%, 09/28/55[(d)]		441	500,616
Hops Hill No. 1 plc			
Series 1, Class C, (Sterling Overnight Index Average + 1.85%), 6.03%, 05/27/54[(d)]		200	242,969
Series 1, Class D, (Sterling Overnight Index Average + 2.35%), 6.53%, 05/27/54[(d)]		100	120,752

Security		Par (000)	Value
United Kingdom (continued)			
Hops Hill No. 2 plc			
Series 2, Class B, (Sterling Overnight Index Average + 2.25%), 5.68%, 11/27/54[(d)]	GBP	4,073	$ 4,966,948
Series 2, Class C, (Sterling Overnight Index Average + 2.85%), 7.03%, 11/27/54[(d)]		1,077	1,309,716
Lanebrook Mortgage Transaction plc			
Series 2020-1, Class C, (Sterling Overnight Index Average + 2.25%), 6.43%, 06/12/57[(d)]		370	449,186
Series 2021-1, Class A, (Sterling Overnight Index Average + 0.65%), 4.86%, 07/20/58[(d)]		1,899	2,311,584
Series 2021-1, Class B, (Sterling Overnight Index Average + 0.95%), 5.16%, 07/20/58[(d)]		266	313,853
Series 2021-1, Class C, (Sterling Overnight Index Average + 1.25%), 5.46%, 07/20/58[(d)]		158	183,623
Series 2021-1, Class D, (Sterling Overnight Index Average + 1.65%), 5.86%, 07/20/58[(d)]		103	118,307
London Wall Mortgage Capital plc			
Series 2021-FL1, Class A, (Sterling Overnight Index Average + 0.75%), 4.95%, 05/15/51[(d)]		1,619	1,962,736
Series 2021-FL2, Class A, (Sterling Overnight Index Average + 0.80%), 5.00%, 05/15/52[(d)]		1,059	1,288,457
Mortimer BTL plc			
Series 2021-1, Class A, (Sterling Overnight Index Average + 0.70%), 4.88%, 06/23/53[(d)]		1,949	2,357,504
Series 2021-1, Class B, (Sterling Overnight Index Average + 1.10%), 5.28%, 06/23/53[(d)]		334	393,409
Series 2021-1, Class C, (Sterling Overnight Index Average + 1.45%), 5.63%, 06/23/53[(d)]		110	128,566
Newgate Funding plc, Series 2006-1, Class BB, (3-mo. EURIBOR at 0.28% Floor + 0.28%), 3.00%, 12/01/50[(d)]	EUR	1,042	1,017,222
Paragon Mortgages No. 12 plc, Series 12X, Class B1B, (3-mo. EURIBOR + 0.48%), 3.13%, 11/15/38[(d)]		610	601,977
Parkmore Point RMBS plc, Series 2022-1X, Class A, (Sterling Overnight Index Average + 1.50%), 5.70%, 07/25/45[(d)]	GBP	11,291	13,950,681
Pierpont BTL plc			
Series 2021-1, Class A, (Sterling Overnight Index Average + 0.80%), 4.98%, 12/22/53[(d)]		3,256	3,948,337
Series 2021-1, Class B, (Sterling Overnight Index Average + 1.25%), 5.43%, 12/22/53[(d)]		1,728	2,069,730
Polaris plc			
Series 2022-1, Class C, (Sterling Overnight Index Average + 1.50%), 5.68%, 10/23/59[(d)]		421	494,395
Series 2022-1, Class D, (Sterling Overnight Index Average + 2.00%), 6.18%, 10/23/59[(d)]		307	355,839

Security		Par (000)	Value
United Kingdom (continued)			
Series 2022-1, Class E, (Sterling Overnight Index Average + 3.40%), 7.58%, 10/23/59[(d)]	GBP	538	$ 633,683
Precise Mortgage Funding plc			
Series 2020-1B, Class B, (Sterling Overnight Index Average + 1.45%), 5.63%, 10/16/56[(d)]		115	139,535
Series 2020-1B, Class C, (Sterling Overnight Index Average + 1.70%), 5.88%, 10/16/56[(d)]		100	119,666
Series 2020-1B, Class D, (Sterling Overnight Index Average + 1.95%), 6.13%, 10/16/56[(d)]		100	119,141
Residential Mortgage Securities 32 plc, Series 32X, Class C, (Sterling Overnight Index Average + 2.20%), 6.38%, 06/20/70[(d)]		1,025	1,249,244
RMAC No.2 plc, Series 2018-2, Class C, (Sterling Overnight Index Average at 9.85% Cap + 1.97%), 6.15%, 06/12/46[(d)]		420	516,984
RMAC Securities No. 1 plc, Series 2007-NS1X, Class A2A, (Sterling Overnight Index Average + 0.27%), 4.45%, 06/12/44[(d)]		304	358,100
RMAC Securities No.1 plc			
Series 2006-NS1X, Class M1C, (3-mo. EURIBOR + 0.25%), 3.20%, 06/12/44[(d)]	EUR	117	117,745
Series 2007-NS1X, Class M1C, (3-mo. EURIBOR + 0.27%), 3.22%, 06/12/44[(d)]		2,003	1,991,887
Stanlington No. 2 plc			
Series 2, Class C, (Sterling Overnight Index Average at 8.00% Cap + 1.75%), 5.93%, 06/12/45[(d)]	GBP	534	634,785
Series 2, Class D, (Sterling Overnight Index Average at 8.00% Cap + 2.20%), 6.38%, 06/12/45[(d)]		329	387,406
Series 2, Class E, (Sterling Overnight Index Average at 8.00% Cap + 3.30%), 7.48%, 06/12/45[(d)]		450	511,001
Together Asset-Backed Securitisation plc			
Series 2021-1ST1, Class A, (Sterling Overnight Index Average + 0.70%), 4.91%, 07/12/63[(d)]		975	1,191,405
Series 2021-1ST1, Class B, (Sterling Overnight Index Average + 0.95%), 5.16%, 07/12/63[(d)]		157	185,639
Series 2021-1ST1, Class C, (Sterling Overnight Index Average + 1.25%), 5.46%, 07/12/63[(d)]		107	126,034
Tower Bridge Funding plc			
Series 2020-1, Class C, (Sterling Overnight Index Average + 2.45%), 6.63%, 09/20/63[(d)]		150	184,815
Series 2020-1, Class D, (Sterling Overnight Index Average + 3.45%), 7.63%, 09/20/63[(d)]		119	147,427
Series 2021-1, Class C, (Sterling Overnight Index Average + 1.85%), 6.06%, 07/21/64[(d)]		365	444,383

Security		Par (000)	Value
United Kingdom (continued)			
Series 2021-1, Class D, (Sterling Overnight Index Average + 2.15%), 6.36%, 07/21/64[(d)]	GBP	253	$ 305,861
Series 2021-2, Class A, (Sterling Overnight Index Average + 0.78%), 4.97%, 11/20/63[(d)]		1,101	1,349,631
Series 2021-2, Class B, (Sterling Overnight Index Average + 1.10%), 5.29%, 11/20/63[(d)]		253	304,516
Series 2021-2, Class C, (Sterling Overnight Index Average + 1.50%), 5.69%, 11/20/63[(d)]		140	166,306
Series 2021-2, Class D, (Sterling Overnight Index Average + 1.80%), 5.99%, 11/20/63[(d)]		170	198,894
Series 2022-1X, Class C, (Sterling Overnight Index Average + 1.25%), 5.43%, 12/20/63[(d)]		264	308,399
Twin Bridges plc			
Series 2018-1, Class D, (Sterling Overnight Index Average + 2.17%), 6.35%, 09/12/50[(d)]		843	1,036,274
Series 2020-1, Class B, (Sterling Overnight Index Average + 2.00%), 6.18%, 12/12/54[(d)]		2,752	3,391,489
Series 2020-1, Class C, (Sterling Overnight Index Average + 2.25%), 6.43%, 12/12/54[(d)]		390	477,389
Series 2020-1, Class D, (Sterling Overnight Index Average + 3.00%), 7.18%, 12/12/54[(d)]		225	274,785
Series 2021-1, Class C, (Sterling Overnight Index Average + 1.60%), 5.78%, 03/12/55[(d)]		436	515,922
Series 2021-1, Class D, (Sterling Overnight Index Average + 2.10%), 6.28%, 03/12/55[(d)]		804	939,116
Series 2021-2, Class A, (Sterling Overnight Index Average + 0.66%), 4.84%, 09/12/55[(d)]		3,113	3,776,234
Series 2021-2, Class B, (Sterling Overnight Index Average + 0.90%), 5.08%, 09/12/55[(d)]		819	969,629
Series 2021-2, Class C, (Sterling Overnight Index Average + 1.15%), 5.33%, 09/12/55[(d)]		435	503,176
Series 2021-2, Class D, (Sterling Overnight Index Average + 1.50%), 5.68%, 09/12/55[(d)]		187	212,074
Series 2022-1, Class C, (Sterling Overnight Index Average + 1.30%), 5.48%, 12/01/55[(d)]		830	953,612
Series 2022-1, Class D, (Sterling Overnight Index Average + 1.70%), 5.88%, 12/01/55[(d)]		365	410,419
Series 2022-2, Class B, (Sterling Overnight Index Average + 2.00%), 6.18%, 06/12/55[(d)]		5,709	7,007,487
			113,183,708
United States — 3.1%			
Agate Bay Mortgage Trust[(a)(b)]			
Series 2015-1, Class B5, 3.67%, 01/25/45	USD	1,323	861,305
Series 2015-3, Class B5, 3.54%, 04/25/45		1,521	996,109

Security		Par (000)	Value
United States (continued)			
Series 2015-4, Class B5, 3.51%, 06/25/45	USD	1,061	$ 649,547
Ajax Mortgage Loan Trust[(a)]			
Series 2022-A, Class A1, 3.50%, 10/25/61[(e)]		49,472	46,086,733
Series 2022-A, Class A2, 3.00%, 10/25/61[(b)]		2,705	2,269,135
Series 2022-A, Class A3, 3.00%, 10/25/61[(b)]		1,443	1,185,733
Series 2022-A, Class B, 3.00%, 10/25/61		10,820	7,360,983
Series 2022-A, Class C, 3.00%, 10/25/61		5,377	7,192,647
Series 2022-A, Class M1, 3.00%, 10/25/61		1,578	1,261,630
Series 2022-A, Class M2, 3.00%, 10/25/61		7,078	5,423,113
Series 2022-A, Class M3, 3.00%, 10/25/61		451	332,157
Series 2022-B, Class A1, 3.50%, 03/27/62[(e)]		64,834	60,795,082
Series 2022-B, Class A2, 3.00%, 03/27/62[(b)]		2,124	1,653,462
Series 2022-B, Class A3, 3.00%, 03/27/62[(b)]		1,821	1,388,471
Series 2022-B, Class B, 3.00%, 03/27/62		10,116	6,263,866
Series 2022-B, Class C, 3.00%, 03/27/62[(c)]		6,166	6,165,556
Series 2022-B, Class M1, 3.00%, 03/27/62		1,365	1,012,736
Series 2022-B, Class M2, 3.00%, 03/27/62		6,777	4,805,545
Series 2023-A, Class A1, 3.50%, 07/25/62[(b)(c)]		65,810	61,309,040
Series 2023-A, Class A2, 3.00%, 07/25/62[(b)(c)]		2,667	2,209,278
Series 2023-A, Class A3, 2.50%, 07/25/62[(b)(c)]		1,511	1,172,234
Series 2023-A, Class B, 2.50%, 07/25/62[(b)(c)]		8,888	6,106,763
Series 2023-A, Class C, 2.50%, 07/25/62[(b)(c)]		4,452	4,546,047
Series 2023-A, Class M1, 2.50%, 07/25/62[(b)(c)]		4,578	3,392,533
Alternative Loan Trust			
Series 2005-22T1, Class A1, (1-mo. LIBOR USD at 0.35% Floor and 5.42% Cap + 0.35%), 5.20%, 06/25/35[(b)]		7,464	6,084,674
Series 2006-11CB, Class 3A1, 6.50%, 05/25/36		3,626	1,899,229
Series 2006-15CB, Class A1, 6.50%, 06/25/36		643	322,216
Series 2006-23CB, Class 2A5, (1-mo. LIBOR USD at 0.40% Floor and 7.50% Cap + 0.40%), 5.25%, 08/25/36[(b)]		7,545	1,623,906
Series 2006-34, Class A3, (1-mo. LIBOR USD at 0.70% Floor and 6.25% Cap + 0.70%), 5.55%, 11/25/46[(b)]		4,732	1,516,131
Series 2006-45T1, Class 2A2, 6.00%, 02/25/37		2,406	1,358,095
United States (continued)			
Series 2006-J7, Class 2A1, (1-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.16%, 11/20/46[(b)]	USD	3,839	$ 2,741,374
Series 2006-OA11, Class A4, (1-mo. LIBOR USD at 0.38% Floor + 0.38%), 5.23%, 09/25/46[(b)]		2,712	2,258,861
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%), 4.87%, 11/25/46[(b)]		9,897	7,424,897
Series 2006-OA16, Class A4C, (1-mo. LIBOR USD at 0.68% Floor + 0.68%), 5.53%, 10/25/46[(b)]		10,375	7,312,156
Series 2006-OA21, Class A1, (1-mo. LIBOR USD at 0.19% Floor + 0.19%), 4.95%, 03/20/47[(b)]		3,266	2,644,342
Series 2006-OC7, Class 2A3, (1-mo. LIBOR USD at 0.50% Floor + 0.50%), 5.35%, 07/25/46[(b)]		5,445	4,670,078
Series 2006-OC10, Class 2A3, (1-mo. LIBOR USD at 0.46% Floor + 0.46%), 5.31%, 11/25/36[(b)]		4,217	3,483,852
Series 2007-25, Class 1A3, 6.50%, 11/25/37		20,975	10,561,421
Series 2007-3T1, Class 1A1, 6.00%, 04/25/37		712	351,580
Series 2007-9T1, Class 1A1, 6.00%, 05/25/37		3,827	1,946,550
Series 2007-OA3, Class 1A1, (1-mo. LIBOR USD at 0.28% Floor + 0.28%), 5.13%, 04/25/47[(b)]		2,931	2,490,674
Series 2007-OA3, Class 2A2, (1-mo. LIBOR USD at 0.36% Floor + 0.36%), 5.21%, 04/25/47[(b)]		13	808
Series 2007-OA8, Class 2A1, (1-mo. LIBOR USD at 0.36% Floor + 0.36%), 5.21%, 06/25/47[(b)]		565	405,320
Series 2007-OH2, Class A2A, (1-mo. LIBOR USD at 0.48% Floor and 10.00% Cap + 0.48%), 5.33%, 08/25/47[(b)]		686	540,930
American Home Mortgage Assets Trust[(b)]			
Series 2006-3, Class 2A11, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.94% Floor + 0.94%), 4.08%, 10/25/46		2,641	1,801,388
Series 2006-4, Class 1A12, (1-mo. LIBOR USD at 0.21% Floor + 0.21%), 5.06%, 10/25/46		5,446	2,899,039
Angel Oak Mortgage Trust, Series 2019-5, Class B1, 3.96%, 10/25/49[(a)(b)]		715	608,293
APS Resecuritization Trust[(a)(b)]			
Series 2016-1, Class 1MZ, 2.98%, 07/31/57		20,793	8,301,119
Series 2016-3, Class 3A, (1-mo. LIBOR USD at 2.85% Floor + 2.85%), 7.70%, 09/27/46		3,160	3,150,642
Banc of America Funding Trust[(a)(b)]			
Series 2014-R2, Class 1C, 0.00%, 11/26/36		9,290	2,435,071
Series 2016-R2, Class 1A1, 4.70%, 05/01/33		3,027	2,916,253

Security		Par (000)		Value
United States (continued)				
Barclays Mortgage Loan Trust, Series 2022-NQM1, Class A1, 4.55%, 07/25/52[a][e]	USD	13,669	$	12,970,364
Barclays Mortgage Trust[a]				
Series 2021-NPL1, Class A, 2.00%, 11/25/51[e]		63,902		57,351,635
Series 2021-NPL1, Class B, 4.62%, 11/25/51[e]		6,222		5,622,089
Series 2021-NPL1, Class C, 0.00%, 11/25/51[c]		13,942		12,849,336
Series 2022-RPL1, Class A, 4.25%, 02/25/28[e]		31,394		29,529,146
Series 2022-RPL1, Class B, 4.25%, 02/25/28[c][e]		4,958		4,270,720
Series 2022-RPL1, Class C, 0.00%, 02/25/28[c]		8,807		5,150,247
Series 2022-RPL1, Class SA, 0.00%, 02/25/28		132		61,621
Bayview Commercial Asset Trust, Series 2007-4A, Class A1, (1-mo. LIBOR USD at 0.45% Floor + 0.45%), 5.30%, 09/25/37[a][b]		6,708		6,098,352
BCAP LLC Trust, Series 2011-RR5, Class 11A5, (1-mo. LIBOR USD at 0.15% Floor + 0.15%), 3.82%, 05/28/36[a][b]		3,615		3,414,104
Bear Stearns ALT-A Trust[b]				
Series 2006-6, Class 1A1, (1-mo. LIBOR USD at 0.32% Floor and 11.50% Cap + 0.32%), 5.17%, 11/25/36		2,078		1,632,582
Series 2007-1, Class 1A1, (1-mo. LIBOR USD at 0.32% Floor and 11.50% Cap + 0.32%), 5.17%, 01/25/47		1,874		1,439,690
Bear Stearns Asset-Backed Securities I Trust[e]				
Series 2005-AC9, Class A5, 6.25%, 12/25/35		2,273		1,514,859
Series 2006-AC1, Class 1A2, 6.25%, 02/25/36		3,372		2,194,320
Bear Stearns Mortgage Funding Trust[b]				
Series 2006-SL1, Class A1, (1-mo. LIBOR USD at 0.28% Floor and 11.00% Cap + 0.28%), 5.13%, 08/25/36		1,050		1,010,435
Series 2007-AR2, Class A1, (1-mo. LIBOR USD at 0.17% Floor and 10.50% Cap + 0.17%), 5.02%, 03/25/37		99		88,001
Series 2007-AR3, Class 1A1, (1-mo. LIBOR USD at 0.14% Floor and 10.50% Cap + 0.14%), 4.99%, 03/25/37		1,542		1,265,280
Series 2007-AR4, Class 2A1, (1-mo. LIBOR USD at 0.21% Floor and 10.50% Cap + 0.21%), 5.06%, 06/25/37		1,061		939,229
Chase Mortgage Finance Trust, Series 2007-S6, Class 1A1, 6.00%, 12/25/37		49,830		22,409,518
CHL Mortgage Pass-Through Trust				
Series 2005-22, Class 2A1, 3.51%, 11/25/35[b]		1,074		823,493

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%), 4.10%, 04/25/46[b]	USD	26,610	$	8,268,658
Series 2006-OA5, Class 3A1, (1-mo. LIBOR USD at 0.40% Floor + 0.40%), 5.25%, 04/25/46[b]		1,151		1,033,308
Series 2007-15, Class 2A2, 6.50%, 09/25/37		13,121		5,643,602
CHNGE Mortgage Trust[a]				
Series 2022-1, Class A1, 3.01%, 01/25/67[b]		4,990		4,460,807
Series 2022-4, Class A1, 6.00%, 10/25/57[e]		1,921		1,900,019
CIM Trust, Series 2019-J2, Class B4, 3.77%, 10/25/49[a][b]		1,604		1,171,331
Citicorp Mortgage Securities Trust				
Series 2007-9, Class 1A1, 6.25%, 12/25/37		3,132		2,615,518
Series 2008-2, Class 1A1, 6.50%, 06/25/38		4,153		3,232,377
Citigroup Mortgage Loan Trust[a]				
Series 2014-C, Class B2, 4.25%, 02/25/54		582		539,855
Series 2022-A, Class A1, 6.17%, 09/25/62[e]		12,865		12,790,654
CitiMortgage Alternative Loan Trust, Series 2007-A6, Class 1A11, 6.00%, 06/25/37		868		749,842
COLT Mortgage Loan Trust, Series 2020-2, Class M1, 5.25%, 03/25/65[a][b]		2,734		2,528,845
Credit Suisse Mortgage Capital Certificates[a]				
Series 2009-12R, Class 3A1, 6.50%, 10/27/37		21,075		8,781,845
Series 2021-JR1, Class A1, 2.46%, 09/27/66[b]		43,932		42,159,601
Series 2021-JR1, Class A2, 3.50%, 09/27/66[b]		2,245		1,996,552
Series 2021-JR1, Class B2, 34.24%, 09/27/66		3,875		3,340,174
Series 2021-JR1, Class PT2, 0.00%, 07/26/60[b][c]		3,132		1,049,208
CSFB Mortgage-Backed Pass-Through Certificates, Series 2005-10, Class 10A1, (1-mo. LIBOR USD at 1.35% Floor and 6.25% Cap + 1.35%), 6.20%, 11/25/35[b]		3,159		750,524
CSMC Trust[a][b]				
Series 2014-4R, Class 16A3, (1-mo. LIBOR USD at 0.20% Floor + 0.20%), 4.46%, 02/27/36		2,142		1,983,216
Series 2014-9R, Class 9A1, (1-mo. LIBOR USD at 0.12% Floor + 0.12%), 4.63%, 08/27/36		2,586		1,975,252
Series 2014-SAF1, Class B5, 3.85%, 03/25/44		2,835		2,092,040
Series 2015-4R, Class 1A4, (1-mo. LIBOR USD at 0.15% Floor + 0.15%), 3.62%, 10/27/36		5,266		3,776,450
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA4, Class A2A, (1-mo. LIBOR USD at 0.34% Floor + 0.34%), 5.19%, 08/25/47[b]		2,212		1,865,773

Security		*Par (000)*		*Value*
United States (continued)				
Deutsche Alt-B Securities Mortgage Loan Trust[b]				
Series 2006-AB3, Class A3, 6.51%, 07/25/36	USD	916	$	759,414
Series 2006-AB3, Class A8, (1-mo. LIBOR USD + 0.00%), 6.36%, 07/25/36		583		482,922
GCAT Trust[a]				
Series 2020-NQM2, Class B1, 4.85%, 04/25/65[b]		4,430		3,710,739
Series 2022-NQM4, Class A1, 5.27%, 08/25/67[e]		13,976		13,686,723
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%), 5.14%, 03/25/36[b]		1,330		1,242,829
GS Mortgage-Backed Securities Corp. Trust[a][b]				
Series 2019-PJ2, Class B4, 4.39%, 11/25/49		2,579		2,173,929
Series 2020-PJ2, Class B4, 3.57%, 07/25/50		1,893		1,460,281
GSMPS Mortgage Loan Trust[a][b]				
Series 2005-RP1, Class 1AF, (1-mo. LIBOR USD at 0.35% Floor + 0.35%), 5.20%, 01/25/35		2,875		2,552,548
Series 2005-RP2, Class 1AF, (1-mo. LIBOR USD at 0.35% Floor + 0.35%), 5.20%, 03/25/35		4,163		3,615,992
Series 2006-RP1, Class 1AF1, (1-mo. LIBOR USD at 0.35% Floor and 9.15% Cap + 0.35%), 5.20%, 01/25/36		2,733		2,206,470
GSR Mortgage Loan Trust				
Series 2005-AR1, Class 2A1, 4.22%, 01/25/35[b]		370		338,869
Series 2007-1F, Class 2A4, 5.50%, 01/25/37		151		188,101
Series 2007-OA2, Class 2A1, 2.63%, 06/25/47[b]		1,573		961,610
HarborView Mortgage Loan Trust[b]				
Series 2006-12, Class 1A1A, (1-mo. LIBOR USD at 0.41% Floor + 0.41%), 5.17%, 12/19/36		11,129		9,095,270
Series 2007-4, Class 2A2, (1-mo. LIBOR USD at 0.25% Floor and 10.00% Cap + 0.50%), 5.01%, 07/19/47		1,163		1,010,659
Homeward Opportunities Fund I Trust, Series 2020-2, Class B1, 5.45%, 05/25/65[a][b]		6,360		5,637,347
Homeward Opportunities Fund Trust, Series 2022-1, Class A1, 5.08%, 07/25/67[a][e]		13,655		13,376,252
Impac Secured Assets Trust, Series 2006-3, Class A1, (1-mo. LIBOR USD at 0.34% Floor + 0.34%), 5.19%, 11/25/36[b]		1,874		1,578,497
IndyMac INDX Mortgage Loan Trust[b]				
Series 2006-AR15, Class A1, (1-mo. LIBOR USD at 0.24% Floor + 0.24%), 5.09%, 07/25/36		630		564,751
Series 2007-AR19, Class 3A1, 3.36%, 09/25/37		5,213		3,282,242
Series 2007-FLX5, Class 2A2, (1-mo. LIBOR USD at 0.24% Floor + 0.24%), 5.09%, 08/25/37	USD	1,566	$	1,315,054
JP Morgan Mortgage Trust[a][b]				
Series 2021-INV5, Class A5A, 2.50%, 12/25/51		19,485		15,373,526
Series 2021-INV5, Class B4, 3.19%, 12/25/51		2,588		1,781,842
Series 2021-INV5, Class B5, 3.19%, 12/25/51		906		560,525
Series 2021-INV5, Class B6, 2.95%, 12/25/51		3,095		1,172,060
Series 2021-INV7, Class A5A, 2.50%, 02/25/52		9,051		7,141,438
Series 2021-INV7, Class B1, 3.27%, 02/25/52		7,637		6,432,957
Series 2021-INV7, Class B2, 3.27%, 02/25/52		1,792		1,451,036
Series 2021-INV7, Class B3, 3.27%, 02/25/52		2,494		1,866,688
Series 2021-INV7, Class B4, 3.27%, 02/25/52		1,325		912,414
Series 2021-INV7, Class B5, 3.27%, 02/25/52		545		336,605
Series 2021-INV7, Class B6, 3.08%, 02/25/52		1,793		653,398
JPMorgan Alternative Loan Trust, Series 2007-A2, Class 2A1, 4.20%, 05/25/37[b]		862		697,423
JPMorgan Madison Avenue Securities Trust, Series 2014-CH1, Class M2, (1-mo. LIBOR USD at 4.25% Floor + 4.25%), 9.10%, 11/25/24[a][b]		1,135		1,096,895
JPMorgan Mortgage Trust[b]				
Series 2007-A1, Class 4A1, 3.94%, 07/25/35		10		9,839
Series 2021-4, Class B3, 2.90%, 08/25/51[a]		6,706		4,680,927
Legacy Mortgage Asset Trust[a][e]				
Series 2020-GS5, Class A1, 3.25%, 06/25/60		5,039		5,033,808
Series 2020-SL1, Class A, 2.73%, 01/25/60		1,471		1,448,852
Series 2021-GS2, Class A1, 1.75%, 04/25/61		34,798		32,476,459
Lehman XS Trust, Series 2007-16N, Class AF2, (1-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.75%, 09/25/47[b]		3,174		3,747,544
MASTR Resecuritization Trust, Series 2008-3, Class A1, 4.19%, 08/25/37[a][b]		1,424		866,601
MCM Trust[c]				
Series 2018-NPL2, 3.00%, 08/25/28[a]		34,166		32,758,728
Series 2021-VFN1, 3.00%, 08/28/28		20,938		13,752,425
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2, Class A2, (1-mo. LIBOR USD at 0.42% Floor + 0.42%), 5.27%, 04/25/37[b]		3,133		2,547,721
MFA Trust[a]				
Series 2020-NQM1, Class A3, 2.30%, 08/25/49[b]		273		249,463
Series 2021-NQM1, Class B1, 3.51%, 04/25/65[b]		6,050		4,510,962

Security		*Par (000)*	*Value*
United States (continued)			
Series 2022-NQM3, Class A1, 5.57%, 09/25/67[e]	USD	11,652	$ 11,519,055
Morgan Stanley Resecuritization Trust, Series 2013-R7, Class 1B, (1-mo. LIBOR USD at 0.16% Floor and 10.50% Cap + 0.16%), 4.83%, 12/26/46[a][b]		1,290	1,120,645
Morgan Stanley Residential Mortgage Loan Trust, Series 2014-1A, Class B3, 6.01%, 06/25/44[a][b]		777	693,998
Mortgage Loan Resecuritization Trust, Series 2009-RS1, Class A85, (1-mo. LIBOR USD at 0.34% Floor and 9.00% Cap + 0.34%), 5.00%, 04/16/36[a][b]		7,093	6,659,537
NACC Reperforming Loan REMIC Trust[a]			
Series 2004-R1, Class A1, 6.50%, 03/25/34		3,349	2,864,201
Series 2004-R1, Class A2, 7.50%, 03/25/34		769	677,823
New Residential Mortgage Loan Trust[a][b]			
Series 2019-2A, Class A1, 4.25%, 12/25/57		2,158	2,061,764
Series 2020-RPL1, Class B3, 3.88%, 11/25/59		10,258	7,690,536
Nomura Asset Acceptance Corp. Alternative Loan Trust			
Series 2001-R1A, Class A, 7.00%, 02/19/30[a][b]		748	720,189
Series 2005-AP1, Class 2A4, 6.05%, 02/25/35[e]		607	573,198
Series 2006-AF1, Class 1A4, 7.13%, 05/25/36[e]		1,570	348,068
Series 2007-2, Class A4, (1-mo. LIBOR USD at 0.42% Floor + 0.42%), 5.27%, 06/25/37[b]		756	657,925
NYMT Loan Trust, Series 2020-SP2, Class A1, 2.94%, 10/25/60[a][b]		19,753	19,267,278
OBX Trust, Series 2022-NQM7, Class A1, 5.11%, 08/25/62[a][e]		9,126	8,961,531
PRKCM Trust[a][b]			
Series 2021-AFC2, Class A1, 2.07%, 11/25/56		3,496	2,900,932
Series 2022-AFC1, Class A1A, 4.10%, 04/25/57		1,972	1,852,833
Series 2022-AFC2, Class A1, 5.33%, 08/25/57		14,306	14,072,474
PRPM LLC[a]			
Series 2020-4, Class A1, 2.95%, 10/25/25[e]		10,251	9,995,602
Series 2021-4, Class A1, 1.87%, 04/25/26[e]		6,249	5,947,720
Series 2022-1, Class A1, 3.72%, 02/25/27[e]		1,764	1,677,858
Series 2023-1, Class A1, 6.88%, 02/25/28[b]		18,137	18,066,685
RALI Trust, Series 2007-QH9, Class A1, 4.37%, 11/25/37[b]		599	488,997
RCKT Mortgage Trust, Series 2020-1, Class B4, 3.47%, 02/25/50[a][b]		1,662	1,324,012
RCO VI Mortgage LLC, Series 2022-1, Class A1, 3.00%, 01/25/27[a][e]		26,940	25,360,010

Security		*Par (000)*	*Value*
United States (continued)			
Ready Capital Mortgage Financing LLC, Series 2022-FL10, Class A, (1-mo. CME Term SOFR at 2.55% Floor + 2.55%), 7.36%, 10/25/39[a][b]	USD	21,487	$ 21,259,162
Reperforming Loan REMIC Trust[a][b]			
Series 2005-R2, Class 1AF1, (1-mo. LIBOR USD at 0.34% Floor and 9.50% Cap + 0.34%), 5.19%, 06/25/35		1,175	1,066,065
Series 2005-R3, Class AF, (1-mo. LIBOR USD at 0.40% Floor and 9.50% Cap + 0.40%), 5.25%, 09/25/35		1,776	1,521,473
Residential Mortgage Loan Trust, Series 2019-3, Class B2, 5.66%, 09/25/59[a][b]		5,100	4,318,836
RFMSI Trust, Series 2006-SA2, Class 2A1, 4.94%, 08/25/36[b]		8,117	5,550,514
RMF Buyout Issuance Trust, Series 2021-HB1, Class M6, 6.00%, 11/25/31[a][b][c]		4,052	2,333,564
Seasoned Credit Risk Transfer Trust, Series 2018-1, Class BX, 3.31%, 05/25/57[b]		1,390	489,411
Seasoned Loans Structured Transaction Trust, Series 2020-2, Class M1, 4.75%, 09/25/60[a][b]		24,922	23,804,707
Sequoia Mortgage Trust, Series 2007-3, Class 2AA1, 3.23%, 07/20/37[b]		1,651	1,290,802
SG Residential Mortgage Trust, Series 2022-2, Class A1, 5.35%, 08/25/62[a][e]		2,940	2,891,516
STARM Mortgage Loan Trust, Series 2007-2, Class 3A3, 4.14%, 04/25/37[b]		473	285,528
Starwood Mortgage Residential Trust, Series 2020-3, Class B1, 4.75%, 04/25/65[a][b]		4,942	4,069,175
Structured Adjustable Rate Mortgage Loan Trust[b]			
Series 2005-11, Class 1A1, 3.99%, 05/25/35		686	523,786
Series 2006-3, Class 4A, 3.62%, 04/25/36		1,424	847,091
Structured Asset Mortgage Investments II Trust[b]			
Series 2006-AR2, Class A1, (1-mo. LIBOR USD at 0.46% Floor and 10.50% Cap + 0.46%), 5.31%, 02/25/36		1,011	851,856
Series 2006-AR4, Class 3A1, (1-mo. LIBOR USD at 0.38% Floor and 10.50% Cap + 0.38%), 5.23%, 06/25/36		4,176	3,374,110
Series 2006-AR5, Class 2A1, (1-mo. LIBOR USD at 0.42% Floor and 10.50% Cap + 0.42%), 5.27%, 05/25/46		1,008	661,837
Structured Asset Securities Corp. Mortgage Loan Trust, Series 2006-RF4, Class 2A1, 6.00%, 10/25/36[a]		2,283	1,293,896
Thornburg Mortgage Securities Trust, Series 2006-3, Class A1, (1-mo. LIBOR USD at 0.09% Floor + 0.09%), 3.21%, 06/25/46[b]		2,862	1,901,897
TVC DSCR, 2.38%, 02/01/51[a][c]		51,326	47,775,724

Security		Par (000)		Value
United States (continued)				
TVC Holding, 2.38%, 02/01/51[c] . . .	USD	12,832	$	11,192,997
TVC Mortgage Trust, Series 2020-RTL1, Class A1, 3.47%, 09/25/24[a]		653		651,505
Verus Securitization Trust[a][b]				
Series 2019-4, Class B1, 3.86%, 11/25/59		1,400		1,093,616
Series 2019-INV2, Class M1, 3.50%, 07/25/59		1,415		1,236,823
Series 2020-5, Class M1, 2.60%, 05/25/65		3,834		3,126,539
Series 2022-1, Class B1, 4.01%, 01/25/67		2,802		1,807,752
Visio Trust[a][b]				
Series 2019-2, Class B1, 3.91%, 11/25/54		1,825		1,296,063
Series 2020-1, Class M1, 4.45%, 08/25/55		1,900		1,650,599
Vista Point Securitization Trust, Series 2020-2, Class B1, 4.90%, 04/25/65[a][b]		1,160		1,060,110
WaMu Mortgage Pass-Through Certificates Trust[b]				
Series 2006-AR5, Class A1A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.99% Floor + 0.99%), 4.13%, 06/25/46		273		239,979
Series 2007-OA5, Class 1A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.75% Floor + 0.75%), 3.89%, 06/25/47		7,323		5,648,589
Series 2007-OA5, Class 2A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 1.25% Floor + 0.80%), 3.94%, 06/25/47		2,219		1,674,113
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust				
Series 2005-9, Class 5A6, (1-mo. LIBOR USD at 0.55% Floor and 5.50% Cap + 0.55%), 5.40%, 11/25/35[b]		703		474,558
Series 2005-9, Class 5A9, 5.50%, 11/25/35		286		217,812
Series 2006-1, Class 4CB, 6.50%, 02/25/36		2,120		1,710,442
Series 2006-4, Class 1A1, 6.00%, 04/25/36		2,758		2,474,618
Series 2006-4, Class 3A1, 7.00%, 05/25/36[e]		3,184		2,828,428
Series 2006-4, Class 3A5, 6.85%, 05/25/36[e]		846		751,925
Series 2007-OA1, Class 2A, (Federal Reserve US 12 Month Cumulative Average 1 Year CMT at 0.72% Floor + 0.72%), 3.86%, 12/25/46[b]		5,461		4,262,449
Western Mortgage Reference Notes[a][b]				
Series 2021-CL2, Class M1, (SOFR 30 Day Average + 3.15%), 7.71%, 07/25/59		17,448		16,129,381
Series 2021-CL2, Class M2, (SOFR 30 Day Average + 3.70%), 8.26%, 07/25/59		17,551		15,980,730
WinWater Mortgage Loan Trust, Series 2014-3, Class B5, 3.98%, 11/20/44[a][b]	USD	1,651	$	1,486,965
				1,160,939,525
				1,309,553,631
Commercial Mortgage-Backed Securities — 3.7%				
Bermuda — 0.1%[a][b]				
PFP Ltd., Series 2022-9, Class A, (1-mo. CME Term SOFR at 2.27% Floor + 2.27%), 6.93%, 08/19/35		15,120		14,894,643
RIAL Issuer Ltd., Series 2022-FL8, Class A, (1-mo. CME Term SOFR at 2.25% Floor + 2.25%), 6.99%, 01/19/37		24,413		23,880,272
				38,774,915
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%), 9.05%, 12/15/34[a][b]		1,999		1,822,163
Ireland — 0.1%[b]				
Agora Securities DAC, Series 2021-1X, Class A, (Sterling Overnight Index Average at 5.12% Cap + 1.20%), 5.41%, 07/22/31[d]	GBP	1,160		1,377,756
Atom Mortgage Securities DAC, Series 1X, Class D, (Sterling Overnight Index Average at 1.90% Floor + 1.90%), 6.11%, 07/22/31[d]		1,542		1,678,421
Frost CMBS DAC, Series 2021-1X, Class GBA, (Sterling Overnight Index Average at 1.35% Floor + 1.35%), 5.54%, 11/20/33[d]		1,850		2,225,339
Haus European Loan Conduit No 39 DAC				
Series 39X, Class A1, (3-mo. EURIBOR at 0.65% Floor + 0.65%), 3.12%, 07/28/51[d]	EUR	2,508		2,543,753
Series 39X, Class B, (3-mo. EURIBOR at 1.10% Floor + 1.10%), 3.57%, 07/28/51[d]		1,039		994,887
Haus European Loan Conduit No. 39 DAC, Series 39X, Class C, (3-mo. EURIBOR at 1.40% Floor + 1.40%), 3.87%, 07/28/51[d]		841		761,331
Last Mile Logistics Pan Euro Finance DAC				
Series 1X, Class A, (3-mo. EURIBOR at 0.75% Floor + 0.75%), 3.43%, 08/17/33[d]		1,845		1,911,765
Series 1X, Class B, (3-mo. EURIBOR at 1.05% Floor + 1.05%), 3.73%, 08/17/33[d]		1,125		1,117,237
Series 1X, Class C, (3-mo. EURIBOR at 1.40% Floor + 1.40%), 4.08%, 08/17/33[d]		1,331		1,327,390
Series 1X, Class D, (3-mo. EURIBOR at 1.90% Floor + 1.90%), 4.58%, 08/17/33[d]		1,031		1,008,340

Security		Par (000)	Value
Ireland (continued)			
Last Mile Securities PE DAC			
Series 2021-1X, Class B, (3-mo. EURIBOR at 1.20% Floor and 5.20% Cap + 1.20%), 3.88%, 08/17/31[(d)]	EUR	939	$ 952,123
Series 2021-1X, Class C, (3-mo. EURIBOR at 1.60% Floor and 5.60% Cap + 1.60%), 4.28%, 08/17/31[(d)]		1,061	1,054,580
Pearl Finance DAC			
Series 2020-1, Class A2, (3-mo. EURIBOR at 1.90% Floor + 1.90%), 4.58%, 11/17/32[(d)]		1,128	1,190,881
Series 2020-1, Class B, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 5.18%, 11/17/32[(d)]		1,355	1,425,697
River Green Finance 2020 DAC			
Series 2020-1, Class B, (3-mo. EURIBOR at 1.05% Floor + 1.05%), 3.50%, 01/22/32[(d)]		543	553,590
Series 2020-1, Class C, (3-mo. EURIBOR at 1.40% Floor + 1.40%), 3.85%, 01/22/32[(d)]		325	330,288
Scorpio European Loan Conduit No. 34 DAC, Series 34A, Class C, (Sterling Overnight Index Average at 2.10% Floor and 7.10% Cap + 2.22%), 6.41%, 05/17/29[(a)]	GBP	2,665	3,156,666
Taurus FR DAC			
Series 2019-1FR, Class B, (3-mo. EURIBOR at 1.45% Floor + 1.45%), 3.96%, 02/02/31[(d)]	EUR	353	372,169
Series 2019-1FR, Class C, (3-mo. EURIBOR at 1.95% Floor + 1.95%), 4.46%, 02/02/31[(d)]		374	392,553
Taurus UK DAC			
Series 2019-UK2, Class B, (Sterling Overnight Index Average at 1.80% Floor + 1.92%), 6.11%, 11/17/29[(d)]	GBP	3,361	4,021,740
Series 2019-UK2, Class C, (Sterling Overnight Index Average at 2.10% Floor + 2.22%), 6.41%, 11/17/29[(d)]		2,078	2,444,221
Series 2021-UK1X, Class B, (Sterling Overnight Index Average at 1.30% Floor + 1.30%), 5.50%, 05/17/31[(d)]		880	1,020,110
Series 2021-UK1X, Class C, (Sterling Overnight Index Average at 1.65% Floor + 1.65%), 5.85%, 05/17/31[(d)]		536	610,702
Series 2021-UK1X, Class D, (Sterling Overnight Index Average at 2.60% Floor + 2.60%), 6.80%, 05/17/31[(d)]		547	632,475
Series 2021-UK4X, Class A, (Sterling Overnight Index Average at 0.95% Floor + 0.95%), 5.15%, 08/17/31[(d)]		2,063	2,469,909
Series 2021-UK4X, Class B, (Sterling Overnight Index Average at 1.50% Floor + 1.50%), 5.70%, 08/17/31[(d)]		1,481	1,732,343

Security		Par (000)	Value
Ireland (continued)			
Series 2021-UK4X, Class C, (Sterling Overnight Index Average at 1.75% Floor + 1.75%), 5.95%, 08/17/31[(d)]	GBP	510	$ 588,360
Series 2021-UK4X, Class D, (Sterling Overnight Index Average at 2.10% Floor + 2.10%), 6.30%, 08/17/31[(d)]		2,301	2,598,176
Vita Scientia DAC, Series 2022-1X, Class B, (3-mo. EURIBOR at 1.80% Floor + 1.80%), 4.50%, 02/27/33[(d)]	EUR	2,700	2,704,653
			43,197,455
Italy — 0.1%[(d)]			
Cassia SRL[(b)]			
Series 2022-1X, Class A, (3-mo. EURIBOR at 2.50% Floor + 2.50%), 5.15%, 05/22/34[(d)]		12,859	13,235,204
Series 2022-1X, Class B, (3-mo. EURIBOR at 3.50% Floor + 3.50%), 6.15%, 05/22/34[(d)]		6,145	6,157,687
			19,392,891
Switzerland — 0.0%			
Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C2, Class AMFX, 4.88%, 04/15/37	USD	20	19,263
United Kingdom — 0.0%[(b)]			
Canary Wharf Finance II plc			
Series II, Class C2, (Sterling Overnight Index Average + 1.49%), 5.70%, 10/22/37[(d)]	GBP	2,100	2,081,618
Series II, Class D2, (Sterling Overnight Index Average at 1.26% Floor + 2.22%), 6.43%, 10/22/37[(d)]		14,689	14,249,119
Sage AR Funding plc, Series 1X, Class C, (Sterling Overnight Index Average + 2.15%), 6.35%, 11/17/30[(d)]		535	621,137
			16,951,874
United States — 3.4%			
1211 Avenue of the Americas Trust[(a)(b)]			
Series 2015-1211, Class C, 4.14%, 08/10/35	USD	1,100	934,360
Series 2015-1211, Class D, 4.14%, 08/10/35		1,235	1,027,877
Series 2015-1211, Class E, 4.14%, 08/10/35		2,360	1,923,353
245 Park Avenue Trust[(a)(b)]			
Series 2017-245P, Class D, 3.66%, 06/05/37		1,100	880,935
Series 2017-245P, Class E, 3.66%, 06/05/37		5,691	4,170,136
280 Park Avenue Mortgage Trust[(a)(b)]			
Series 2017-280P, Class D, (1-mo. LIBOR USD at 1.54% Floor + 1.54%), 6.12%, 09/15/34		3,660	3,388,548
Series 2017-280P, Class E, (1-mo. LIBOR USD at 2.12% Floor + 2.12%), 6.70%, 09/15/34		12,926	11,721,238

Security		Par (000)	Value
United States (continued)			
Alen Mortgage Trust, Series 2021-ACEN, Class D, (1-mo. LIBOR USD at 3.10% Floor + 3.10%), 7.78%, 04/15/34[(a)(b)]	USD	4,827	$ 3,673,893
Arbor Multifamily Mortgage Securities Trust[(a)]			
Series 2020-MF1, Class E, 1.75%, 05/15/53		1,165	589,564
Series 2021-MF3, Class A5, 2.57%, 10/15/54		3,605	2,949,800
AREIT LLC, Series 2022-CRE7, Class A, (1-mo. CME Term SOFR at 2.24% Floor + 2.24%), 6.99%, 06/17/39[(a)(b)]		11,460	11,374,050
Ashford Hospitality Trust, Series 2018-ASHF, Class D, (1-mo. LIBOR USD at 2.10% Floor + 2.10%), 6.78%, 04/15/35[(a)(b)]		3,816	3,537,491
Atrium Hotel Portfolio Trust, Series 2017-ATRM, Class D, (1-mo. LIBOR USD at 1.95% Floor + 2.20%), 6.88%, 12/15/36[(a)(b)]		12,415	11,039,959
BAMLL Commercial Mortgage Securities Trust[(a)(b)]			
Series 2015-200P, Class F, 3.60%, 04/14/33		4,751	3,920,720
Series 2017-SCH, Class AF, (1-mo. LIBOR USD at 1.00% Floor + 1.00%), 5.69%, 11/15/33		250	237,589
Series 2017-SCH, Class BF, (1-mo. LIBOR USD at 1.40% Floor + 1.40%), 6.09%, 11/15/33		6,440	5,829,319
Series 2017-SCH, Class CL, (1-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.19%, 11/15/32		2,560	2,314,906
Series 2017-SCH, Class DL, (1-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.68%, 11/15/32		5,070	4,391,960
Series 2018-DSNY, Class C, (1-mo. LIBOR USD at 1.35% Floor + 1.35%), 6.04%, 09/15/34		590	566,182
Series 2018-DSNY, Class D, (1-mo. LIBOR USD at 1.70% Floor + 1.70%), 6.38%, 09/15/34		4,862	4,617,413
Banc of America Commercial Mortgage Trust, Series 2015-UBS7, Class B, 4.34%, 09/15/48[(b)]		1,135	1,029,554
Bayview Commercial Asset Trust[(a)(b)]			
Series 2005-3A, Class A1, (1-mo. LIBOR USD at 0.48% Floor and 10.80% Cap + 0.48%), 5.17%, 11/25/35		3,274	2,957,404
Series 2005-4A, Class A1, (1-mo. LIBOR USD at 0.30% Floor + 0.45%), 5.30%, 01/25/36		5,715	5,200,123
Series 2005-4A, Class A2, (1-mo. LIBOR USD at 0.39% Floor + 0.59%), 5.43%, 01/25/36		138	126,369
Series 2005-4A, Class M1, (1-mo. LIBOR USD at 0.45% Floor + 0.68%), 5.52%, 01/25/36		370	336,257
Series 2006-1A, Class A2, (1-mo. LIBOR USD at 0.54% Floor + 0.54%), 5.39%, 04/25/36		524	470,891
Series 2006-2A, Class A2, (1-mo. LIBOR USD at 0.28% Floor + 0.42%), 5.27%, 07/25/36		950	861,480

Security		Par (000)	Value
United States (continued)			
Series 2006-3A, Class A1, (1-mo. LIBOR USD at 0.25% Floor + 0.38%), 5.22%, 10/25/36	USD	717	$ 660,236
Series 2006-3A, Class A2, (1-mo. LIBOR USD at 0.30% Floor + 0.45%), 5.30%, 10/25/36		778	717,812
Series 2006-4A, Class A1, (1-mo. LIBOR USD at 0.23% Floor + 0.35%), 5.19%, 12/25/36		2,209	2,041,038
Series 2007-1, Class A2, (1-mo. LIBOR USD at 0.27% Floor + 0.41%), 5.25%, 03/25/37		1,577	1,423,000
Series 2007-2A, Class A1, (1-mo. LIBOR USD at 0.27% Floor + 0.27%), 5.12%, 07/25/37		2,090	1,845,496
Series 2007-6A, Class A4A, (1-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.35%, 12/25/37		9,998	8,722,582
Series 2008-2, Class A4A, (1-mo. LIBOR USD at 2.50% Floor and 3.75% Cap + 2.50%), 7.35%, 04/25/38		2,617	2,550,213
BBCMS Mortgage Trust[(a)(b)]			
Series 2018-CHRS, Class E, 4.27%, 08/05/38		2,640	1,694,574
Series 2018-TALL, Class A, (1-mo. LIBOR USD at 0.72% Floor + 0.72%), 5.56%, 03/15/37		2,453	2,244,480
BB-UBS Trust, Series 2012-SHOW, Class E, 4.03%, 11/05/36[(a)(b)]		2,313	2,065,758
BDS LLC, Series 2022-FL12, Class A, (1-mo. CME Term SOFR at 2.14% Floor + 2.14%), 6.83%, 08/19/38[(a)(b)]		6,880	6,876,542
Beast Mortgage Trust[(a)(b)]			
Series 2021-SSCP, Class A, (1-mo. LIBOR USD at 0.75% Floor + 0.75%), 5.43%, 04/15/36		6,687	6,354,807
Series 2021-SSCP, Class B, (1-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.78%, 04/15/36		6,829	6,485,850
Series 2021-SSCP, Class C, (1-mo. LIBOR USD at 1.35% Floor + 1.35%), 6.03%, 04/15/36		8,403	7,935,981
Series 2021-SSCP, Class D, (1-mo. LIBOR USD at 1.60% Floor + 1.60%), 6.28%, 04/15/36		7,896	7,373,631
Series 2021-SSCP, Class E, (1-mo. LIBOR USD at 2.10% Floor + 2.10%), 6.78%, 04/15/36		6,692	6,209,722
Series 2021-SSCP, Class F, (1-mo. LIBOR USD at 2.90% Floor + 2.90%), 7.58%, 04/15/36		6,430	6,029,172
Series 2021-SSCP, Class G, (1-mo. LIBOR USD at 3.80% Floor + 3.80%), 8.48%, 04/15/36		7,248	6,793,070
Series 2021-SSCP, Class H, (1-mo. LIBOR USD at 4.90% Floor + 4.90%), 9.59%, 04/15/36		5,096	4,781,582
BFLD Trust, Series 2020-EYP, Class E, (1-mo. LIBOR USD at 3.70% Floor + 3.70%), 8.38%, 10/15/35[(a)(b)]		6,517	4,771,682
BHMS, Series 2018-ATLS, Class A, (1-mo. LIBOR USD at 1.25% Floor + 1.25%), 5.93%, 07/15/35[(a)(b)]		15,173	14,591,862

Security		Par (000)		Value
United States (continued)				
BLP Commercial Mortgage Trust, Series 2023-IND, Class A, (1-mo. CME Term SOFR at 1.69% Floor + 1.69%), 6.52%, 03/15/40[(a)(b)]	USD	5,030	$	4,974,854
BOCA Commercial Mortgage Trust, Series 2022-BOCA, Class A, (1-mo. CME Term SOFR at 1.77% Floor + 1.77%), 6.60%, 05/15/39[(a)(b)]		5,533		5,369,381
BPR Trust[(a)(b)]				
Series 2021-TY, Class E, (1-mo. LIBOR USD at 3.60% Floor + 3.60%), 8.28%, 09/15/38		5,768		5,410,975
Series 2022-SSP, Class A, (1-mo. CME Term SOFR at 3.00% Floor + 3.00%), 7.83%, 05/15/39		2,870		2,810,439
BWAY Mortgage Trust[(a)]				
Series 2013-1515, Class A2, 3.45%, 03/10/33		4,630		4,330,810
Series 2013-1515, Class D, 3.63%, 03/10/33		9,570		8,733,759
Series 2013-1515, Class E, 3.72%, 03/10/33		650		566,175
Series 2013-1515, Class F, 3.93%, 03/10/33[(b)]		601		496,067
BX Commercial Mortgage Trust[(a)]				
Series 2019-XL, Class A, (1-mo. CME Term SOFR at 1.03% Floor + 1.03%), 5.86%, 10/15/36[(b)]		4,863		4,807,682
Series 2019-XL, Class G, (1-mo. CME Term SOFR at 2.41% Floor + 2.41%), 7.24%, 10/15/36[(b)]		38,734		37,269,084
Series 2019-XL, Class J, (1-mo. CME Term SOFR at 2.76% Floor + 2.76%), 7.59%, 10/15/36[(b)]		37,013		35,371,478
Series 2020-VIV3, Class B, 3.54%, 03/09/44[(b)]		10,747		9,398,017
Series 2020-VIV4, Class A, 2.84%, 03/09/44		1,284		1,045,525
Series 2020-VKNG, Class A, (1-mo. CME Term SOFR at 1.04% Floor + 1.04%), 5.87%, 10/15/37[(b)]		883		862,793
Series 2020-VKNG, Class F, (1-mo. CME Term SOFR at 2.86% Floor + 2.86%), 7.69%, 10/15/37[(b)]		5,369		5,043,712
Series 2021-CIP, Class A, (1-mo. LIBOR USD at 0.92% Floor + 0.92%), 5.60%, 12/15/38[(b)]		1,254		1,208,411
Series 2021-NWM, Class A, (1-mo. CME Term SOFR at 1.02% Floor + 1.02%), 5.85%, 02/15/33[(b)]		25,114		24,360,436
Series 2021-NWM, Class B, (1-mo. CME Term SOFR at 2.26% Floor + 2.26%), 7.09%, 02/15/33[(b)]		15,394		14,932,212
Series 2021-NWM, Class C, (1-mo. CME Term SOFR at 4.36% Floor + 4.36%), 9.19%, 02/15/33[(b)]		10,302		9,992,653
Series 2021-SOAR, Class G, (1-mo. LIBOR USD at 2.80% Floor + 2.80%), 7.49%, 06/15/38[(b)]		7,507		6,913,345
Series 2021-VINO, Class F, (1-mo. LIBOR USD at 2.80% Floor + 2.80%), 7.49%, 05/15/38[(b)]		10,521		9,465,438
Series 2021-VIV5, Class A, 2.84%, 03/09/44[(b)]		2,328		1,895,339

Security		Par (000)		Value
United States (continued)				
Series 2022-CSMO, Class C, (1-mo. CME Term SOFR at 3.89% Floor + 3.89%), 8.72%, 06/15/27[(b)]	USD	4,000	$	3,889,707
BX Trust[(a)(b)]				
Series 2019-OC11, Class E, 3.94%, 12/09/41		7,318		5,792,427
Series 2021-ARIA, Class A, (1-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.58%, 10/15/36		2,522		2,419,778
Series 2021-ARIA, Class D, (1-mo. LIBOR USD at 1.90% Floor + 1.90%), 6.58%, 10/15/36		4,111		3,812,085
Series 2021-ARIA, Class G, (1-mo. LIBOR USD at 3.14% Floor + 3.14%), 7.83%, 10/15/36		8,289		7,287,937
Series 2021-LBA, Class AJV, (1-mo. CME Term SOFR at 0.91% Floor + 0.91%), 5.74%, 02/15/36		15,198		14,481,924
Series 2021-LBA, Class AV, (1-mo. CME Term SOFR at 0.91% Floor + 0.91%), 5.74%, 02/15/36		5,208		4,962,109
Series 2021-LBA, Class FJV, (1-mo. CME Term SOFR at 2.51% Floor + 2.51%), 7.34%, 02/15/36		11,223		9,919,425
Series 2021-LBA, Class FV, (1-mo. CME Term SOFR at 2.51% Floor + 2.51%), 7.34%, 02/15/36		9,000		7,954,631
Series 2021-LBA, Class GJV, (1-mo. CME Term SOFR at 3.11% Floor + 3.11%), 7.94%, 02/15/36		2,185		1,899,701
Series 2021-LBA, Class GV, (1-mo. CME Term SOFR at 3.11% Floor + 3.11%), 7.94%, 02/15/36		11,655		10,133,798
Series 2021-MFM1, Class E, (1-mo. CME Term SOFR at 2.36% Floor + 2.36%), 7.19%, 01/15/34		2,604		2,434,231
Series 2021-MFM1, Class F, (1-mo. CME Term SOFR at 3.11% Floor + 3.11%), 7.94%, 01/15/34		4,033		3,698,265
Series 2021-SDMF, Class A, (1-mo. LIBOR USD at 0.59% Floor + 0.59%), 5.27%, 09/15/34		2,057		1,984,990
Series 2021-VIEW, Class E, (1-mo. LIBOR USD at 3.60% Floor + 3.60%), 8.28%, 06/15/36		10,095		9,175,542
Series 2022-GPA, Class A, (1-mo. CME Term SOFR at 2.17% Floor + 2.17%), 6.99%, 10/15/39		45,050		44,485,357
Series 2022-GPA, Class D, (1-mo. CME Term SOFR at 4.06% Floor + 4.06%), 8.89%, 10/15/39		4,450		4,361,401
Series 2022-LBA6, Class A, (1-mo. CME Term SOFR at 1.00% Floor + 1.00%), 5.83%, 01/15/39		5,973		5,763,288
Series 2022-LBA6, Class D, (1-mo. CME Term SOFR at 2.00% Floor + 2.00%), 6.83%, 01/15/39		5,950		5,533,494
Series 2022-VAMF, Class A, (1-mo. CME Term SOFR at 0.85% Floor + 0.85%), 5.68%, 01/15/39		3,580		3,437,560
Series 2022-VAMF, Class B, (1-mo. CME Term SOFR at 1.28% Floor + 1.28%), 6.11%, 01/15/39		1,449		1,383,632

Security		Par (000)	Value
United States (continued)			
BXP Trust[(a)(b)]			
Series 2017-CC, Class D, (1-mo. LIBOR USD + 0.00%), 3.55%, 08/13/37	USD	1,930	$ 1,388,811
Series 2017-CC, Class E, (1-mo. LIBOR USD + 0.00%), 3.55%, 08/13/37		3,820	2,561,024
Series 2017-GM, Class D, 3.42%, 06/13/39		1,520	1,156,401
Series 2017-GM, Class E, 3.42%, 06/13/39		3,300	2,422,468
Series 2021-601L, Class D, 2.78%, 01/15/44		3,999	2,589,164
CAMB Commercial Mortgage Trust, Series 2019-LIFE, Class E, (1-mo. LIBOR USD at 2.15% Floor + 2.15%), 6.83%, 12/15/37[(a)(b)]		12,915	12,461,031
CFCRE Commercial Mortgage Trust, Series 2016-C4, Class C, 4.84%, 05/10/58[(b)]		6,142	5,566,795
CFK Trust[(a)(b)]			
Series 2019-FAX, Class D, 4.64%, 01/15/39		6,897	5,953,517
Series 2019-FAX, Class E, 4.64%, 01/15/39		6,152	5,100,200
CHC Commercial Mortgage Trust, Series 2019-CHC, Class B, (1-mo. LIBOR USD at 1.50% Floor + 1.50%), 6.18%, 06/15/34[(a)(b)]		13,443	12,894,261
Citigroup Commercial Mortgage Trust			
Series 2014-GC19, Class C, 5.09%, 03/11/47[(b)]		1,156	1,128,174
Series 2016-GC37, Class C, 4.92%, 04/10/49[(b)]		2,110	1,922,694
Series 2019-PRM, Class D, 4.35%, 05/10/36[(a)]		1,890	1,851,763
Series 2019-PRM, Class E, 4.73%, 05/10/36[(a)(b)]		11,599	11,361,290
Series 2019-PRM, Class F, 4.73%, 05/10/36[(a)(b)]		5,775	5,656,647
Series 2019-SMRT, Class D, 4.74%, 01/10/36[(a)(b)]		17,385	16,824,669
Series 2019-SMRT, Class E, 4.74%, 01/10/36[(a)(b)]		1,081	1,037,787
Series 2020-420K, Class E, 3.31%, 11/10/42[(a)(b)]		2,660	1,949,675
Cold Storage Trust[(a)(b)]			
Series 2020-ICE5, Class A, (1-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.58%, 11/15/37		1,414	1,377,158
Series 2020-ICE5, Class E, (1-mo. LIBOR USD at 2.77% Floor + 2.77%), 7.45%, 11/15/37		15,600	14,998,322
Series 2020-ICE5, Class F, (1-mo. LIBOR USD at 3.49% Floor + 3.49%), 8.18%, 11/15/37		7,334	7,074,114
Commercial Mortgage Trust			
Series 2013-300P, Class D, 4.39%, 08/10/30[(a)(b)]		750	637,500
Series 2014-CR15, Class C, 4.67%, 02/10/47[(b)]		154	135,276
Series 2015-LC23, Class A4, 3.77%, 10/10/48		2,008	1,922,830
Series 2016-667M, Class D, 3.18%, 10/10/36[(a)(b)]		1,840	1,429,829
United States (continued)			
Credit Suisse Mortgage Capital Certificates[(a)(b)]			
Series 2015-RPL1, (1-Day SOFR + 0.03%), 4.61%, 02/15/24	USD	23,200	$ 22,707,965
Series 2019-ICE4, Class C, (1-mo. LIBOR USD at 1.43% Floor + 1.43%), 6.11%, 05/15/36		2,793	2,743,603
Series 2019-ICE4, Class E, (1-mo. LIBOR USD at 2.15% Floor + 2.15%), 6.83%, 05/15/36		14,066	13,611,612
Series 2019-ICE4, Class F, (1-mo. LIBOR USD at 2.65% Floor + 2.65%), 7.33%, 05/15/36		14,857	14,443,761
Series 2020-NET, Class D, 3.70%, 08/15/37		560	500,654
Series 2021-980M, Class E, 3.54%, 07/15/31		3,955	2,953,768
CSAIL Commercial Mortgage Trust, Series 2018-CX12, Class C, 4.74%, 08/15/51[(b)]		1,586	1,290,204
CSMC Trust[(a)]			
Series 2017-PFHP, Class A, (1-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.63%, 12/15/30[(b)]		2,310	2,179,194
Series 2017-TIME, Class A, 3.65%, 11/13/39		2,190	1,853,897
Series 2020-FACT, Class E, (1-mo. LIBOR USD at 4.86% Floor + 4.86%), 9.55%, 10/15/37[(b)]		5,754	5,134,747
Series 2021-BHAR, Class A, (1-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.83%, 11/15/38[(b)]		5,892	5,635,998
Series 2021-BHAR, Class E, (1-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.18%, 11/15/38[(b)]		2,315	2,159,669
Series 2022-NWPT, Class A, (1-mo. CME Term SOFR at 3.14% Floor + 3.14%), 7.97%, 09/09/24[(b)]		12,521	12,484,372
DBGS Mortgage Trust[(a)(b)]			
Series 2018-BIOD, Class D, (1-mo. LIBOR USD at 1.30% Floor + 1.30%), 5.98%, 05/15/35		137	133,097
Series 2019-1735, Class F, 4.19%, 04/10/37		1,060	644,305
DBUBS Mortgage Trust[(a)(b)]			
Series 2017-BRBK, Class D, (1-mo. LIBOR USD + 0.00%), 3.53%, 10/10/34		3,760	3,392,296
Series 2017-BRBK, Class E, (1-mo. LIBOR USD + 0.00%), 3.53%, 10/10/34		8,126	7,171,145
Series 2017-BRBK, Class F, 3.53%, 10/10/34		2,070	1,759,470
ELP Commercial Mortgage Trust, Series 2021-ELP, Class G, (1-mo. LIBOR USD at 3.12% Floor + 3.12%), 7.80%, 11/15/38[(a)(b)]		11,896	10,773,226
Extended Stay America Trust[(a)(b)]			
Series 2021-ESH, Class D, (1-mo. LIBOR USD at 2.25% Floor + 2.25%), 6.94%, 07/15/38		12,428	11,835,668
Series 2021-ESH, Class E, (1-mo. LIBOR USD at 2.85% Floor + 2.85%), 7.54%, 07/15/38		14,643	13,834,961

Security		Par (000)		Value
United States (continued)				
Series 2021-ESH, Class F, (1-mo. LIBOR USD at 3.70% Floor + 3.70%), 8.39%, 07/15/38	USD	9,279	$	8,702,796
Federal Home Loan Mortgage Corp. Variable Rate Notes, Series 2018-K80, Class B, 4.23%, 08/25/50[(a)(b)]		2,888		2,741,689
GCT Commercial Mortgage Trust, Series 2021-GCT, Class D, (1-mo. LIBOR USD at 2.35% Floor + 2.35%), 7.03%, 02/15/38[(a)(b)]		770		534,560
Grace Trust, Series 2020-GRCE, Class E, 2.68%, 12/10/40[(a)(b)]		2,546		1,599,935
GS Mortgage Securities Corp. II, Series 2005-ROCK, Class A, 5.37%, 05/03/32[(a)]		7,340		7,231,734
GS Mortgage Securities Corp. Trust[(a)]				
Series 2017-375H, Class A, 3.48%, 09/10/37[(b)]		1,460		1,311,686
Series 2017-GPTX, Class A, 2.86%, 05/10/34		6,110		5,560,100
Series 2021-DM, Class A, (1-mo. LIBOR USD at 0.89% Floor + 0.89%), 5.57%, 11/15/36[(b)]		8,770		8,427,332
Series 2021-DM, Class F, (1-mo. LIBOR USD at 3.44% Floor + 3.44%), 8.12%, 11/15/36[(b)]		1,030		926,194
Series 2021-ROSS, Class A, (1-mo. LIBOR USD at 1.15% Floor + 1.15%), 5.83%, 05/15/26[(b)]		2,320		2,087,369
Series 2022-AGSS, Class A, (1-mo. CME Term SOFR at 2.79% Floor + 2.69%), 7.52%, 11/15/27[(b)]		19,780		19,594,185
Series 2022-ECI, Class A, (1-mo. CME Term SOFR at 2.20% Floor + 2.19%), 7.02%, 08/15/39[(b)]		11,620		11,619,994
Series 2022-SHIP, Class A, (1-mo. CME Term SOFR at 0.73% Floor + 0.73%), 5.56%, 08/15/36[(b)]		14,287		14,145,362
Series 2023-FUN, Class A, (1-mo. CME Term SOFR at 2.09% Floor + 2.09%), 6.75%, 03/15/28[(b)]		7,510		7,491,305
GS Mortgage Securities Trust[(b)]				
Series 2014-GC20, Class B, 4.53%, 04/10/47		370		353,065
Series 2015-590M, Class E, 3.81%, 10/10/35[(a)]		2,540		2,095,417
Series 2015-GC32, Class C, 4.41%, 07/10/48		1,786		1,620,639
Series 2019-GSA1, Class C, 3.81%, 11/10/52		570		438,435
Harvest Commercial Capital Loan Trust, Series 2020-1, Class M4, 5.96%, 04/25/52[(a)(b)]		1,181		1,066,906
HIT Trust, Series 2022-HI32, Class A, (1-mo. CME Term SOFR at 2.39% Floor + 2.39%), 7.22%, 07/15/24[(a)(b)]		2,690		2,684,895
HONO Mortgage Trust[(a)(b)]				
Series 2021-LULU, Class E, (1-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.03%, 10/15/36		4,693		4,277,322
Series 2021-LULU, Class F, (1-mo. LIBOR USD at 4.40% Floor + 4.40%), 9.08%, 10/15/36		3,031		2,713,652
Hudson Yards Mortgage Trust, Series 2019-55HY, Class F, 2.94%, 12/10/41[(a)(b)]		6,164		3,868,931

Security		Par (000)		Value
United States (continued)				
ILPT Commercial Mortgage Trust, Series 2022-LPF2, Class A, (1-mo. CME Term SOFR at 2.25% Floor + 2.25%), 7.07%, 10/15/39[(a)(b)]	USD	22,092	$	22,037,115
IMT Trust[(a)]				
Series 2017-APTS, Class AFX, 3.48%, 06/15/34		4,090		3,952,324
Series 2017-APTS, Class DFX, 3.50%, 06/15/34[(b)]		1,350		1,273,142
Series 2017-APTS, Class EFX, 3.50%, 06/15/34[(b)]		2,090		1,949,887
Independence Plaza Trust[(a)]				
Series 2018-INDP, Class B, 3.91%, 07/10/35		1,220		1,139,131
Series 2018-INDP, Class C, 4.16%, 07/10/35		2,655		2,464,000
INTOWN Mortgage Trust, Series 2022-STAY, Class A, (1-mo. CME Term SOFR at 2.49% Floor + 2.49%), 7.32%, 08/15/39[(a)(b)]		12,733		12,629,260
JPMBB Commercial Mortgage Securities Trust, Series 2015-C33, Class D1, 4.12%, 12/15/48[(a)(b)]		4,979		4,138,955
JPMCC Commercial Mortgage Securities Trust				
Series 2017-JP7, Class B, 4.05%, 09/15/50		840		746,656
Series 2019-COR5, Class A3, 3.12%, 06/13/52		2,890		2,513,362
JPMorgan Chase Commercial Mortgage Securities Corp., Series 2022-CGSS, Class A, (1-mo. CME Term SOFR at 2.97% Floor + 2.47%), 7.30%, 12/15/36[(a)(b)]		12,820		12,754,995
JPMorgan Chase Commercial Mortgage Securities Trust				
Series 2015-JP1, Class C, 4.73%, 01/15/49[(b)]		1,650		1,461,940
Series 2018-AON, Class A, 4.13%, 07/05/31[(a)]		4,834		4,350,600
Series 2018-PHH, Class A, (1-mo. LIBOR USD at 2.41% Floor + 1.21%), 5.89%, 06/15/35[(a)(b)]		3,566		3,272,321
Series 2019-MFP, Class E, (1-mo. LIBOR USD at 2.16% Floor + 2.16%), 6.84%, 07/15/36[(a)(b)]		5,580		5,228,784
Series 2020-609M, Class D, (1-mo. LIBOR USD at 2.77% Floor + 2.77%), 7.45%, 10/15/33[(a)(b)]		2,500		2,064,089
Series 2021-MHC, Class A, (1-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.48%, 04/15/38[(a)(b)]		991		961,329
Series 2021-MHC, Class E, (1-mo. LIBOR USD at 2.45% Floor + 2.45%), 7.13%, 04/15/38[(a)(b)]		11,570		10,877,249
Series 2021-MHC, Class F, (1-mo. LIBOR USD at 2.95% Floor + 2.95%), 7.63%, 04/15/38[(a)(b)]		5,050		4,728,499
Series 2022-NLP, Class F, (1-mo. CME Term SOFR at 3.54% Floor + 3.54%), 8.37%, 04/15/37[(a)(b)]		12,698		10,747,341
Series 2022-NXSS, Class A, (1-mo. CME Term SOFR at 2.18% Floor + 2.18%), 7.01%, 09/15/39[(a)(b)]		19,396		19,274,251
Series 2022-OPO, Class D, 3.45%, 01/05/39[(a)(b)]		7,412		5,432,346

Security		Par (000)		Value
United States (continued)				
KNDL Mortgage Trust, Series 2019-KNSQ, Class E, (1-mo. LIBOR USD at 1.80% Floor + 1.80%), 6.48%, 05/15/36[(a)(b)]	USD	3,676	$	3,579,482
Lehman Brothers Small Balance Commercial Mortgage Trust[(a)(b)]				
Series 2006-2A, Class M3, (1-mo. LIBOR USD at 0.45% Floor + 0.45%), 5.30%, 09/25/36		2,540		2,406,743
Series 2007-1A, Class 1A, (1-mo. LIBOR USD at 0.25% Floor + 0.25%), 5.10%, 03/25/37		328		327,150
Series 2007-3A, Class M2, (1-mo. LIBOR USD at 2.00% Floor + 2.00%), 6.85%, 10/25/37		5,850		4,496,785
Life Mortgage Trust, Series 2021-BMR, Class F, (1-mo. CME Term SOFR at 2.46% Floor + 2.46%), 7.29%, 03/15/38[(a)(b)]		7,616		7,086,654
LSTAR Commercial Mortgage Trust, Series 2015-3, Class AS, 3.15%, 04/20/48[(a)(b)]		498		479,274
LUXE Trust, Series 2021-TRIP, Class E, (1-mo. LIBOR USD at 2.75% Floor + 2.75%), 7.43%, 10/15/38[(a)(b)]		1,216		1,143,439
MAD Mortgage Trust[(a)(b)]				
Series 2017-330M, Class D, 3.71%, 08/15/34		2,925		2,469,548
Series 2017-330M, Class E, 3.76%, 08/15/34		4,493		3,697,722
Manhattan West Mortgage Trust, Series 2020-1MW, Class D, 2.33%, 09/10/39[(a)(b)]		2,088		1,582,555
Med Trust, Series 2021-MDLN, Class G, (1-mo. LIBOR USD at 5.25% Floor + 5.25%), 9.93%, 11/15/38[(a)(b)]		55,031		50,162,720
MFT Trust, Series 2020-ABC, Class C, 3.48%, 02/10/42[(a)(b)]		3,925		2,577,217
MHC Commercial Mortgage Trust[(a)(b)]				
Series 2021-MHC, Class A, (1-mo. LIBOR USD at 0.80% Floor + 0.80%), 5.48%, 04/15/38		9,519		9,203,513
Series 2021-MHC, Class E, (1-mo. LIBOR USD at 2.10% Floor + 2.10%), 6.78%, 04/15/38		20,808		19,504,275
Series 2021-MHC, Class F, (1-mo. LIBOR USD at 2.60% Floor + 2.60%), 7.28%, 04/15/38		2,139		1,989,045
MHP[(a)(b)]				
Series 2021-STOR, Class G, (1-mo. LIBOR USD at 2.75% Floor + 2.75%), 7.43%, 07/15/38		3,854		3,503,848
Series 2021-STOR, Class J, (1-mo. LIBOR USD at 3.95% Floor + 3.95%), 8.63%, 07/15/38		3,438		3,122,573
Morgan Stanley Bank of America Merrill Lynch Trust[(b)]				
Series 2015-C23, Class D, 4.14%, 07/15/50[(a)]		901		688,887
Series 2015-C25, Class C, 4.52%, 10/15/48		720		653,206
Morgan Stanley Capital I Trust[(b)]				
Series 2017-H1, Class C, 4.28%, 06/15/50		483		424,562
Series 2018-H3, Class C, 4.86%, 07/15/51		10		8,332

Security		Par (000)		Value
United States (continued)				
Series 2018-MP, Class E, 4.28%, 07/11/40[(a)]	USD	6,810	$	4,874,723
Series 2018-SUN, Class A, (1-mo. LIBOR USD at 0.90% Floor + 0.90%), 5.58%, 07/15/35[(a)]		2,330		2,284,549
Series 2018-SUN, Class F, (1-mo. LIBOR USD at 2.55% Floor + 2.55%), 7.23%, 07/15/35[(a)]		74		71,673
MSCG Trust[(a)(b)]				
Series 2018-SELF, Class E, (1-mo. LIBOR USD at 2.15% Floor + 2.15%), 6.83%, 10/15/37		1,298		1,207,740
Series 2018-SELF, Class F, (1-mo. LIBOR USD at 3.05% Floor + 3.05%), 7.73%, 10/15/37		1,426		1,321,913
MTN Commercial Mortgage Trust[(a)(b)]				
Series 2022-LPFL, Class A, (1-mo. CME Term SOFR at 1.40% Floor + 1.40%), 6.22%, 03/15/39		6,670		6,571,010
Series 2022-LPFL, Class F, (1-mo. CME Term SOFR at 5.29% Floor + 5.29%), 10.11%, 03/15/39		2,870		2,671,251
Multi Security Asset Trust LP Commercial Mortgage-Backed Securities Pass-Through, Series 2005-RR4A, Class N, 4.78%, 11/28/35[(a)(b)]		2,167		1,437,151
Natixis Commercial Mortgage Securities Trust[(a)]				
Series 2018-FL1, Class A, (1-mo. LIBOR USD at 0.95% Floor + 0.95%), 5.63%, 06/15/35[(b)]		855		827,591
Series 2019-LVL, Class D, 4.44%, 08/15/38		3,140		2,541,535
Olympic Tower Mortgage Trust, Series 2017-OT, Class E, 3.95%, 05/10/39[(a)(b)]		7,856		5,252,248
One New York Plaza Trust, Series 2020-1NYP, Class D, (1-mo. LIBOR USD at 2.75% Floor + 2.75%), 7.43%, 01/15/36[(a)(b)]		1,660		1,447,876
PKHL Commercial Mortgage Trust[(a)(b)]				
Series 2021-MF, Class F, (1-mo. LIBOR USD at 3.35% Floor + 3.35%), 8.03%, 07/15/38		3,276		2,982,519
Series 2021-MF, Class G, (1-mo. LIBOR USD at 4.35% Floor + 4.35%), 9.03%, 07/15/38		3,533		3,208,657
Ready Capital Mortgage Financing LLC, Series 2022-FL9, Class A, (1-mo. CME Term SOFR at 2.47% Floor + 2.47%), 7.26%, 06/25/37[(a)(b)]		5,064		5,050,862
SG Commercial Mortgage Securities Trust, Series 2019-PREZ, Class D, 3.48%, 09/15/39[(a)(b)]		4,690		3,633,282
SMRT[(a)(b)]				
Series 2022-MINI, Class A, (1-mo. CME Term SOFR at 1.00% Floor + 1.00%), 5.83%, 01/15/39		2,602		2,501,303
Series 2022-MINI, Class E, (1-mo. CME Term SOFR at 2.70% Floor + 2.70%), 7.53%, 01/15/39		3,153		2,836,786
SREIT Trust, Series 2021-MFP2, Class A, (1-mo. LIBOR USD at 0.82% Floor + 0.82%), 5.51%, 11/15/36[(a)(b)]		2,689		2,581,121

Security		Par (000)	Value
United States (continued)			
STWD Trust, Series 2021-FLWR, Class E, (1-mo. LIBOR USD at 1.92% Floor + 1.92%), 6.61%, 07/15/36[(a)(b)]	USD	3,122	$ 2,863,619
Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, (1-mo. CME Term SOFR at 2.19% Floor + 2.19%), 7.01%, 05/15/37[(a)(b)]		22,066	21,240,844
Velocity Commercial Capital Loan Trust[(a)]			
Series 2017-2, Class M3, (3-mo. LIBOR USD + 0.00%), 4.24%, 11/25/47[(b)]		635	509,420
Series 2017-2, Class M4, 5.00%, 11/25/47[(b)]		384	291,053
Series 2018-1, Class M2, 4.26%, 04/25/48		335	297,636
Series 2020-1, Class M1, 2.80%, 02/25/50[(b)]		1,180	995,219
Series 2020-1, Class M2, 2.98%, 02/25/50[(b)]		1,355	1,138,675
Series 2020-1, Class M3, 3.19%, 02/25/50[(b)]		597	489,606
Series 2020-1, Class M4, 3.54%, 02/25/50[(b)]		922	735,258
Series 2020-1, Class M5, 4.29%, 02/25/50[(b)]		1,043	795,356
Series 2021-4, Class M4, 4.48%, 12/26/51[(b)]		2,277	1,672,584
Series 2022-4, Class M2, 6.97%, 08/25/52[(b)]		1,997	1,904,016
Series 2022-4, Class M3, 7.54%, 08/25/52[(b)]		1,997	1,753,139
Wells Fargo Commercial Mortgage Trust			
Series 2017-HSDB, Class A, (1-mo. LIBOR USD at 1.10% Floor + 1.10%), 5.91%, 12/13/31[(a)(b)]		5,100	5,053,473
Series 2018-1745, Class A, 3.75%, 06/15/36[(a)(b)]		2,708	2,358,762
Series 2018-C45, Class C, 4.73%, 06/15/51		1,450	1,234,625
Series 2020-SDAL, Class D, (1-mo. LIBOR USD at 2.09% Floor + 2.09%), 6.77%, 02/15/37[(a)(b)]		3,010	2,865,601
Series 2020-SDAL, Class E, (1-mo. LIBOR USD at 2.74% Floor + 2.74%), 7.42%, 02/15/37[(a)(b)]		2,560	2,432,907
Series 2021-FCMT, Class D, (1-mo. LIBOR USD at 3.50% Floor + 3.50%), 8.18%, 05/15/31[(a)(b)]		750	656,250
WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B, 4.20%, 11/15/47[(b)]		1,770	1,628,987
WMRK Commercial Mortgage Trust, Series 2022-WMRK, Class A, (1-mo. CME Term SOFR at 2.79% Floor + 2.79%), 7.62%, 11/15/27[(a)(b)]		14,598	14,451,554
			1,283,826,323
			1,403,984,884
Interest Only Collateralized Mortgage Obligations — 0.1%			
United States — 0.1%[(b)]			
IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1, Class AXPP, 0.00%, 07/25/47	USD	13,212	$ 10,832
JP Morgan Mortgage Trust[(a)]			
Series 2021-INV5, Class A2X, 0.50%, 12/25/51		106,806	2,647,883
Series 2021-INV5, Class A5X, 0.50%, 12/25/51		11,622	288,137
Series 2021-INV5, Class AX1, 0.19%, 12/25/51		209,205	1,974,497
Series 2021-INV7, Class A2X, 0.50%, 02/25/52		66,499	1,648,414
Series 2021-INV7, Class A3X, 0.50%, 02/25/52		40,853	931,061
Series 2021-INV7, Class A4X, 0.50%, 02/25/52		15,746	668,408
Series 2021-INV7, Class A5X, 0.50%, 02/25/52		7,241	179,497
Series 2021-INV7, Class AX1, 0.27%, 02/25/52		130,339	1,745,278
Reperforming Loan REMIC Trust, Series 2005-R3, Class AS, 1.43%, 09/25/35[(a)]		1,397	59,727
Seasoned Credit Risk Transfer Trust, Series 2017-3, Class BIO, 0.63%, 07/25/56[(a)]		7,693	773,927
Voyager OPTONE Delaware Trust, Series 2009-1, Class SAA7, (1-mo. LIBOR USD + 0.25%), 3.98%, 02/25/38[(a)]		28,870	6,901,919
			17,829,580
Interest Only Commercial Mortgage-Backed Securities — 0.1%			
United States — 0.1%[(b)]			
245 Park Avenue Trust, Series 2017-245P, Class XA, 0.15%, 06/05/37[(a)]		25,000	172,300
BAMLL Commercial Mortgage Securities Trust, Series 2016-SS1, Class XA, 0.56%, 12/15/35[(a)]		19,140	241,816
BANK, Series 2019-BN20, Class XB, 0.37%, 09/15/62		86,048	1,756,050
Bank of America Merrill Lynch Commercial Mortgage Trust			
Series 2017-BNK3, Class XB, 0.59%, 02/15/50		31,555	650,544
Series 2017-BNK3, Class XD, 1.24%, 02/15/50[(a)]		12,290	509,496
BBCMS Mortgage Trust, Series 2020-C7, Class XB, 0.99%, 04/15/53		2,706	161,821
BBCMS Trust[(a)]			
Series 2015-SRCH, Class XA, 0.91%, 08/10/35		68,028	2,049,178
Series 2015-SRCH, Class XB, 0.20%, 08/10/35		42,790	358,060
Benchmark Mortgage Trust			
Series 2019-B9, Class XA, (1-mo. LIBOR USD + 0.00%), 1.03%, 03/15/52		32,504	1,502,001
Series 2020-B17, Class XB, (1-mo. LIBOR USD + 0.00%), 0.53%, 03/15/53		13,340	373,295
Series 2021-B23, Class XA, 1.27%, 02/15/54		47,997	3,248,525

Security		Par (000)		Value
United States (continued)				
BX Trust, Series 2022-GPA, Class XCP, 1.03%, 10/15/39[a]	USD	242,391	$	927,291
CFCRE Commercial Mortgage Trust, Series 2016-C4, Class XB, 0.69%, 05/10/58		18,700		362,794
Commercial Mortgage Trust				
Series 2015-CR25, Class XA, 0.80%, 08/10/48		14,493		224,699
Series 2018-COR3, Class XD, 1.75%, 05/10/51[a]		8,680		595,306
CSAIL Commercial Mortgage Trust				
Series 2017-CX10, Class XB, 0.17%, 11/15/50		32,800		345,738
Series 2019-C16, Class XA, 1.55%, 06/15/52		68,807		4,835,487
Series 2019-C17, Class XA, 1.35%, 09/15/52		28,178		1,672,813
Series 2019-C17, Class XB, 0.56%, 09/15/52		41,829		1,226,650
CSMC OA LLC, Series 2014-USA, Class X2, 0.04%, 09/15/37[a]		598,765		1,100,332
DBGS Mortgage Trust, Series 2019-1735, Class X, 0.29%, 04/10/37[a]		52,590		863,741
DBJPM Mortgage Trust, Series 2017-C6, Class XD, (1-mo. LIBOR USD + 0.00%), 1.00%, 06/10/50[a]		15,440		517,755
GS Mortgage Securities Corp. II, Series 2005-ROCK, Class X1, 0.40%, 05/03/32[a]		24,000		121,745
GS Mortgage Securities Trust				
Series 2019-GSA1, Class XA, 0.81%, 11/10/52		15,791		654,806
Series 2020-GSA2, Class XA, 1.72%, 12/12/53[a]		32,002		2,932,307
JPMBB Commercial Mortgage Securities Trust				
Series 2014-C22, Class XA, 0.80%, 09/15/47		6,369		46,805
Series 2015-C27, Class XD, 0.50%, 02/15/48[a]		31,775		248,608
JPMDB Commercial Mortgage Securities Trust, Series 2016-C4, Class XC, 0.75%, 12/15/49[a]		14,670		322,518
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP3, Class XC, 0.75%, 08/15/49[a]		37,589		796,221
Ladder Capital Commercial Mortgage Mortgage Trust, Series 2013-GCP, Class XA, 1.16%, 02/15/36[a]		5,981		265,973
LSTAR Commercial Mortgage Trust, Series 2017-5, Class X, 0.79%, 03/10/50[a]		7,070		134,221
Morgan Stanley Bank of America Merrill Lynch Trust[a]				
Series 2014-C19, Class XD, 1.18%, 12/15/47		51,913		933,593
Series 2014-C19, Class XF, 1.18%, 12/15/47		13,486		259,986
Series 2015-C21, Class XB, 0.27%, 03/15/48		15,696		88,034
Series 2015-C26, Class XD, 1.31%, 10/15/48		18,660		547,666
Morgan Stanley Capital I Trust				
Series 2017-H1, Class XD, 2.15%, 06/15/50[a]		8,870		645,921
Series 2019-H6, Class XB, 0.71%, 06/15/52	USD	53,695	$	1,985,147
Series 2019-L2, Class XA, 1.00%, 03/15/52		22,262		1,004,329
Olympic Tower Mortgage Trust, Series 2017-OT, Class XA, 0.38%, 05/10/39[a]		99,000		1,418,561
One Market Plaza Trust[a]				
Series 2017-1MKT, Class XCP, 0.00%, 02/10/32		152,049		4,349
Series 2017-1MKT, Class XNCP, 0.09%, 02/10/32		30,410		79,786
UBS Commercial Mortgage Trust				
Series 2019-C17, Class XA, 1.47%, 10/15/52		67,754		4,682,906
Series 2019-C18, Class XA, 1.02%, 12/15/52		69,868		3,144,866
Wells Fargo Commercial Mortgage Trust				
Series 2016-BNK1, Class XD, 1.25%, 08/15/49[a]		9,764		336,352
Series 2019-C50, Class XA, 1.41%, 05/15/52		49,937		2,980,286
Series 2021-C59, Class XA, 1.53%, 04/15/54		37,896		3,216,250
				50,546,928
Principal Only Collateralized Mortgage Obligations — 0.0%				
United States — 0.0%				
Seasoned Credit Risk Transfer Trust, Series 2017-3, Class B, 0.00%, 07/25/56[a][l]		4,044		658,184
Total Non-Agency Mortgage-Backed Securities — 7.4% (Cost: $3,037,473,886)				2,782,573,207

Preferred Securities

Security	Shares	Value
Preferred Stocks — 1.0%		
Brazil — 0.0%		
Neon Payments Ltd.[c][g]	28,089	14,278,200
China — 0.1%		
ByteDance Ltd., Series E-1 (Acquired 11/11/20, cost $32,477,349)[c][g][i]	296,396	46,879,435
Germany — 0.1%[c][g]		
Caresyntax, Inc.	27,266	1,751,841
Volocopter Gmbh, (Acquired 03/03/21, cost $11,751,352)[i]	2,211	14,046,653
		15,798,494
Israel — 0.1%[c][g][i]		
Deep Instinct Ltd., Series D-2 (Acquired 03/19/21, cost $8,210,225)	1,350,837	9,523,401
Deep Instinct Ltd., Series D-4 (Acquired 09/20/22, cost $11,103,298)	1,574,860	11,102,763
		20,626,164
Jersey — 0.0%		
Loadsmart, Inc., Series C (Acquired 10/05/20, cost $7,500,000)[c][g][i]	877,193	12,315,790

Security	Shares	Value
Sweden — 0.0%		
Volta Greentech AB, Series C (Acquired 02/22/22, cost $5,952,131)[(c)(g)(i)]	50,461	$ 5,284,242
United States — 0.7%		
10X Future Technologies Holding Ltd., (Acquired 05/13/21, cost $16,122,168)[(c)(g)(i)]	425,677	5,445,444
2020 Cash Mandatory Exchangeable Trust, 5.25%[(a)(m)]	14,146	16,483,626
Breeze Aviation Group, Inc., Series B (Acquired 07/30/21, cost $13,089,026)[(c)(g)(i)]	24,234	7,316,245
Cap Hill Brands[(c)(g)]	13,277,076	20,181,155
Clarify Health Solutions, Inc.[(c)(g)]	1,542,267	10,163,540
Cruise, Series G (Acquired 03/25/21, cost $7,513,940)[(c)(g)(i)]	285,159	4,294,495
Dream Finders Homes, Inc., 9.00%[(c)(g)]	58,891	53,222,741
Exo Imaging, Inc., Series C (Acquired 06/24/21, cost $5,879,165)[(c)(g)(i)]	1,003,613	2,820,152
Farmer's Business Network, Inc., Series F (Acquired 07/31/20, cost $6,250,011)[(c)(g)(i)]	189,070	8,812,553
Farmer's Business Network, Inc., Series G (Acquired 09/15/21, cost $1,777,651)[(c)(g)(i)]	28,599	1,332,999
JumpCloud, Inc., Series E-1 (Acquired 10/30/20, cost $8,237,574)[(c)(g)(i)]	4,516,957	13,867,058
JumpCloud, Inc., Series F (Acquired 09/03/21, cost $1,779,219)[(c)(g)(i)]	297,096	912,085
Lessen, Inc., Series B[(c)(g)]	1,460,424	18,912,491
Lessen, Inc., Series C[(c)(g)]	542,406	7,024,158
Loadsmart, Inc., Series D (Acquired 01/27/22, cost $2,351,580)[(c)(g)(i)]	117,579	1,650,809
MNTN Digital, Series D (Acquired 11/05/21, cost $6,262,132)[(c)(g)(i)]	272,678	2,642,250
Mythic AI, Inc., Series C (Acquired 01/26/21, cost $4,357,643)[(c)(g)(i)]	634,291	6
Noodle Partners, Inc., Series C (Acquired 08/26/21, cost $7,700,677)[(c)(g)(i)]	862,850	4,590,362
PsiQuantum Corp., Series D (Acquired 05/21/21, cost $3,512,029)[(c)(g)(i)]	133,913	3,211,234
Relativity Space, Inc., Series E (Acquired 05/27/21, cost $5,860,925)[(c)(g)(i)]	256,663	4,247,773
SCI PH Inc., (Acquired 02/10/23, cost $7,993,000), + 0.00%), [(b)(c)(g)(i)]	7,993	8,058,063
Snorkel AI, Inc., Series C (Acquired 06/30/21, cost $2,440,004)[(c)(g)(i)]	162,454	1,156,672
Ursa Major Technologies, Inc., Series C (Acquired 09/13/21, cost $7,831,305)[(c)(g)(i)]	1,312,920	8,704,660
Ursa Major Technologies, Inc., Series D (Acquired 10/14/22, cost $1,066,003)[(c)(g)(i)]	160,843	1,066,389
Verge Genomics, Series B (Acquired 11/05/21, cost $7,544,038)[(c)(g)(i)]	1,416,243	7,435,276
Versa Networks, Inc., Series E (Acquired 10/14/22, cost $27,065,882)[(c)(g)(i)]	9,274,836	26,340,534
Zero Mass Water, Inc., Series C-1 (Acquired 05/07/20, cost $6,249,999)[(c)(g)(i)]	396,483	12,076,872
United States (continued)		
Zero Mass Water, Inc., Series D (Acquired 07/05/22, cost $1,171,040)[(c)(g)(i)]	28,589	$ 1,148,134
		253,117,776
Total Preferred Stocks — 1.0% **(Cost: $373,769,693)**		368,300,101

U.S. Government Sponsored Agency Securities

Security		Par (000)	Value
Collateralized Mortgage Obligations — 0.0%			
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Variable Rate Notes[(b)]			
Series 2015-DN1, Class B, (1-mo. LIBOR USD + 11.50%), 16.35%, 01/25/25	USD	849	869,653
Series 2015-HQ2, Class B, (1-mo. LIBOR USD + 7.95%), 12.80%, 05/25/25		1,540	1,557,248
Series 2017-DNA3, Class B1, (1-mo. LIBOR USD + 4.45%), 9.30%, 03/25/30		5,034	5,246,760
			7,673,661
Commercial Mortgage-Backed Securities — 0.0%			
Federal Home Loan Mortgage Corp. Variable Rate Notes[(a)(b)]			
Series 2017-KGX1, Class BFX, 3.59%, 10/25/27		2,746	2,500,675
Series 2018-W5FX, Class CFX, (1-mo. LIBOR USD + 0.00%), 3.42%, 04/25/28		10,630	8,884,617
			11,385,292
Interest Only Collateralized Mortgage Obligations — 0.7%			
Federal Home Loan Mortgage Corp.			
Series 389, Class C35, 2.00%, 06/15/52		121,682	15,468,400
Series 4940, Class PI, 4.00%, 07/25/49		10,861	1,672,144
Series 4995, Class BI, 4.50%, 06/25/50		11,875	2,436,746
Series 5014, Class DI, 4.00%, 09/25/50		9,291	1,769,000
Series 5018, Class CI, 4.50%, 10/25/50		12,823	2,692,303
Series 5022, Class KI, 3.00%, 10/25/50[(c)]		29,087	4,762,954
Series 5052, Class KI, 4.00%, 12/25/50		58,440	11,728,273
Series 5081, Class PI, 3.00%, 03/25/51		14,333	2,279,488
Series 5112, Class KI, 3.50%, 06/25/51		34,803	6,123,046
Series 5127, Class AI, 3.00%, 06/25/51		14,034	2,255,705
Series 5129, 3.00%, 09/25/50		17,924	2,596,137
Series 5139, Class IG, 3.00%, 09/25/51		43,986	6,448,921
Series 5145, Class HI, 3.00%, 09/25/51		17,182	2,574,051
Series 5152, Class EI, 3.50%, 10/25/51		16,645	2,972,894

Security		Par (000)		Value
Interest Only Collateralized Mortgage Obligations (continued)				
Series 5155, Class NI, 3.00%, 10/25/51	USD	46,975	$	5,800,490
Series -5155, Class JI, 3.00%, 10/25/51		29,245		4,388,438
Series 5164, Class IB, 3.00%, 11/25/51		57,878		8,792,982
Series 5167, Class MI, 3.00%, 11/25/51		19,127		3,289,187
Series 5196, Class DI, 3.00%, 02/25/52		90,827		14,061,436
Federal National Mortgage Association				
Series 2020-101, Class AI, 3.50%, 01/25/51		15,270		2,738,351
Series 2020-32, Class PI, 4.00%, 05/25/50		26,909		5,213,568
Series 2020-77, Class HI, 4.00%, 11/25/50		119,116		22,923,850
Series 2021-31, Class IB, 4.00%, 06/25/51		34,439		6,359,990
Series 2021-50, 4.00%, 08/25/51		50,348		9,881,692
Series 2022-1, Class HI, 3.00%, 02/25/52[(c)]		37,608		4,505,487
Series 426, Class C38, 2.00%, 03/25/52		51,887		6,807,092
Series 427, Class C19, 2.00%, 01/25/52		39,967		5,243,987
Series 427, Class C71, 3.00%, 10/25/49		38,887		6,159,602
Government National Mortgage Association				
Series 2020-144, 2.50%, 09/20/50		28,473		3,319,304
Series 2020-146, Class DI, 2.50%, 10/20/50[(c)]		25,003		3,236,595
Series 2020-151, Class MI, 2.50%, 10/20/50		122,484		16,352,732
Series 2020-175, Class DI, 2.50%, 11/20/50		8,398		1,122,188
Series 2020-185, Class MI, 2.50%, 12/20/50		30,860		4,132,018
Series 2021-15, Class GI, 3.50%, 01/20/51		18,010		3,017,913
Series 2021-161, Class IB, 4.00%, 09/20/51		12,465		1,928,235
Series 2021-176, Class IA, 3.50%, 10/20/51[(c)]		29,871		4,480,688
Series 2021-199, Class KI, 3.50%, 11/20/51		14,795		2,062,996
Series 2021-209, Class TJ, 3.50%, 11/20/51[(c)]		13,172		1,894,173
Series 2021-214, Class AI, 4.00%, 12/20/51[(c)]		29,344		4,718,538
Series 2021-215, Class LI, 3.00%, 12/20/51		22,794		2,894,465
Series 2021-221, Class AI, 3.50%, 12/20/51		27,852		4,167,837
Series 2021-221, Class CI, 3.00%, 12/20/51		13,491		1,692,934
Series 2021-67, Class QI, 3.00%, 04/20/51[(c)]		26,772		3,932,326
Series 2021-76, Class JI, 3.00%, 08/20/50[(c)]		27,508		4,040,348
Series 2021-78, Class IC, 4.00%, 05/20/51		20,469		3,064,269
Series 2021-96, Class MI, 3.00%, 06/20/51[(c)]	USD	48,010	$	7,051,739
				245,055,512
Interest Only Commercial Mortgage-Backed Securities — 0.0%				
Federal Home Loan Mortgage Corp., Series 2019-KW08, Class X2A, 0.10%, 01/25/29[(a)]		273,245		1,109,266
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Variable Rate Notes, Series KL06, Class XFX, 1.36%, 12/25/29[(b)]		11,610		736,460
Government National Mortgage Association Variable Rate Notes[(b)]				
Series 2009-80, 1.51%, 09/16/51		1,931		307,701
Series 2013-30, 0.52%, 09/16/53		7,674		109,695
Series 2013-78, 0.28%, 10/16/54		12,768		156,770
Series 2015-173, 0.60%, 09/16/55		8,701		195,508
Series 2015-22, 0.52%, 03/16/55		9,954		167,467
Series 2015-37, 0.62%, 10/16/56		1,437		37,373
Series 2015-48, 0.91%, 02/16/50		1,201		27,882
Series 2016-36, 0.69%, 08/16/57		2,006		55,669
Series 2016-96, 0.77%, 12/16/57		8,824		305,854
				3,209,645
Mortgage-Backed Securities — 38.1%				
Uniform Mortgage-Backed Securities				
6.00%, 03/01/38		1		1,061
4.50%, 09/01/43 - 11/01/44		107		106,923
4.00%, 09/01/44 - 03/01/52		678,323		656,283,146
3.50%, 01/01/48 - 04/01/52		298,417		280,004,496
3.00%, 08/01/50 - 02/01/52		302,754		275,157,070
2.50%, 09/01/50 - 03/01/51		482,364		422,130,913
5.00%, 10/01/52		1		898
2.00%, 04/25/53[(u)]		946,937		782,787,759
2.50%, 04/25/53[(u)]		1,597,349		1,376,715,131
3.00%, 04/25/53 - 05/25/53[(u)]		3,814,966		3,424,350,298
3.50%, 04/25/53 - 05/25/53[(u)]		4,340,956		4,034,644,662
4.00%, 04/25/53[(u)]		35,862		34,298,778
4.50%, 04/25/53[(u)]		198,413		194,404,226
5.00%, 04/25/53[(u)]		170,209		169,756,384
5.50%, 04/25/53[(u)]		1,444,500		1,459,086,055
6.00%, 04/25/53[(u)]		1,210,700		1,235,717,977
				14,345,445,777
Total U.S. Government Sponsored Agency Securities — 38.8% (Cost: $14,577,396,595)				14,612,769,887

U.S. Treasury Obligations

Security		Par (000)		Value
U.S. Treasury Bonds				
1.88%, 02/15/41 - 02/15/51		133,372		95,567,485
1.75%, 08/15/41		83,186		60,231,718
2.38%, 02/15/42		59,969		48,223,509
3.25%, 05/15/42		163,156		150,517,967
1.38%, 08/15/50		75,000		45,038,086
2.88%, 05/15/52		201,565		172,432,131
3.00%, 08/15/52[(v)(w)]		1,496,365		1,314,463,130
3.63%, 02/15/53		180,000		178,706,250
U.S. Treasury Inflation Linked Notes				
0.63%, 01/15/24 - 07/15/32		812,835		799,330,196
0.50%, 04/15/24		528,245		519,723,147
0.13%, 04/15/26 - 04/15/27		159,939		153,008,842
1.63%, 10/15/27		114,940		117,176,386

Security		Par (000)	Value
U.S. Treasury Obligations (continued)			
1.50%, 02/15/53	USD	768	$ 778,976
U.S. Treasury Notes			
2.63%, 12/31/23		65	64,025
4.25%, 12/31/24		400,000	400,359,376
1.13%, 02/28/25		32,000	30,257,500
4.63%, 02/28/25 - 03/15/26		240,000	244,035,547
4.00%, 12/15/25 - 02/29/28		743,057	752,648,084
0.75%, 04/30/26		190,000	173,211,718
3.25%, 06/30/27		271,543	266,854,347
0.63%, 11/30/27		100,000	87,167,969
1.38%, 10/31/28[(w)]		270,000	239,551,171
2.38%, 03/31/29 - 05/15/29		251,000	234,321,681
2.88%, 04/30/29		565,000	542,466,212
1.63%, 05/15/31		1,000	869,102
1.25%, 08/15/31		50,000	41,939,453
Total U.S. Treasury Obligations — 17.7% (Cost: $6,743,529,218)			6,668,944,008

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)[(g)]	147,996	93,770
Germany — 0.0%		
Tonies SE (Issued/Exercisable 04/29/21, 1 Share for 1 Warrant, Expires 04/30/26, Strike Price EUR 11.50)[(g)]	196,295	53,221
Israel — 0.0%[(g)]		
Deep Instinct Ltd., (Acquired 09/20/22, cost $0) (Issued/Exercisable 09/20/22, 1 Share for 1 Warrant, Expires 09/20/32)[(c)(i)]	111,033	661,757
Innovid Corp. (Issued/Exercisable 01/28/21, 1 Share for 1 Warrant, Expires 12/31/27, Strike Price USD 11.50)	3,266	326
		662,083
Luxembourg — 0.0%		
HomeToGo SE (Issued/Exercisable 02/18/21, 1 Share for 1 Warrant, Expires 12/31/25, Strike Price EUR 11.50)[(g)]	109,138	118
Netherlands — 0.0%		
Climate Transition Capital Acquisition I BV (Issued/Exercisable 06/29/21, 1 Share for 1 Warrant, Expires 06/29/26, Strike Price EUR 11.50)[(g)]	155,663	15,362
United Kingdom — 0.0%		
Hedosophia European Growth (Issued/Exercisable 05/13/21, 1 Share for 1 Warrant, Expires 05/13/27, Strike Price EUR 11.50)[(g)]	274,529	8,932

Security	Shares	Value
United States — 0.0%[(g)]		
Aurora Innovation, Inc. (Issued/Exercisable 05/04/21, 1 Share for 1 Warrant, Expires 12/31/28, Strike Price USD 11.50)	45,680	$ 9,136
California Resources Corp. (Issued/Exercisable 10/23/20, 1 Share for 1 Warrant, Expires 10/27/24, Strike Price USD 36.00)	12,137	103,165
Cano Health, Inc. (Issued/Exercisable 07/06/20, 1 Share for 1 Warrant, Expires 06/03/26, Strike Price USD 11.50)	178,770	28,603
Crown PropTech Acquisitions (Issued/Exercisable 01/25/21, 1 Share for 1 Warrant, Expires 12/31/27, Strike Price USD 11.50)	199,600	19,960
Crown PropTech Acquisitions (Issued/Exercisable 02/05/21, 1 Share for 1 Warrant, Expires 02/01/26, Strike Price USD 11.50)[(c)]	333,560	26,685
CXApp, Inc. (Issued/Exercisable 03/06/23, 1 Share for 1 Warrant, Expires 03/14/28, Strike Price USD 11.50)	399,242	17,647
Embark Technology, Inc. (Issued/Exercisable 03/05/21, 1 Share for 1 Warrant, Expires 12/31/27, Strike Price USD 11.50)	31,812	598
EVgo, Inc. (Issued/Exercisable 11/10/20, 1 Share for 1 Warrant, Expires 09/15/25, Strike Price USD 11.50)	213,790	230,893
Flyr, Inc. (Issued/Exercisable 05/10/22, 1 Share for 1 Warrant, Expires 05/10/32, Strike Price USD 3.95)[(c)]	64,041	1,009,286
Freewire Warrants TA (Issued/Exercisable 03/31/22, 1 Share for 1 Warrant, Expires 04/26/27, Strike Price USD 3.35)[(c)]	1,834,643	898,975
Hippo Holdings, Inc. (Issued/Exercisable 01/04/21, 1 Share for 1 Warrant, Expires 08/02/26, Strike Price USD 11.50)	7,405	413
Kinsey Interests, Inc. (Issued/Exercisable 10/13/20, 1 Share for 1 Warrant, Expires 12/31/25, Strike Price USD 11.50)[(c)]	469,648	23,482
Latch, Inc. (Issued/Exercisable 06/04/21, 1 Share for 1 Warrant, Expires 06/04/26, Strike Price USD 11.50)	164,855	9,809
Lightning eMotors, Inc. (Issued/Exercisable 12/10/20, 1 Share for 1 Warrant, Expires 12/15/25, Strike Price USD 11.50)	375,043	23,084
Offerpad Solutions, Inc. (Issued/Exercisable 10/13/20, 1 Share for 1 Warrant, Expires 09/01/26, Strike Price USD 11.50)	369,311	14,773
Pear Therapeutics, Inc. (Issued/Exercisable 03/23/21, 1 Share for 1 Warrant, Expires 12/01/26, Strike Price USD 11.50)	111,845	2,125

Security		Shares	Value
United States (continued)			
Pivotal Investment Corp. III (Issued/Exercisable 04/01/21, 1 Share for 1 Warrant, Expires 01/28/28, Strike Price USD 11.50)		54,520	$ 2,726
Proof Acquisition Corp. I (Issued/Exercisable 09/27/22, 1 Share for 1 Warrant, Expires 12/23/28, Strike Price USD 11.50)[(c)]		446,489	26,789
Rotor Acquisition Corp. (Issued/Exercisable 06/15/21, 1 Share for 1 Warrant, Expires 06/15/27, Strike Price USD 11.50)		128,364	10,269
Sarcos Technology & Robotics Corp. (Issued/Exercisable 12/21/20, 1 Share for 1 Warrant, Expires 09/24/26, Strike Price USD 11.50)		505,097	40,408
Sonder Holdings, Inc. (Issued/Exercisable 01/19/22, 1 Share for 1 Warrant, Expires 11/19/26, Strike Price USD 12.50)[(c)]		498,240	5
Versa Networks, Inc., Series E (Acquired 10/14/22, cost $0) (Issued/Exercisable 10/07/22, 1 Share for 1 Warrant, Expires 10/07/32, Strike Price USD 0.01)[(c)(i)]		1,143,143	3,052,192
Volta, Inc. (Issued/Exercisable 10/22/20, 1 Share for 1 Warrant, Expires 08/26/26, Strike Price USD 11.50)		220,210	47,345
			5,598,368
Total Warrants — 0.0% **(Cost: $28,700,303)**			6,431,854
Total Long-Term Investments — 125.9% **(Cost: $48,950,927,546)**			47,371,394,138

Short-Term Securities

Borrowed Bond Agreements — 1.0%[(x)]

Security		Par (000)	Value
Barclays Bank plc, 4.60%, 04/11/23 (Purchased on 03/23/23 to be repurchased at USD 3,453,527, collateralized by Credit Agricole SA, 4.60%, par and fair value of USD 5,000,000 and $3,754,500, respectively)[(n)]	USD	3,450	3,450,000
Barclays Bank plc, 4.62%, 04/11/23 (Purchased on 03/23/23 to be repurchased at USD 3,919,520, collateralized by Deutsche Bank AG, 4.50%, due at 04/01/25, par and fair value of USD 4,100,000 and $3,765,405, respectively)		3,916	3,915,500
Barclays Bank plc, 2.25%, Open (Purchased on 03/01/23 to be repurchased at USD 4,408,205, collateralized by Arkema SA, 0.75%, due at 12/03/29, par and fair value of EUR 5,000,000 and $4,538,253, respectively)[(y)]	EUR	4,058	4,401,388

Borrowed Bond Agreements (continued)

Security		Par (000)	Value
Barclays Bank plc, 4.50%, Open (Purchased on 03/27/23 to be repurchased at USD 9,130,200, collateralized by AthenaHealth Group, Inc., 6.50%, due at 02/15/30, par and fair value of USD 11,515,000 and $9,337,047, respectively)[(y)]	USD	9,126	$ 9,125,638
Barclays Bank plc, 4.60%, Open (Purchased on 03/16/23 to be repurchased at USD 9,830,830, collateralized by Banco Bilbao Vizcaya Argentaria SA, 4.60%, due at 09/14/26, par and fair value of USD 10,000,000 and $9,912,447, respectively)[(y)]		9,813	9,812,500
Barclays Bank plc, 4.60%, Open (Purchased on 03/16/23 to be repurchased at USD 9,617,933, collateralized by Banco Santander SA, 5.29%, due at 08/18/27, par and fair value of USD 10,000,000 and $9,842,428, respectively)[(y)]		9,600	9,600,000
Barclays Bank plc, 4.60%, Open (Purchased on 03/10/23 to be repurchased at USD 4,289,989, collateralized by Medline Borrower LP, 5.25%, due at 10/01/29, par and fair value of USD 5,065,000 and $4,394,457, respectively)[(y)]		4,280	4,279,925
Barclays Bank plc, 4.65%, Open (Purchased on 03/27/23 to be repurchased at USD 2,694,895, collateralized by Park River Holdings, Inc., 5.63%, due at 02/01/29, par and fair value of USD 3,983,000 and $2,714,627, respectively)[(y)]		2,694	2,693,504
Barclays Bank plc, 4.65%, Open (Purchased on 03/27/23 to be repurchased at USD 4,504,651, collateralized by PHH Mortgage Corp., 7.88%, due at 03/15/26, par and fair value of USD 5,190,000 and $4,515,391, respectively)[(y)]		4,502	4,502,325
Barclays Bank plc, 4.67%, Open (Purchased on 03/27/23 to be repurchased at USD 5,572,578, collateralized by McAfee Corp., 7.38%, due at 02/15/30, par and fair value of USD 6,855,000 and $5,747,878, respectively)[(y)]		5,570	5,569,688
Barclays Capital, Inc., 4.00%, 04/11/23 (Purchased on 03/29/23 to be repurchased at USD 664,798, collateralized by CommScope, Inc., 8.25%, due at 03/01/27, par and fair value of USD 840,000 and $688,044, respectively)		665	664,650
Barclays Capital, Inc., 4.25%, 04/11/23 (Purchased on 03/23/23 to be repurchased at USD 6,528,160, collateralized by Great Lakes Dredge & Dock Corp., 5.13%, due at 06/01/29, par and fair value of USD 8,696,000 and $6,572,089, respectively)		6,522	6,522,000

Security		Par (000)	Value
Borrowed Bond Agreements (continued)			
Barclays Capital, Inc., 4.40%, 04/11/23 (Purchased on 03/29/23 to be repurchased at USD 1,890,493, collateralized by Tenet Healthcare Corp., 6.13%, due at 10/01/28, par and fair value of USD 1,951,000 and $1,869,877, respectively)	USD	1,890	$ 1,890,031
Barclays Capital, Inc., 4.40%, 04/11/23 (Purchased on 03/23/23 to be repurchased at USD 5,029,913, collateralized by BNP Paribas SA, 4.40%, due at 12/31/79, par and fair value of USD 5,000,000 and $–, respectively)		5,025	5,025,000
Barclays Capital, Inc., 4.65%, 04/11/23 (Purchased on 03/23/23 to be repurchased at USD 5,178,295, collateralized by Freedom Mortgage Corp., 6.63%, due at 01/15/27, par and fair value of USD 6,740,000 and $5,184,408, respectively)		5,173	5,172,950
Barclays Capital, Inc., 4.62%, Open (Purchased on 03/24/23 to be repurchased at USD 971,836, collateralized by Zayo Group Holdings, Inc., 4.00%, due at 03/01/27, par and fair value of USD 1,335,000 and $1,014,600, respectively)[(y)]		971	971,213
BNP Paribas SA, (0.25)%, Open (Purchased on 01/04/23 to be repurchased at USD 1,900,124, collateralized by Next Group plc, 3.63%, due at 05/18/28, par and fair value of GBP 1,700,000 and $1,936,016, respectively)[(y)]	GBP	1,543	1,902,927
BNP Paribas SA, 1.75%, Open (Purchased on 03/01/23 to be repurchased at USD 1,679,166, collateralized by Legrand SA, 0.38%, due at 10/06/31, par and fair value of EUR 2,000,000 and $1,705,388, respectively)[(y)]	EUR	1,547	1,677,244
BNP Paribas SA, 2.78%, Open (Purchased on 01/23/23 to be repurchased at USD 35,208,238, collateralized by Kingdom of Spain, 0.50%, due at 10/31/31, par and fair value of EUR 40,000,000 and $34,762,129, respectively)[(y)]		32,332	35,063,620
BNP Paribas SA, 2.84%, Open (Purchased on 01/04/23 to be repurchased at USD 34,916,081, collateralized by Kingdom of Spain, 0.70%, due at 04/30/32, par and fair value of EUR 40,000,000 and $34,854,095, respectively)[(y)]		32,027	34,733,498
BNP Paribas SA, 4.61%, Open (Purchased on 03/20/23 to be repurchased at USD 7,369,713, collateralized by Cooperatieve Rabobank UA, 4.61%, due at 09/24/26, par and fair value of USD 8,200,000 and $7,343,979, respectively)[(y)]	USD	7,360	7,359,500
BofA Securities, Inc., 4.60%, 05/10/23 (Purchased on 03/23/23 to be repurchased at USD 9,822,531, collateralized by Deutsche Bank AG, 4.60%, due at 07/14/26, par and fair value of USD 10,000,000 and $9,682,438, respectively)	USD	9,813	$ 9,812,500
Deutsche Bank AG, 3.88%, Open (Purchased on 02/23/23 to be repurchased at USD 4,895,959, collateralized by U.K. Treasury Inflation Linked Bonds, 0.13%, due at 03/22/46, par and fair value of GBP 4,486,457 and $5,215,574, respectively)[(y)]	GBP	3,954	4,878,226
Deutsche Bank AG, 3.88%, Open (Purchased on 02/23/23 to be repurchased at USD 22,689,183, collateralized by U.K. Treasury Inflation Linked Bonds, 0.13%, due at 03/22/46, par and fair value of GBP 20,791,441 and $24,170,369, respectively)[(y)]		18,326	22,607,005
Goldman Sachs International, 2.25%, Open (Purchased on 03/27/23 to be repurchased at USD 1,011,745, collateralized by eG Global Finance plc, 4.38%, due at 02/07/25, par and fair value of EUR 1,016,000 and $1,006,725, respectively)[(y)]	EUR	933	1,011,555
Goldman Sachs International, 2.50%, Open (Purchased on 03/14/23 to be repurchased at USD 1,158,211, collateralized by Heimstaden Bostad Treasury BV, 1.00%, due at 04/13/28, par and fair value of EUR 1,375,000 and $1,104,380, respectively)[(y)]		1,067	1,156,893
Goldman Sachs International, 2.60%, Open (Purchased on 03/27/23 to be repurchased at USD 2,629,293, collateralized by eG Global Finance plc, 6.25%, due at 10/30/25, par and fair value of EUR 2,590,000 and $2,591,438, respectively)[(y)]		2,424	2,628,723
Goldman Sachs International, 2.60%, Open (Purchased on 03/29/23 to be repurchased at USD 7,151,406, collateralized by eG Global Finance plc, 6.25%, due at 10/30/25, par and fair value of EUR 7,000,000 and $7,003,888, respectively)[(y)]		6,594	7,150,890
J.P. Morgan Securities LLC, 3.95%, 04/12/23 (Purchased on 03/23/23 to be repurchased at USD 2,634,045, collateralized by Medline Borrower LP, 5.25%, due at 10/01/29, par and fair value of USD 3,012,000 and $2,613,249, respectively)	USD	2,632	2,631,735

Security		Par (000)	Value
Borrowed Bond Agreements (continued)			
J.P. Morgan Securities LLC, 4.65%, 04/12/23 (Purchased on 03/23/23 to be repurchased at USD 8,921,710, collateralized by Credit Agricole SA, 4.65%, due at 01/26/27, par and fair value of USD 10,000,000 and $8,930,118, respectively)	USD	8,913	$ 8,912,500
J.P. Morgan Securities LLC, 4.65%, 04/12/23 (Purchased on 03/27/23 to be repurchased at USD 1,699,506, collateralized by Rayonier AM Products, Inc., 7.63%, due at 01/15/26, par and fair value of USD 1,781,000 and $1,675,387, respectively)		1,699	1,698,629
J.P. Morgan Securities LLC, 4.65%, 04/12/23 (Purchased on 03/28/23 to be repurchased at USD 2,500,218, collateralized by eG Global Finance plc, 8.50%, due at 10/30/25, par and fair value of USD 2,600,000 and $2,433,652, respectively)		2,499	2,499,250
J.P. Morgan Securities LLC, 2.25%, Open (Purchased on 03/20/23 to be repurchased at USD 1,718,205, collateralized by Range Resources Corp., 4.75%, due at 02/15/30, par and fair value of USD 1,985,000 and $1,809,387, respectively)[(y)]		1,717	1,717,025
J.P. Morgan Securities LLC, 4.65%, Open (Purchased on 03/20/23 to be repurchased at USD 8,324,388, collateralized by Societe Generale SA, 4.65%, due at 01/10/29, par and fair value of USD 8,200,000 and $8,225,520, respectively)[(y)]		8,313	8,312,750
J.P. Morgan Securities LLC, 4.67%, Open (Purchased on 03/20/23 to be repurchased at USD 8,663,164, collateralized by AIB Group plc, 4.67%, due at 10/14/26, par and fair value of USD 8,200,000 and $8,410,348, respectively)[(y)]		8,651	8,651,000
J.P. Morgan Securities LLC, 4.67%, Open (Purchased on 03/20/23 to be repurchased at USD 7,636,723, collateralized by BNP Paribas SA, 4.67%, due at 06/09/26, par and fair value of USD 8,200,000 and $7,530,740, respectively)[(y)]		7,626	7,626,000
J.P. Morgan Securities LLC, 4.67%, Open (Purchased on 03/20/23 to be repurchased at USD 6,897,685, collateralized by ABN AMRO Bank NV, 4.67%, due at 12/13/29, par and fair value of USD 8,200,000 and $6,893,742, respectively)[(y)]		6,888	6,888,000
J.P. Morgan Securities plc, (2.00)%, 06/07/23 (Purchased on 03/21/23 to be repurchased at USD 3,448,400, collateralized by Quatrim SASU, 5.88%, due at 01/15/24, par and fair value of EUR 3,400,000 and $3,336,269, respectively)	EUR	3,181	$ 3,450,317
J.P. Morgan Securities plc, (0.75)%, Open (Purchased on 03/01/23 to be repurchased at USD 4,785,537, collateralized by Cie Generale des Etablissements Michelin SCA, 2.50%, due at 09/03/38, par and fair value of EUR 5,000,000 and $4,807,653, respectively)[(y)]		4,417	4,789,694
J.P. Morgan Securities plc, 1.90%, Open (Purchased on 01/26/23 to be repurchased at USD 563,103, collateralized by International Design Group SpA, 6.50%, due at 11/15/25, par and fair value of EUR 555,000 and $579,037, respectively)[(y)]		518	561,721
J.P. Morgan Securities plc, 2.30%, Open (Purchased on 01/26/23 to be repurchased at USD 3,397,458, collateralized by Jaguar Land Rover Automotive plc, 4.50%, due at 01/15/26, par and fair value of EUR 3,400,000 and $3,414,993, respectively)[(y)]		3,123	3,387,080
J.P. Morgan Securities plc, 2.55%, Open (Purchased on 03/27/23 to be repurchased at USD 3,782,656, collateralized by Vonovia SE, 0.25%, due at 09/01/28, par and fair value of EUR 4,500,000 and $3,711,040, respectively)[(y)]		3,487	3,781,852
J.P. Morgan Securities plc, 2.55%, Open (Purchased on 02/17/23 to be repurchased at USD 5,437,252, collateralized by Pirelli & C SpA, 4.25%, due at 01/18/28, par and fair value of EUR 5,000,000 and $5,413,573, respectively)[(y)]		5,002	5,424,452
J.P. Morgan Securities plc, 2.60%, Open (Purchased on 03/27/23 to be repurchased at USD 1,933,365, collateralized by Vonovia SE, 0.25%, due at 09/01/28, par and fair value of EUR 2,300,000 and $1,896,753, respectively)[(y)]		1,782	1,932,947
J.P. Morgan Securities plc, 2.65%, Open (Purchased on 01/26/23 to be repurchased at USD 2,520,889, collateralized by Erste Group Bank AG, 2.65%, due at 11/15/32, par and fair value of EUR 2,800,000 and $2,458,006, respectively)[(y)]		2,316	2,511,360

Security		Par (000)		Value
Borrowed Bond Agreements (continued)				
J.P. Morgan Securities plc, 2.70%, Open (Purchased on 01/26/23 to be repurchased at USD 2,521,112, collateralized by Erste Group Bank AG, 2.70%, due at 11/15/32, par and fair value of EUR 2,800,000 and $2,458,006, respectively)(y)	EUR	2,316	$	2,511,359
Merrill Lynch International, 1.90%, Open (Purchased on 02/28/23 to be repurchased at USD 2,529,902, collateralized by Legrand SA, 0.38%, due at 10/06/31, par and fair value of EUR 3,000,000 and $2,558,081, respectively)(y)		2,330		2,526,603
Merrill Lynch International, 2.30%, Open (Purchased on 02/28/23 to be repurchased at USD 13,261,166, collateralized by Arkema SA, 0.75%, due at 12/03/29, par and fair value of EUR 15,000,000 and $13,614,759, respectively)(y)		12,208		13,239,468
Merrill Lynch International, 2.55%, Open (Purchased on 02/16/23 to be repurchased at USD 5,437,616, collateralized by Pirelli & C SpA, 4.25%, due at 01/18/28, par and fair value of EUR 5,000,000 and $5,413,573, respectively)(y)		5,002		5,424,506
Merrill Lynch International, 2.60%, Open (Purchased on 03/02/23 to be repurchased at USD 10,741,507, collateralized by Pirelli & C SpA, 4.25%, due at 01/18/28, par and fair value of EUR 10,000,000 and $10,827,147, respectively)(y)		9,888		10,723,753
Nomura Securities International, Inc., 2.75%, Open (Purchased on 03/21/23 to be repurchased at USD 4,565,922, collateralized by Commerzbank AG, 2.75%, par and fair value of USD 5,000,000 and $4,132,250, respectively)(n)(y)	USD	4,563		4,562,500
Nomura Securities International, Inc., 4.10%, Open (Purchased on 03/20/23 to be repurchased at USD 2,877,641, collateralized by CommScope, Inc., 8.25%, due at 03/01/27, par and fair value of USD 3,505,000 and $2,870,946, respectively)(y)		2,874		2,874,100
Nomura Securities International, Inc., 4.25%, Open (Purchased on 03/20/23 to be repurchased at USD 3,842,403, collateralized by Societe Generale SA, 4.25%, par and fair value of USD 5,000,000 and $3,599,675, respectively)(n)(y)		3,838		3,837,500
Nomura Securities International, Inc., 4.45%, Open (Purchased on 03/27/23 to be repurchased at USD 4,370,910, collateralized by Medline Borrower LP, 5.25%, due at 10/01/29, par and fair value of USD 5,000,000 and $4,338,063, respectively)(y)		4,369		4,368,750
RBC Capital Markets LLC, (0.20)%, Open (Purchased on 03/27/23 to be repurchased at USD 2,988,111, collateralized by CP Atlas Buyer, Inc., 7.00%, due at 12/01/28, par and fair value of USD 3,971,000 and $2,948,904, respectively)(y)	USD	2,988	$	2,988,178
RBC Capital Markets LLC, 3.00%, Open (Purchased on 03/27/23 to be repurchased at USD 7,483,744, collateralized by PBF Holding Co. LLC, 6.00%, due at 02/15/28, par and fair value of USD 7,980,000 and $7,671,733, respectively)(y)		7,481		7,481,250
RBC Capital Markets LLC, 3.50%, Open (Purchased on 03/20/23 to be repurchased at USD 1,788,373, collateralized by Callon Petroleum Co., 0.88%, due at 06/15/30, par and fair value of USD 1,985,000 and $1,865,900, respectively)(y)		1,787		1,786,500
RBC Capital Markets LLC, 3.70%, Open (Purchased on 03/27/23 to be repurchased at USD 2,425,659, collateralized by PHH Mortgage Corp., 7.88%, due at 03/15/26, par and fair value of USD 2,795,000 and $2,431,699, respectively)(y)		2,425		2,424,663
RBC Capital Markets LLC, 4.25%, Open (Purchased on 03/21/23 to be repurchased at USD 1,088,068, collateralized by Cargo Aircraft Management, Inc., 4.75%, due at 02/01/28, par and fair value of USD 1,235,000 and $1,104,275, respectively)(y)		1,087		1,086,800
RBC Capital Markets LLC, 4.25%, Open (Purchased on 03/20/23 to be repurchased at USD 90,991, collateralized by PG&E Corp., 5.25%, due at 07/01/30, par and fair value of USD 100,000 and $92,830, respectively)(y)		91		90,875
RBC Capital Markets LLC, 4.30%, Open (Purchased on 03/27/23 to be repurchased at USD 5,218,780, collateralized by Medline Borrower LP, 5.25%, due at 10/01/29, par and fair value of USD 5,970,000 and $5,179,646, respectively)(y)		5,216		5,216,287
RBC Capital Markets LLC, 4.50%, Open (Purchased on 03/30/23 to be repurchased at USD 1,600,606, collateralized by Frontier Communications Holdings LLC, 6.75%, due at 05/01/29, par and fair value of USD 1,985,000 and $1,573,113, respectively)(y)		1,600		1,600,406

Security		Par (000)	Value
Borrowed Bond Agreements (continued)			
RBC Capital Markets LLC, 4.55%, Open (Purchased on 03/16/23 to be repurchased at USD 10,131,180, collateralized by Societe Generale SA, 4.55%, due at 01/12/27, par and fair value of USD 10,000,000 and $9,993,347, respectively)[y]	USD	10,113	$ 10,112,500
RBC Capital Markets LLC, 4.65%, Open (Purchased on 03/15/23 to be repurchased at USD 1,264,112, collateralized by NRG Energy, Inc., 5.75%, due at 01/15/28, par and fair value of USD 1,335,000 and $1,309,214, respectively)[y]		1,262	1,261,575
RBC Capital Markets LLC, 4.65%, Open (Purchased on 03/17/23 to be repurchased at USD 5,668,682, collateralized by BPCE SA, 0.88%, due at 01/18/27, par and fair value of USD 5,653,000 and $5,638,370, respectively)[y]		5,660	5,660,066
RBC Capital Markets LLC, 4.65%, Open (Purchased on 03/20/23 to be repurchased at USD 1,097,597, collateralized by Chemours Co. (The), 5.75%, due at 11/15/28, par and fair value of USD 1,235,000 and $1,102,521, respectively)[y]		1,096	1,096,063
RBC Capital Markets LLC, 4.67%, Open (Purchased on 03/20/23 to be repurchased at USD 6,887,892, collateralized by Royal Caribbean Cruises Ltd., 5.50%, due at 04/01/28, par and fair value of USD 7,906,000 and $6,980,089, respectively)[y]		6,878	6,878,220
RBC Capital Markets LLC, 4.67%, Open (Purchased on 03/20/23 to be repurchased at USD 6,066,491, collateralized by Carnival Corp., 5.75%, due at 03/01/27, par and fair value of USD 7,906,000 and $6,485,529, respectively)[y]		6,058	6,057,972
RBC Europe Ltd., 1.80%, Open (Purchased on 01/04/23 to be repurchased at USD 2,342,489, collateralized by International Design Group SpA, 6.50%, due at 11/15/25, par and fair value of EUR 2,345,000 and $2,446,564, respectively)[y]	EUR	2,154	2,336,012
Total Borrowed Bond Agreements — 1.0% **(Cost: $385,992,178)**			388,501,111
Certificates of Deposit — 0.3%			
Domestic — 0.3%			
Citibank NA			
4.06%, 08/01/23	USD	24,829	24,703,898
5.00%, 09/21/23		64,230	64,085,356
			88,789,254
Yankee — 0.0%[z]			
Mizuho Bank Ltd., New York, 5.48%, 01/04/24	USD	8,080	$ 8,084,154
Total Certificates of Deposit — 0.3% **(Cost: $97,139,000)**			96,873,408
Commercial Paper — 2.2%[aa]			
Societe Generale SA, 5.70%, 03/06/24		31,038	29,609,879
Mercedes-Benz Finance North America LLC, 5.59%, 05/03/23		123,313	122,740,468
Enel Finance America LLC, 5.27%, 09/06/23		16,850	16,378,321
3M Co., 5.55%, 09/07/23		41,093	40,165,211
AT&T, Inc.			
5.62%, 12/19/23		78,835	75,572,913
5.68%, 12/20/23		13,905	13,327,544
5.99%, 01/23/24		43,025	41,007,046
5.93%, 02/21/24		108,573	102,980,233
Bayer Corp., 6.08%, 09/01/23[a]		43,025	41,952,348
General Motors Financial Co., Inc.			
4.92%, 04/04/23[a]		11,600	11,593,054
4.92%, 04/05/23[a]		11,300	11,291,547
5.73%, 04/13/23[a]		13,920	13,892,258
5.77%, 06/08/23		13,903	13,747,566
5.58%, 08/10/23[a]		22,900	22,395,864
5.73%, 10/10/23[a]		29,198	28,265,372
HSBC USA, Inc., 5.62%, 11/20/23		14,704	14,196,683
Johnson & Johnson, 5.16%, 08/14/23		41,873	41,084,913
UnitedHealth Group, Inc., 5.31%, 06/01/23		167,657	166,132,439
Total Commercial Paper — 2.2% **(Cost: $806,633,208)**			806,333,659
Foreign Government Obligations — 0.4%[aa]			
Mexico - 0.4%			
United Mexican States			
11.24%, 11/28/24	MXN	250,000	115,351,887
11.11%, 01/23/25		88,730	41,080,632
			156,432,519
Total Foreign Government Obligations — 0.4% **(Cost: $154,860,033)**			156,432,519

Security	Shares	Value
Money Market Funds — 2.3%[s][bb]		
BlackRock Liquid Environmentally Aware Fund, Class Direct, 4.87%	379,020,639	379,096,443
BlackRock Liquidity Funds, T-Fund, Institutional Class, 4.70%[j]	93,197,971	93,197,971
SL Liquidity Series, LLC, Money Market Series, 5.01%[cc]	385,988,540	386,027,139
Total Money Market Funds — 2.3% **(Cost: $858,252,495)**		858,321,553
Total Short-Term Securities — 6.2% **(Cost: $2,302,876,914)**		2,306,462,250

Security	Shares	Value
Total Options Purchased — 0.8% (Cost: $307,594,106)		$ 296,771,743
Total Investments Before Options Written, Borrowed Bonds, TBA Sale Commitments and Investments Sold Short — 132.9% (Cost: $51,561,398,566)		49,974,628,131
Total Options Written — (1.0)% (Premiums Received — $(350,801,961))		(379,570,566)

Borrowed Bonds

Security		Par (000)	Value
Corporate Bonds — (0.7)%			
Austria — (0.0)%			
Erste Group Bank AG, (5-Year EURIBOR ICE Swap Rate + 1.10%), 0.88%, 11/15/32[b]	EUR	(5,600)	(4,916,012)
France — (0.2)%			
Arkema SA, 0.75%, 12/03/29		(20,000)	(18,153,012)
BNP Paribas SA, (1-Day SOFR + 2.07%), 2.22%, 06/09/26[a][b]	USD	(8,200)	(7,530,740)
BPCE SA, (1-Day SOFR + 2.10%), 5.98%, 01/18/27[a][b]		(5,653)	(5,638,370)
Cie Generale des Etablissements Michelin SCA, 2.50%, 09/03/38	EUR	(5,000)	(4,807,653)
Credit Agricole SA[a][b]:			
(1-Day SOFR + 0.89%), 1.25%, 01/26/27	USD	(10,000)	(8,930,118)
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 3.24%), 4.75%[n]		(5,000)	(3,754,500)
Legrand SA, 0.38%, 10/06/31	EUR	(5,000)	(4,263,469)
Quatrim SASU, 5.88%, 01/15/24		(3,400)	(3,336,269)
Societe Generale SA[a][b]:			
(5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.51%), 5.38%[n]	USD	(5,000)	(3,599,675)
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.55%), 6.45%, 01/10/29		(8,200)	(8,225,520)
(1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.30%), 6.45%, 01/12/27		(10,000)	(9,993,347)
			(78,232,673)
Germany — (0.1)%			
Commerzbank AG, (5-Year USD Swap Semi + 5.23%), 7.00%[b][n]		(5,000)	(4,132,250)
Deutsche Bank AG:			
4.50%, 04/01/25		(4,100)	(3,765,405)
(1-Day SOFR + 3.19%), 6.12%, 07/14/26[b]		(10,000)	(9,682,438)
Vonovia SE, 0.25%, 09/01/28	EUR	(6,800)	(5,607,793)
			(23,187,886)
Italy — (0.1)%			
International Design Group SpA, 6.50%, 11/15/25		(2,900)	(3,025,601)
Pirelli & C SpA, 4.25%, 01/18/28		(20,000)	(21,654,293)
			(24,679,894)
Netherlands — (0.0)%[a][b]			
ABN AMRO Bank NV, (1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 1.10%), 2.47%, 12/13/29	USD	(8,200)	$ (6,893,742)
Cooperatieve Rabobank UA, (1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 0.73%), 1.00%, 09/24/26		(8,200)	(7,343,979)
			(14,237,721)
Spain — (0.1)%			
Banco Bilbao Vizcaya Argentaria SA, (1-Year US Treasury Yield Curve Rate T Note Constant Maturity + 2.30%), 5.86%, 09/14/26[b]		(10,000)	(9,912,447)
Banco Santander SA, 5.29%, 08/18/27		(10,000)	(9,842,428)
			(19,754,875)
Sweden — (0.0)%			
Heimstaden Bostad Treasury BV, 1.00%, 04/13/28	EUR	(1,375)	(1,104,380)
United Kingdom — (0.0)%			
eG Global Finance plc			
4.38%, 02/07/25		(1,016)	(1,006,725)
6.25%, 10/30/25		(9,590)	(9,595,326)
8.50%, 10/30/25[a]	USD	(2,600)	(2,433,652)
Jaguar Land Rover Automotive plc, 4.50%, 01/15/26	EUR	(3,400)	(3,414,993)
Next Group plc, 3.63%, 05/18/28	GBP	(1,700)	(1,936,016)
			(18,386,712)
United States — (0.2)%			
AthenaHealth Group, Inc., 6.50%, 02/15/30[a]	USD	(11,515)	(9,337,047)
Callon Petroleum Co., 7.50%, 06/15/30[a]		(1,985)	(1,865,900)
Cargo Aircraft Management, Inc., 4.75%, 02/01/28[a]		(1,235)	(1,104,275)
Carnival Corp., 5.75%, 03/01/27[a]		(7,906)	(6,485,529)
Chemours Co. (The), 5.75%, 11/15/28[a]		(1,235)	(1,102,521)
CommScope, Inc., 8.25%, 03/01/27[a]		(4,345)	(3,558,990)
CP Atlas Buyer, Inc., 7.00%, 12/01/28[a]		(3,971)	(2,948,904)
Freedom Mortgage Corp., 6.63%, 01/15/27[a]		(6,740)	(5,184,408)
Frontier Communications Holdings LLC, 6.75%, 05/01/29[a]		(1,985)	(1,573,113)
Great Lakes Dredge & Dock Corp., 5.25%, 06/01/29[a]		(8,696)	(6,572,089)
McAfee Corp., 7.38%, 02/15/30[a]		(6,855)	(5,747,878)
Medline Borrower LP, 5.25%, 10/01/29[a]		(19,047)	(16,525,415)
NRG Energy, Inc., 5.75%, 01/15/28		(1,335)	(1,309,214)
Park River Holdings, Inc., 5.63%, 02/01/29[a]		(3,983)	(2,714,627)
PBF Holding Co. LLC, 6.00%, 02/15/28		(7,980)	(7,671,733)
PG&E Corp., 5.25%, 07/01/30		(100)	(92,830)
PHH Mortgage Corp., 7.88%, 03/15/26[a]		(7,985)	(6,947,090)
Range Resources Corp., 4.75%, 02/15/30[a]		(1,985)	(1,809,387)
Rayonier AM Products, Inc., 7.63%, 01/15/26[a]		(1,781)	(1,675,387)
Royal Caribbean Cruises Ltd., 5.50%, 04/01/28[a]		(7,906)	(6,980,089)
Tenet Healthcare Corp., 6.13%, 10/01/28		(1,951)	(1,869,877)

Security		Par (000)	Value
United States (continued)			
Zayo Group Holdings, Inc.,			
4.00%, 03/01/27[a]	USD	(1,335)	$ (1,014,600)
			(94,090,903)
Foreign Agency Obligations — (0.0)%			
Ireland — (0.0)%			
AIB Group plc, (1-Day SOFR + 3.46%),			
7.58%, 10/14/26[a][b]		(8,200)	(8,410,348)
Foreign Government Obligations — (0.3)%			
Spain — (0.2)%			
Kingdom of Spain[a]			
0.50%, 10/31/31	EUR	(40,000)	(34,762,129)
0.70%, 04/30/32		(40,000)	(34,854,095)
			(69,616,224)
United Kingdom — (0.1)%			
U.K. Treasury Inflation Linked Bonds,			
0.13%, 03/22/46	GBP	(25,278)	(29,385,943)
Total Borrowed Bonds — (1.0)%			
(Proceeds: $(420,672,835))			(386,003,571)

TBA Sale Commitments

Security		Par (000)	Value
Uniform Mortgage-Backed Securities[u]			
2.00%, 04/25/53 - 05/25/53	USD	(1,917,285)	(1,585,685,716)
2.50%, 04/25/53 - 05/25/53		(1,157,001)	(997,403,864)
3.00%, 04/25/53		(1,555,779)	(1,395,937,360)
3.50%, 04/25/53		(1,211,956)	(1,126,124,888)
4.00%, 04/25/53		(714,087)	(682,959,998)
4.50%, 04/25/53		(2,269,275)	(2,223,426,504)
5.00%, 04/25/53		(113,234)	(112,932,923)

TBA Sale Commitments (continued)

Security		Par (000)	Value
5.50%, 04/25/53	USD	(1,444,500)	$ (1,459,086,055)
6.00%, 04/25/53		(1,210,700)	(1,235,717,977)
Total TBA Sale Commitments — (28.8)%			
(Proceeds: $(10,762,190,951))			(10,819,275,285)

Investments Sold Short

Corporate Bonds

Security		Par (000)	Value
France — (0.0)%			
BNP Paribas SA, (5-Year US Treasury Yield Curve Rate T Note Constant Maturity + 4.97%), 9.25%[a][b][n]		(5,000)	(5,077,513)
Total Corporate Bonds — (0.0)%			
(Proceeds: $(4,606,250))			(5,077,513)

U.S. Treasury Obligations

Security		Par (000)	Value
U.S. Treasury Notes, 3.50%, 02/15/33		(130,000)	(130,203,125)
Total U.S. Treasury Obligations — (0.4)%			
(Proceeds: $(130,243,750))			(130,203,125)
Total Investments Sold Short — (0.4)%			
(Proceeds: $(134,850,000))			(135,280,638)
Total Investments Net of Options Written, Borrowed Bonds, TBA Sale Commitments and Investments Sold Short — 101.7%			
(Cost: $39,892,882,819)			38,254,498,071
Liabilities in Excess of Other Assets — (1.7)%			(634,861,105)
Net Assets — 100.0%			$ 37,619,636,966

(a) 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.
(b) 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.
(c) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
(d) This security may be resold to qualified foreign investors and foreign institutional buyers under Regulation S of the Securities Act of 1933.
(e) 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.
(f) Rounds to less than 1,000.
(g) Non-income producing security.
(h) All or a portion of this security is on loan.
(i) Restricted security as to resale, excluding 144A securities. The Fund held restricted securities with a current value of $310,208,777, representing 0.82% of its net assets as of period end, and an original cost of $280,795,479.
(j) All or a portion of the security is held by a wholly-owned subsidiary.
(k) Investment does not issue shares.
(l) Zero-coupon bond.
(m) Convertible security.
(n) Perpetual security with no stated maturity date.
(o) 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.
(p) Issuer filed for bankruptcy and/or is in default.
(q) Fixed rate.
(r) 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.
(s) Affiliate of the Fund.
(t) Variable rate security. Rate as of period end and maturity is the date the principal owed can be recovered through demand.
(u) Represents or includes a TBA transaction.
(v) All or a portion of the security has been pledged as collateral in connection with outstanding TBA commitments.
(w) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
(x) Certain agreements have no stated maturity and can be terminated by either party at any time.
(y) The amount to be repurchased assumes the maturity will be the day after the period end.
(z) Issuer is a U.S. branch of a foreign domiciled bank.

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(aa) Rates are discount rates or a range of discount rates as of period end.
(bb) Annualized 7-day yield as of period end.
(cc) All or a portion of this security was purchased with the cash collateral from loaned securities.

Affiliates

Investments in issuers considered to be affiliate(s) of the Fund during the period ended March 31, 2023 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Issuer	*Value at 12/31/22*	*Purchases at Cost*	*Proceeds from Sale*	*Net Realized Gain (Loss)*	*Change in Unrealized Appreciation (Depreciation)*	*Value at 03/31/23*	*Shares Held at 03/31/23*	*Income*	*Capital Gain Distributions from Underlying Funds*
BlackRock Liquidity Funds, T-Fund, Institutional Class	$ 467,417,578	$ —	$ (374,219,607)[a]	$ —	$ —	$ 93,197,971	93,197,971	$ 9,868,232	$ —
SL Liquidity Series, LLC, Money Market Series	190,897,846	195,139,969[a]	—	(22,315)	11,639	386,027,139	385,988,540	450,436[b]	—
BlackRock Liquid Environmentally Aware Fund, Class Direct	374,908,494	4,225,971	—	—	(38,022)	379,096,443	379,020,639	4,225,502	—
iShares 0-5 Year TIPS Bond ETF	38,947,863	—	—	—	911,836	39,859,699	401,690	—	—
iShares 20+ Year Treasury Bond ETF	12,942,800	7,893,750	(10,794,953)	(166,987)	1,081,500	10,956,110	103,000	82,203	—
iShares Biotechnology ETF	3,851,129	—	—	—	(62,479)	3,788,650	29,333	1,894	—
iShares China Large-Cap ETF	20,929,265	2,582,005	(16,228,046)	536,858	759,062	8,579,144	290,523	—	—
iShares Core U.S. Aggregate Bond ETF	2,250,168	—	—	—	61,480	2,311,648	23,200	11,115	—
iShares iBoxx $ High Yield Corporate Bond ETF	55,222,647	198,991,378	(105,428,172)	373,183	4,710,476	153,869,512	2,036,658	613,591	—
iShares iBoxx $ Investment Grade Corporate Bond ETF	59,114,812	752,045,425	(519,753,272)	3,258,281	3,255,392	297,920,638	2,718,006	206,956	—
iShares J.P. Morgan USD Emerging Markets Bond ETF	135,337,571	52,346,133	(2,538,190)	(126,098)	1,338,913	186,358,329	2,159,925	1,502,965	—
iShares Latin America 40 ETF	12,270,574	—	—	—	525,345	12,795,919	536,067	—	—
iShares MSCI Brazil ETF	13,894,769	9,747,705	(9,452,535)	(2,395,767)	1,807,500	13,601,672	496,774	—	—
				$ 1,457,155	$ 14,362,642	$ 1,588,362,874		$ 16,962,894	$ —

(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.

For Fund compliance purposes, the Fund's industry classifications refer to one or more of the industry sub-classifications used by one or more widely recognized market indexes or rating group indexes, and/or as defined by the investment adviser. These definitions may not apply for purposes of this report, which may combine such industry sub-classifications for reporting ease.

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				
iShares iBoxx $ High Yield Corporate Bond ETF	20	06/01/23	$ 2,842	$ 52,248
iShares iBoxx $ Investment Grade Corporate Bond ETF	10	06/01/23	1,288	174
Euro-Bund	1,641	06/08/23	241,750	(479,577)
Euro-OAT	992	06/08/23	140,105	2,024,128
Euro-Schatz	2,191	06/08/23	251,146	(1,456,261)
TOPIX Index	1,274	06/08/23	193,199	197,002
Australia 10 Year Bond	1,134	06/15/23	93,151	1,606,585
FTSE 100 Index	32	06/16/23	3,021	56,645
MSCI Emerging Markets E-Mini Index	625	06/16/23	31,109	1,061,050
Korea 10 Year Bond	397	06/20/23	34,719	(251,347)
Long Gilt	1,489	06/28/23	189,836	(1,474,053)
U.S. Treasury 3 Year Note	243	06/30/23	51,539	(54,951)
3-mo. SONIA Index	2,925	09/19/23	860,981	(1,588,551)
ECX Emissions[(a)]	38	12/18/23	3,789	53,599
3-mo. SONIA Index	461	12/19/23	135,632	(325,112)
3-mo. Australian Bank Bills	585	03/07/24	387,716	305,229
3-mo. Australian Bank Bills	303	06/13/24	200,842	33,213
3-mo. Euro Euribor	1,157	06/17/24	303,575	(706,503)
3-mo. SONIA Index	644	09/17/24	190,556	(329,814)
3-mo. SONIA Index	155	03/18/25	45,976	(42,804)
				(1,319,100)
Short Contracts				
3-mo. Australian Bank Bills	302	06/08/23	200,086	(49,250)
Euro-Bobl	4,525	06/08/23	578,480	(4,412,963)
Euro-BTP	4,719	06/08/23	590,333	(9,418,558)
Euro-Buxl	629	06/08/23	96,088	1,252,538
SGX Nikkei 225 Index	1,827	06/08/23	193,914	(1,382,854)
Japan 10 Year Bond	861	06/13/23	960,507	(14,424,012)
Australia 3 Year Bond	473	06/15/23	34,405	89,579
DAX Index	12	06/16/23	5,148	(156,204)
EURO STOXX 50 Index	2,260	06/16/23	104,608	(3,039,419)
EURO STOXX Banks Price Index	8,085	06/16/23	43,496	(723,224)
NASDAQ 100 E-Mini Index	130	06/16/23	34,585	(1,217,075)
Russell 2000 E-Mini Index	2,068	06/16/23	187,516	(4,109,644)
S&P 500 E-Mini Index	1,517	06/16/23	313,848	(6,667,376)
3-mo. Euro Euribor	3,218	06/19/23	842,467	478,558
U.S. Treasury 10 Year Note	29,680	06/21/23	3,415,055	(28,081,593)
U.S. Treasury 10 Year Ultra Note	16,441	06/21/23	1,993,728	(61,340,662)
U.S. Treasury Long Bond	5,128	06/21/23	673,691	(3,943,287)
U.S. Treasury Ultra Bond	2,311	06/21/23	327,368	(11,065,369)
U.S. Treasury 2 Year Note	3,056	06/30/23	631,374	(572,636)
U.S. Treasury 5 Year Note	14,266	06/30/23	1,564,245	(8,567,021)
3-mo. Australian Bank Bills	584	09/07/23	386,968	(362,622)
3-mo. Euro Euribor	281	09/18/23	73,432	192,349
3-mo. SOFR	642	12/19/23	153,125	357,671
3-mo. SOFR	629	03/19/24	150,528	97,095
3-mo. SOFR	125	12/17/24	30,241	15,780
				(157,050,199)
				$ (158,369,299)

(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)
BRL	39,578,288	USD	7,580,000	Deutsche Bank AG	04/04/23	$ 228,756
BRL	98,430,444	USD	18,923,000	Goldman Sachs International	04/04/23	497,226
BRL	39,980,125	USD	7,545,000	JPMorgan Chase Bank NA	04/04/23	343,038
BRL	79,228,406	USD	15,094,000	Morgan Stanley & Co. International plc	04/04/23	537,684
IDR	113,275,130,000	USD	7,474,439	Citibank NA	04/17/23	102,195
USD	7,472,142	ZAR	130,645,000	BNP Paribas SA	04/17/23	142,959
AUD	46,073,000	USD	30,753,665	Morgan Stanley & Co. International plc	04/18/23	59,288
CAD	12,925,193	USD	9,477,000	Morgan Stanley & Co. International plc	04/18/23	88,464
CHF	13,901,292	USD	15,032,000	BNP Paribas SA	04/18/23	184,364
CLP	9,774,516,400	USD	12,248,000	BNP Paribas SA	04/18/23	28,128
CLP	9,772,066,800	USD	12,248,000	Citibank NA	04/18/23	25,051
COP	72,058,756,000	USD	15,094,000	Goldman Sachs International	04/18/23	339,184
CZK	1,264,931,424	USD	57,280,000	HSBC Bank plc	04/18/23	1,129,379
EUR	24,682,000	NOK	278,754,484	UBS AG	04/18/23	146,432
EUR	14,308,000	USD	15,134,000	BNP Paribas SA	04/18/23	395,080
EUR	10,730,000	USD	11,346,500	JPMorgan Chase Bank NA	04/18/23	299,224
EUR	25,809,000	USD	27,531,079	Morgan Stanley & Co. International plc	04/18/23	480,523
GBP	18,946,000	USD	23,191,918	Bank of America NA	04/18/23	186,659
GBP	2,634,000	USD	3,159,664	UBS AG	04/18/23	90,582
IDR	351,982,365,000	USD	22,882,000	Barclays Bank plc	04/18/23	659,636
JPY	1,807,524,519	EUR	12,491,000	Deutsche Bank AG	04/18/23	86,233
JPY	2,005,036,394	USD	15,094,000	JPMorgan Chase Bank NA	04/18/23	40,070
JPY	2,977,744,874	USD	21,993,000	Morgan Stanley & Co. International plc	04/18/23	483,102
MXN	284,167,512	USD	15,074,000	Citibank NA	04/18/23	652,286
MXN	155,208,868	USD	8,554,000	Deutsche Bank AG	04/18/23	35,508
MXN	1,153,695,299	USD	60,411,000	Goldman Sachs International	04/18/23	3,436,345
MXN	429,982,138	USD	22,636,000	HSBC Bank plc	04/18/23	1,159,900
NOK	159,594,822	USD	15,174,000	Citibank NA	04/18/23	79,292
NOK	162,831,470	USD	15,090,000	Deutsche Bank AG	04/18/23	472,635
NOK	120,539,720	USD	11,318,000	Goldman Sachs International	04/18/23	202,596
THB	540,042,266	USD	15,669,500	ANZ Banking Group Ltd.	04/18/23	147,454
THB	540,437,921	USD	15,669,500	UBS AG	04/18/23	159,042
USD	22,563,806	EUR	20,756,000	JPMorgan Chase Bank NA	04/18/23	36,437
USD	15,116,000	JPY	1,981,979,688	HSBC Bank plc	04/18/23	155,962
USD	22,610,000	JPY	2,977,963,100	Morgan Stanley & Co. International plc	04/18/23	132,252
USD	15,872,000	THB	539,489,280	Deutsche Bank AG	04/18/23	71,242
ZAR	279,846,195	EUR	14,200,000	Morgan Stanley & Co. International plc	04/18/23	286,094
ZAR	415,749,966	USD	22,610,000	Barclays Bank plc	04/18/23	711,472
ZAR	280,352,902	USD	15,382,000	Goldman Sachs International	04/18/23	344,380
BRL	77,969,718	USD	15,094,000	Goldman Sachs International	05/03/23	214,184
COP	67,540,236,262	USD	13,501,297	JPMorgan Chase Bank NA	05/10/23	893,756
EUR	18,271,688	USD	19,315,979	Standard Chartered Bank	05/10/23	540,215
EUR	5,829,806	USD	6,249,354	UBS AG	05/10/23	86,008
MXN	563,999,348	USD	30,808,492	BNP Paribas SA	05/10/23	269,430
MXN	1,558,080,439	USD	83,354,669	JPMorgan Chase Bank NA	05/10/23	2,499,867
ZAR	226,526,004	USD	12,370,482	BNP Paribas SA	05/10/23	311,278
ZAR	433,208,617	USD	23,703,898	Morgan Stanley & Co. International plc	05/10/23	548,716
USD	23,586,000	TWD	703,876,998	Bank of America NA	05/16/23	441,894
BRL	79,875,000	USD	15,000,000	Citibank NA	06/14/23	551,434
COP	54,360,000,000	USD	11,250,000	Deutsche Bank AG	06/14/23	252,522
CZK	330,474,000	USD	15,000,000	UBS AG	06/14/23	215,236
INR	771,430,000	USD	9,350,667	Citibank NA	06/14/23	6,275
JPY	1,553,972,940	USD	11,700,000	Toronto Dominion Bank	06/14/23	128,980
THB	672,794,220	USD	19,390,000	BNP Paribas SA	06/14/23	430,972
THB	236,204,850	USD	6,810,000	HSBC Bank plc	06/14/23	148,755
USD	9,331,296	COP	43,919,612,507	JPMorgan Chase Bank NA	06/14/23	37,950
ZAR	598,730,625	USD	32,902,929	Citibank NA	06/14/23	511,317
IDR	143,740,000,000	USD	9,364,169	Barclays Bank plc	06/15/23	242,550
INR	390,300,000	USD	4,700,145	Goldman Sachs International	06/15/23	33,648
INR	390,300,000	USD	4,702,693	Nomura International plc	06/15/23	31,100
JPY	3,373,574,123	USD	25,014,100	Royal Bank of Canada	06/15/23	669,686
MXN	807,272,267	USD	41,762,338	Bank of America NA	06/15/23	2,399,094
MXN	89,156,000	USD	4,622,169	Deutsche Bank AG	06/15/23	255,066

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
THB	161,550,000	USD	4,720,923	Citibank NA	06/15/23	$ 38,901
THB	161,550,000	USD	4,722,303	JPMorgan Chase Bank NA	06/15/23	37,521
USD	25,014,100	JPY	3,276,516,913	Natwest Markets plc	06/15/23	69,233
USD	9,408,268	TWD	284,600,000	BNP Paribas SA	06/15/23	15,468
AUD	25,950,000	USD	17,372,921	Citibank NA	06/21/23	23,938
AUD	9,420,448	USD	6,300,000	Goldman Sachs International	06/21/23	15,461
AUD	20,252,603	USD	13,512,324	JPMorgan Chase Bank NA	06/21/23	65,004
AUD	1,200,693	USD	800,000	Toronto Dominion Bank	06/21/23	4,943
BRL	43,495,482	USD	8,105,000	BNP Paribas SA	06/21/23	351,846
BRL	8,452,047	USD	1,620,759	Citibank NA	06/21/23	22,576
BRL	1,021,925,580	USD	195,290,999	Goldman Sachs International	06/21/23	3,402,448
BRL	146,627,600	USD	27,510,266	HSBC Bank plc	06/21/23	998,604
CAD	7,004,365	USD	5,100,000	Bank of America NA	06/21/23	89,406
CAD	1,081,302	USD	800,000	JPMorgan Chase Bank NA	06/21/23	1,116
CAD	1,216,217	USD	900,000	Toronto Dominion Bank	06/21/23	1,073
CHF	7,562,297	USD	8,300,000	Citibank NA	06/21/23	36,547
CHF	1,093,530	USD	1,200,000	JPMorgan Chase Bank NA	06/21/23	5,489
CHF	731,832	USD	800,000	Morgan Stanley & Co. International plc	06/21/23	6,759
CHF	2,724,645	USD	3,000,000	Toronto Dominion Bank	06/21/23	3,602
EUR	8,108,000	SEK	90,485,280	Bank of America NA	06/21/23	78,435
EUR	4,055,000	SEK	45,429,382	JPMorgan Chase Bank NA	06/21/23	22,240
EUR	84,327,876	USD	90,659,360	Barclays Bank plc	06/21/23	1,206,096
EUR	64,190,000	USD	68,730,924	Citibank NA	06/21/23	1,196,648
EUR	30,920,000	USD	33,106,662	Deutsche Bank AG	06/21/23	577,097
EUR	2,427,000	USD	2,589,049	HSBC Bank plc	06/21/23	54,886
EUR	93,843,124	USD	100,976,648	JPMorgan Chase Bank NA	06/21/23	1,254,568
EUR	5,342,596	USD	5,700,000	Royal Bank of Canada	06/21/23	120,140
GBP	12,428,692	USD	15,150,149	Bank of America NA	06/21/23	205,868
GBP	44,355,000	USD	54,285,259	BNP Paribas SA	06/21/23	516,656
GBP	32,448,000	USD	40,035,194	Citibank NA	06/21/23	55,270
GBP	3,860,547	USD	4,700,000	Goldman Sachs International	06/21/23	69,820
GBP	65,820,000	USD	80,222,206	HSBC Bank plc	06/21/23	1,100,352
GBP	38,800,000	USD	47,663,463	JPMorgan Chase Bank NA	06/21/23	275,085
GBP	19,080,000	USD	23,258,310	Morgan Stanley & Co. International plc	06/21/23	315,595
GBP	31,437,000	USD	38,557,040	Natwest Markets plc	06/21/23	284,304
GBP	19,610,000	USD	23,667,113	Toronto Dominion Bank	06/21/23	561,622
HUF	1,849,000,000	EUR	4,491,451	UBS AG	06/21/23	254,856
INR	4,866,151,392	USD	58,944,000	Citibank NA	06/21/23	53,862
JPY	1,762,622,006	CHF	12,165,000	JPMorgan Chase Bank NA	06/21/23	20,783
JPY	7,738,170,000	USD	57,664,221	Deutsche Bank AG	06/21/23	1,301,037
JPY	52,955,920	USD	400,000	Goldman Sachs International	06/21/23	3,527
JPY	32,799,259,364	USD	242,733,838	HSBC Bank plc	06/21/23	7,198,224
JPY	197,380,200	USD	1,500,000	JPMorgan Chase Bank NA	06/21/23	4,052
MXN	217,912,425	EUR	10,545,000	Barclays Bank plc	06/21/23	419,270
MXN	416,607,984	EUR	20,280,000	HSBC Bank plc	06/21/23	670,924
MXN	245,108,936	EUR	12,165,000	JPMorgan Chase Bank NA	06/21/23	140,497
MXN	192,507,165	USD	10,139,000	BNP Paribas SA	06/21/23	379,673
MXN	3,890,429,032	USD	211,851,950	Citibank NA	06/21/23	722,734
MXN	2,056,276,661	USD	108,172,351	Deutsche Bank AG	06/21/23	4,183,474
MXN	377,885,833	USD	20,277,500	JPMorgan Chase Bank NA	06/21/23	370,341
MXN	227,901,319	USD	12,167,000	Morgan Stanley & Co. International plc	06/21/23	285,624
NOK	51,400,000	EUR	4,509,529	Morgan Stanley & Co. International plc	06/21/23	14,427
NOK	530,000,000	USD	50,114,234	BNP Paribas SA	06/21/23	689,832
NOK	54,360,883	USD	5,200,000	Citibank NA	06/21/23	10,856
NOK	4,200,375	USD	400,000	Goldman Sachs International	06/21/23	2,634
NOK	1,043,593	USD	100,000	JPMorgan Chase Bank NA	06/21/23	35
NOK	5,300,000	USD	502,719	Morgan Stanley & Co. International plc	06/21/23	5,322
NOK	71,202,868	USD	6,800,000	Toronto Dominion Bank	06/21/23	25,274
NZD	16,200,000	JPY	1,326,748,734	HSBC Bank plc	06/21/23	19,684
NZD	2,254,868	USD	1,400,000	Citibank NA	06/21/23	9,930
NZD	321,408	USD	200,000	Goldman Sachs International	06/21/23	971
NZD	6,104,604	USD	3,800,000	JPMorgan Chase Bank NA	06/21/23	17,103
NZD	2,584,568	USD	1,600,000	Toronto Dominion Bank	06/21/23	16,085

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		*Currency Sold*		*Counterparty*	*Settlement Date*	*Unrealized Appreciation (Depreciation)*
SEK	275,180,457	EUR	24,335,000	Morgan Stanley & Co. International plc	06/21/23	$ 113,067
SEK	17,646,311	USD	1,700,000	Citibank NA	06/21/23	7,250
SEK	4,214,231	USD	400,000	Morgan Stanley & Co. International plc	06/21/23	7,719
USD	10,915,857	AUD	16,225,000	Barclays Bank plc	06/21/23	38,630
USD	6,537,826	AUD	9,725,000	Goldman Sachs International	06/21/23	18,194
USD	5,670,000	CHF	5,109,435	Barclays Bank plc	06/21/23	37,446
USD	800,000	CHF	722,986	Goldman Sachs International	06/21/23	2,993
USD	2,700,000	CHF	2,446,122	JPMorgan Chase Bank NA	06/21/23	3,437
USD	2,900,000	CHF	2,625,828	Toronto Dominion Bank	06/21/23	5,332
USD	2,839,418	CNY	19,312,000	Citibank NA	06/21/23	11,362
USD	75,473,531	CNY	513,088,840	JPMorgan Chase Bank NA	06/21/23	336,631
USD	3,200,000	EUR	2,924,222	JPMorgan Chase Bank NA	06/21/23	14,398
USD	1,000,000	EUR	912,241	Toronto Dominion Bank	06/21/23	6,219
USD	20,098,778	GBP	16,224,000	BNP Paribas SA	06/21/23	53,546
USD	4,400,000	GBP	3,553,101	JPMorgan Chase Bank NA	06/21/23	10,039
USD	1,900,000	GBP	1,532,298	Toronto Dominion Bank	06/21/23	6,801
USD	75,421,145	JPY	9,761,230,000	Barclays Bank plc	06/21/23	1,040,065
USD	3,000,000	JPY	387,093,000	Citibank NA	06/21/23	50,331
USD	83,840,017	JPY	10,956,389,000	Deutsche Bank AG	06/21/23	351,763
USD	141,644,883	JPY	18,272,770,000	Goldman Sachs International	06/21/23	2,405,426
USD	3,061,937	JPY	401,040,000	HSBC Bank plc	06/21/23	5,991
USD	5,800,000	JPY	755,476,620	JPMorgan Chase Bank NA	06/21/23	43,229
USD	500,000	JPY	65,612,875	Toronto Dominion Bank	06/21/23	26
USD	2,200,000	JPY	284,639,300	UBS AG	06/21/23	31,034
USD	2,021,500	MXN	36,976,609	Goldman Sachs International	06/21/23	1,082
USD	8,115,000	NOK	84,079,515	Citibank NA	06/21/23	55,413
USD	8,115,000	NOK	84,413,853	Morgan Stanley & Co. International plc	06/21/23	23,364
USD	6,400,000	NOK	66,364,070	Toronto Dominion Bank	06/21/23	38,557
USD	3,500,000	NZD	5,581,066	JPMorgan Chase Bank NA	06/21/23	10,257
USD	677,933	SEK	6,960,000	Bank of America NA	06/21/23	4,565
USD	1,332,556	SEK	13,630,000	BNP Paribas SA	06/21/23	13,877
USD	649,145	SEK	6,680,000	Deutsche Bank AG	06/21/23	2,867
USD	400,000	SEK	4,086,397	JPMorgan Chase Bank NA	06/21/23	4,648
USD	2,600,000	SEK	26,853,926	Royal Bank of Canada	06/21/23	1,930
USD	810,221	TWD	24,171,890	BNP Paribas SA	06/21/23	11,876
ZAR	195,389,322	USD	10,530,000	Bank of America NA	06/21/23	367,772
ZAR	374,927,545	USD	20,255,000	BNP Paribas SA	06/21/23	656,454
ZAR	104,614,868	USD	5,675,000	Citibank NA	06/21/23	159,858
ZAR	74,220,287	USD	4,055,000	JPMorgan Chase Bank NA	06/21/23	84,611
ZAR	14,948,012	USD	810,000	JPMorgan Chase Bank NA	06/21/23	23,720
ZAR	1,254,109,805	USD	67,035,000	Morgan Stanley & Co. International plc	06/21/23	2,912,540
						65,256,055
USD	7,537,000	BRL	40,248,183	BNP Paribas SA	04/04/23	(403,925)
USD	34,038,000	BRL	176,007,319	Goldman Sachs International	04/04/23	(688,064)
USD	7,567,000	BRL	39,697,784	UBS AG	04/04/23	(265,332)
INR	596,850,000	USD	7,313,442	Citibank NA	04/17/23	(51,742)
AUD	18,526,000	CAD	16,866,811	Morgan Stanley & Co. International plc	04/18/23	(92,593)
CAD	30,989,296	EUR	21,258,000	Bank of America NA	04/18/23	(138,162)
CHF	13,723,482	USD	15,044,000	BNP Paribas SA	04/18/23	(22,266)
COP	71,441,998,200	GBP	12,598,000	HSBC Bank plc	04/18/23	(244,318)
EUR	24,860,000	PLN	117,171,250	Goldman Sachs International	04/18/23	(140,746)
JPY	2,980,146,166	USD	22,564,000	JPMorgan Chase Bank NA	04/18/23	(69,774)
KRW	49,857,448,800	USD	38,440,000	Citibank NA	04/18/23	(248,496)
KRW	14,721,458,400	USD	11,286,000	Deutsche Bank AG	04/18/23	(9,156)
KRW	14,730,487,200	USD	11,286,000	Goldman Sachs International	04/18/23	(2,240)
MXN	217,509,714	GBP	9,992,000	Deutsche Bank AG	04/18/23	(292,377)
MXN	217,546,324	GBP	9,992,000	UBS AG	04/18/23	(290,351)
NOK	161,128,714	EUR	14,398,000	BNP Paribas SA	04/18/23	(226,866)
USD	15,093,774	AUD	22,638,000	Goldman Sachs International	04/18/23	(46,192)
USD	3,994,000	CAD	5,446,962	HSBC Bank plc	04/18/23	(37,098)
USD	22,634,000	CAD	31,216,632	UBS AG	04/18/23	(468,292)
USD	7,555,000	CLP	6,169,413,000	Bank of America NA	04/18/23	(193,363)

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	22,703,000	CLP	18,113,588,550	Citibank NA	04/18/23	$ (46,435)
USD	15,094,000	CLP	12,266,893,800	Goldman Sachs International	04/18/23	(312,384)
USD	15,084,000	COP	71,860,176,000	Goldman Sachs International	04/18/23	(306,654)
USD	15,192,160	EUR	14,151,000	BNP Paribas SA	04/18/23	(166,521)
USD	15,260,102	EUR	14,152,000	JPMorgan Chase Bank NA	04/18/23	(99,664)
USD	15,123,150	EUR	14,275,000	Morgan Stanley & Co. International plc	04/18/23	(370,114)
USD	7,541,481	GBP	6,340,000	BNP Paribas SA	04/18/23	(281,816)
USD	15,052,582	GBP	12,458,000	JPMorgan Chase Bank NA	04/18/23	(320,072)
USD	15,121,767	GBP	12,606,000	UBS AG	04/18/23	(433,514)
USD	4,023,000	HUF	1,441,412,578	JPMorgan Chase Bank NA	04/18/23	(72,024)
USD	4,023,000	HUF	1,440,914,692	UBS AG	04/18/23	(70,610)
USD	22,882,000	IDR	347,577,580,000	Standard Chartered Bank	04/18/23	(365,032)
USD	15,032,000	KRW	19,738,519,200	Citibank NA	04/18/23	(87,982)
USD	22,548,000	KRW	29,678,805,000	Morgan Stanley & Co. International plc	04/18/23	(186,380)
USD	101,501,055	MXN	1,931,413,331	Goldman Sachs International	04/18/23	(5,386,451)
USD	37,604,000	MXN	687,325,612	HSBC Bank plc	04/18/23	(433,700)
USD	15,090,000	NOK	161,879,665	Morgan Stanley & Co. International plc	04/18/23	(381,666)
USD	22,137,914	NZD	35,748,000	Morgan Stanley & Co. International plc	04/18/23	(216,264)
USD	23,210,000	ZAR	427,854,094	State Street Bank and Trust Co.	04/18/23	(790,452)
ZAR	267,673,378	USD	15,044,000	Bank of America NA	04/18/23	(28,876)
USD	7,537,000	BRL	38,933,203	Goldman Sachs International	05/03/23	(106,950)
USD	35,252,300	COP	171,396,682,888	Bank of America NA	05/10/23	(1,277,989)
USD	20,867,808	COP	100,077,833,450	JPMorgan Chase Bank NA	05/10/23	(462,081)
USD	55,119,431	EUR	51,146,497	JPMorgan Chase Bank NA	05/10/23	(462,450)
USD	61,385,895	MXN	1,165,699,739	Barclays Bank plc	05/10/23	(2,847,380)
USD	237,282,932	MXN	4,464,597,017	JPMorgan Chase Bank NA	05/10/23	(8,728,695)
USD	11,619,561	MXN	218,911,138	Toronto Dominion Bank	05/10/23	(443,047)
USD	47,974,302	ZAR	866,215,402	State Street Bank and Trust Co.	05/10/23	(519,627)
USD	16,459,722	CZK	375,960,135	HSBC Bank plc	06/07/23	(855,580)
USD	7,053,017	CZK	156,718,533	Morgan Stanley & Co. International plc	06/07/23	(164,846)
USD	12,513,273	CZK	281,087,780	UBS AG	06/07/23	(432,567)
KRW	48,815,770,000	USD	37,809,442	JPMorgan Chase Bank NA	06/14/23	(282,905)
USD	16,570,359	COP	80,142,177,600	JPMorgan Chase Bank NA	06/14/23	(387,645)
USD	24,037,671	CZK	530,091,706	Barclays Bank plc	06/14/23	(368,093)
USD	12,033,294	CZK	266,647,216	HSBC Bank plc	06/14/23	(243,316)
USD	8,742,583	EUR	8,205,000	ANZ Banking Group Ltd.	06/14/23	(192,355)
USD	4,423,911	EUR	4,157,142	HSBC Bank plc	06/14/23	(103,062)
USD	2,659,951	EUR	2,452,817	Morgan Stanley & Co. International plc	06/14/23	(11,075)
USD	8,088,231	IDR	122,973,469,546	Bank of America NA	06/14/23	(131,070)
USD	32,891,354	IDR	500,181,597,349	HSBC Bank plc	06/14/23	(539,784)
USD	51,094,302	MXN	954,973,954	Bank of America NA	06/14/23	(1,157,278)
USD	32,356,190	MXN	608,431,621	Deutsche Bank AG	06/14/23	(934,261)
USD	26,200,000	MXN	488,878,900	Goldman Sachs International	06/14/23	(549,101)
USD	22,112,638	ZAR	409,072,806	Goldman Sachs International	06/14/23	(717,093)
USD	8,664,259	ZAR	159,244,035	Morgan Stanley & Co. International plc	06/14/23	(222,908)
USD	14,514,959	ZAR	260,459,813	Toronto Dominion Bank	06/14/23	(20,907)
CNY	256,730,000	USD	37,877,797	Bank of America NA	06/15/23	(300,825)
CNY	62,390,000	USD	9,173,416	Morgan Stanley & Co. International plc	06/15/23	(41,537)
USD	73,649,668	IDR	130,522,401,179	Barclays Bank plc	06/15/23	(1,907,666)
USD	48,974,714	MXN	896,428,267	HSBC Bank plc	06/15/23	(63,953)
USD	9,410,907	PHP	515,600,000	Citibank NA	06/15/23	(79,771)
AUD	12,155,000	USD	8,159,408	BNP Paribas SA	06/21/23	(10,706)
AUD	13,244,080	USD	8,900,000	JPMorgan Chase Bank NA	06/21/23	(21,179)
AUD	11,747,579	USD	7,900,000	Toronto Dominion Bank	06/21/23	(24,433)
AUD	4,464,047	USD	3,000,000	UBS AG	06/21/23	(7,307)
CHF	9,121,642	USD	10,070,000	JPMorgan Chase Bank NA	06/21/23	(14,458)
EUR	4,650,723	HUF	1,849,000,000	Bank of America NA	06/21/23	(81,347)
EUR	4,055,833	MXN	82,002,860	Bank of America NA	06/21/23	(62,310)
EUR	8,111,667	MXN	162,329,869	HSBC Bank plc	06/21/23	(33,051)
EUR	16,224,000	MXN	333,227,169	JPMorgan Chase Bank NA	06/21/23	(533,504)
EUR	32,415,000	SEK	365,612,141	JPMorgan Chase Bank NA	06/21/23	(59,944)
EUR	12,165,000	SEK	137,160,132	Morgan Stanley & Co. International plc	06/21/23	(17,643)
EUR	43,370,000	USD	47,467,337	Barclays Bank plc	06/21/23	(220,744)

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR	21,650,000	USD	23,649,551	Goldman Sachs International	06/21/23	$ (64,383)
EUR	916,369	USD	1,000,000	JPMorgan Chase Bank NA	06/21/23	(1,722)
EUR	56,480,000	USD	61,741,112	Morgan Stanley & Co. International plc	06/21/23	(212,692)
GBP	1,622,446	USD	2,005,168	Goldman Sachs International	06/21/23	(588)
JPY	2,324,146,406	CHF	16,224,000	JPMorgan Chase Bank NA	06/21/23	(174,944)
JPY	658,125,000	NZD	8,100,000	BNP Paribas SA	06/21/23	(49,842)
JPY	656,788,500	NZD	8,100,000	UBS AG	06/21/23	(60,027)
JPY	4,766,000,000	USD	37,076,510	Barclays Bank plc	06/21/23	(759,342)
JPY	18,342,000,000	USD	141,640,248	Goldman Sachs International	06/21/23	(1,873,254)
JPY	3,672,103,285	USD	28,247,798	JPMorgan Chase Bank NA	06/21/23	(266,180)
JPY	7,700,636,546	USD	59,264,931	Morgan Stanley & Co. International plc	06/21/23	(585,680)
JPY	3,273,675,312	USD	25,014,100	Natwest Markets plc	06/21/23	(68,524)
NOK	95,100,000	EUR	8,396,305	Goldman Sachs International	06/21/23	(30,828)
NOK	8,720,000	USD	842,401	Bank of America NA	06/21/23	(6,530)
NOK	83,950,021	USD	8,115,000	BNP Paribas SA	06/21/23	(67,826)
NOK	84,048,117	USD	8,115,000	Deutsche Bank AG	06/21/23	(58,422)
NOK	17,800,000	USD	1,725,117	Goldman Sachs International	06/21/23	(18,867)
NOK	111,293,546	USD	10,800,000	JPMorgan Chase Bank NA	06/21/23	(131,765)
NOK	9,080,000	USD	878,305	Societe Generale SA	06/21/23	(7,926)
NOK	35,209,706	USD	3,400,000	UBS AG	06/21/23	(24,913)
NZD	4,475,310	USD	2,800,000	Toronto Dominion Bank	06/21/23	(1,667)
SEK	181,660,866	EUR	16,190,000	BNP Paribas SA	06/21/23	(61,760)
SEK	91,017,165	EUR	8,108,000	Citibank NA	06/21/23	(26,976)
SEK	12,379,163	USD	1,200,000	Toronto Dominion Bank	06/21/23	(2,338)
SEK	13,396,141	USD	1,300,000	UBS AG	06/21/23	(3,947)
USD	9,998,524	AUD	15,005,914	Citibank NA	06/21/23	(61,428)
USD	17,159,216	AUD	25,675,575	JPMorgan Chase Bank NA	06/21/23	(53,669)
USD	44,926,547	AUD	67,391,000	UBS AG	06/21/23	(252,325)
USD	37,592,049	BRL	201,230,238	Barclays Bank plc	06/21/23	(1,533,236)
USD	16,230,000	BRL	86,457,181	BNP Paribas SA	06/21/23	(579,908)
USD	37,469,426	BRL	197,126,650	Citibank NA	06/21/23	(857,997)
USD	3,241,518	BRL	16,731,451	Goldman Sachs International	06/21/23	(11,586)
USD	5,299,110	BRL	28,292,000	HSBC Bank plc	06/21/23	(201,716)
USD	26,914,515	BRL	143,708,203	JPMorgan Chase Bank NA	06/21/23	(1,026,735)
USD	1,620,757	BRL	8,460,027	Morgan Stanley & Co. International plc	06/21/23	(24,130)
USD	72,913,155	CAD	99,483,922	Citibank NA	06/21/23	(792,653)
USD	5,100,000	CAD	6,965,381	Goldman Sachs International	06/21/23	(60,523)
USD	10,651,420	CAD	14,632,000	HSBC Bank plc	06/21/23	(189,160)
USD	4,200,000	CAD	5,715,812	JPMorgan Chase Bank NA	06/21/23	(34,739)
USD	4,900,000	CAD	6,703,808	Toronto Dominion Bank	06/21/23	(66,728)
USD	2,500,000	CAD	3,402,885	UBS AG	06/21/23	(21,135)
USD	13,426,424	EUR	12,390,000	Bank of America NA	06/21/23	(71,046)
USD	3,339,571	EUR	3,143,000	Bank of Montreal	06/21/23	(84,364)
USD	32,889,207	EUR	30,760,000	BNP Paribas SA	06/21/23	(620,251)
USD	56,346,876	EUR	52,196,577	Citibank NA	06/21/23	(515,251)
USD	11,789,972	EUR	10,831,017	Deutsche Bank AG	06/21/23	(9,167)
USD	5,700,000	EUR	5,285,481	Goldman Sachs International	06/21/23	(57,919)
USD	50,147,673	EUR	47,090,000	HSBC Bank plc	06/21/23	(1,151,429)
USD	156,803,364	EUR	145,462,151	JPMorgan Chase Bank NA	06/21/23	(1,660,806)
USD	144,822,657	EUR	135,037,000	Morgan Stanley & Co. International plc	06/21/23	(2,284,516)
USD	54,153,541	EUR	50,029,000	Standard Chartered Bank	06/21/23	(347,261)
USD	61,903,948	EUR	57,890,474	State Street Bank and Trust Co.	06/21/23	(1,161,020)
USD	2,355,113,427	EUR	2,180,012,949	Toronto Dominion Bank	06/21/23	(19,758,236)
USD	3,613,371,398	EUR	3,348,932,226	UBS AG	06/21/23	(34,902,457)
USD	70,514,339	GBP	58,350,000	Bank of America NA	06/21/23	(1,578,813)
USD	37,750,848	GBP	30,690,000	Barclays Bank plc	06/21/23	(167,555)
USD	46,892,833	GBP	38,740,000	BNP Paribas SA	06/21/23	(971,584)
USD	3,000,000	GBP	2,449,696	Citibank NA	06/21/23	(26,671)
USD	2,968,115	GBP	2,431,138	Deutsche Bank AG	06/21/23	(35,628)
USD	23,196,051	GBP	19,040,000	Goldman Sachs International	06/21/23	(328,433)
USD	46,317,565	GBP	37,551,237	JPMorgan Chase Bank NA	06/21/23	(78,099)
USD	47,080,484	GBP	38,680,000	Morgan Stanley & Co. International plc	06/21/23	(709,801)
USD	4,700,000	GBP	3,884,997	Royal Bank of Canada	06/21/23	(100,029)

Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	1,223,056,144	GBP	1,000,766,000	State Street Bank and Trust Co.	06/21/23	$ (13,419,871)
USD	3,800,000	GBP	3,091,298	Toronto Dominion Bank	06/21/23	(19,390)
USD	2,700,000	GBP	2,186,734	UBS AG	06/21/23	(1,775)
USD	16,206,531	IDR	250,196,427,113	HSBC Bank plc	06/21/23	(508,592)
USD	18,590,951	INR	1,540,000,000	Morgan Stanley & Co. International plc	06/21/23	(80,212)
USD	22,291,942	JPY	3,002,040,000	Bank of America NA	06/21/23	(583,759)
USD	18,832,194	JPY	2,516,000,000	BNP Paribas SA	06/21/23	(339,857)
USD	400,000	JPY	52,727,956	Deutsche Bank AG	06/21/23	(1,790)
USD	2,663,056	JPY	353,860,000	Goldman Sachs International	06/21/23	(33,376)
USD	1,963,505	JPY	262,120,000	HSBC Bank plc	06/21/23	(33,863)
USD	6,040,743	JPY	802,080,000	JPMorgan Chase Bank NA	06/21/23	(71,148)
USD	53,879,569	MXN	1,031,601,952	Bank of America NA	06/21/23	(2,487,597)
USD	6,090,000	MXN	116,707,542	BNP Paribas SA	06/21/23	(286,949)
USD	55,855,049	MXN	1,071,584,110	Citibank NA	06/21/23	(2,696,759)
USD	56,268,941	MXN	1,065,670,736	Goldman Sachs International	06/21/23	(1,959,757)
USD	4,050,000	MXN	78,582,150	HSBC Bank plc	06/21/23	(243,762)
USD	8,105,000	MXN	156,077,154	JPMorgan Chase Bank NA	06/21/23	(423,122)
USD	2,021,500	MXN	38,686,784	Morgan Stanley & Co. International plc	06/21/23	(92,362)
USD	400,000	NOK	4,260,210	Bank of America NA	06/21/23	(8,370)
USD	200,000	NZD	322,644	Bank of America NA	06/21/23	(1,743)
USD	800,000	NZD	1,281,770	UBS AG	06/21/23	(1,468)
USD	547,103	SEK	5,800,000	Deutsche Bank AG	06/21/23	(14,037)
USD	400,000	SEK	4,169,640	Goldman Sachs International	06/21/23	(3,405)
USD	52,777,042	SEK	560,866,051	JPMorgan Chase Bank NA	06/21/23	(1,485,766)
USD	2,100,000	SEK	21,725,548	Toronto Dominion Bank	06/21/23	(1,909)
USD	11,382,477	SGD	15,241,000	HSBC Bank plc	06/21/23	(99,500)
USD	4,055,000	ZAR	73,614,470	Bank of America NA	06/21/23	(50,822)
USD	16,180,000	ZAR	297,010,125	BNP Paribas SA	06/21/23	(385,637)
USD	21,075,000	ZAR	389,659,905	Citibank NA	06/21/23	(658,147)
USD	8,105,000	ZAR	149,030,688	JPMorgan Chase Bank NA	06/21/23	(207,135)
ZAR	101,760,225	USD	5,677,000	JPMorgan Chase Bank NA	06/21/23	(1,358)
USD	11,351,617	IDR	171,216,440,019	Deutsche Bank AG	06/30/23	(80,676)
USD	9,541,727	IDR	144,223,202,844	HSBC Bank plc	06/30/23	(88,200)
USD	6,463,045	IDR	96,913,356,085	JPMorgan Chase Bank NA	06/30/23	(7,957)
USD	11,349,360	IDR	171,216,440,019	Standard Chartered Bank	06/30/23	(82,933)
USD	109,976,984	MXN	2,059,703,952	JPMorgan Chase Bank NA	08/31/23	(1,011,883)
						(144,354,241)
						$ (79,098,186)

Interest Rate Caps Purchased

Description	Exercise Rate	Counterparty	Expiration Date		Notional Amount (000)	Value	Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
5Y-30Y CMS Index Cap	0.07%	Goldman Sachs International	09/27/23	USD	2,489,860	$ 3,221,209	$ 4,357,255	$ (1,136,046)

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OTC Barrier Options Purchased

Description	Type of Option	Counterparty	Number of Contracts	Expiration Date	Exercise Price	Barrier Price/Range	Notional Amount (000)	Value
Call								
EURO STOXX 50 Index	Down and In	Citibank NA	9,728	04/21/23	EUR 4,100.00	EUR 3,971.00	EUR 41,977	$ 20,248
EUR Currency	Up and Out	Goldman Sachs International	—	06/23/23	USD 1.10	USD 1.11	EUR 58,110	305,889
EUR Currency	Up and Out	HSBC Bank plc	—	06/27/23	USD 1.09	USD 1.10	EUR 80,648	333,966
S&P 500 Index	Down and In	Citibank NA	3,644	09/15/23	USD 4,100.00	USD 3,800.00	USD 14,974	154,424
								814,527
Put								
USD Currency	One-Touch	Bank of America NA	—	04/19/23	JPY 110.00	JPY 110.00	USD 6,500	$ 2,325
EUR Currency	Down and In	Bank of America NA	—	04/26/23	CAD 1.40	CAD 1.40	EUR 2,830	51,794
USD Currency	Up and In	Morgan Stanley & Co. International plc	—	05/10/23	JPY 129.00	JPY 134.00	USD 60,000	223,709
GBP Currency	Down and In	JPMorgan Chase Bank NA	—	05/11/23	USD 1.00	USD 1.00	GBP 8,725	1,722
USD Currency	Up and In	Bank of America NA	—	06/28/23	JPY 127.00	JPY 135.00	USD 55,959	217,225
USD Currency	Down and Out	Bank of America NA	—	08/04/23	JPY 129.00	JPY 124.00	USD 58,535	1,332,260
USD Currency	One-Touch	Citibank NA	—	09/07/23	JPY 125.00	JPY 125.00	USD 3,021	787,571
								2,616,606
								$ 3,431,133

Exchange-Traded Options Purchased

Description	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
Call					
SPDR S&P 500 ETF Trust	9,999	04/06/23	USD 407.00	USD 409,349	$ 4,644,536
CBOE Volatility Index	1,750	04/19/23	USD 32.00	USD 3,273	45,500
CBOE Volatility Index	2,750	04/19/23	USD 35.00	USD 5,143	49,500
Advanced Micro Devices, Inc.	405	04/21/23	USD 95.00	USD 3,969	239,963
Advanced Micro Devices, Inc.	972	04/21/23	USD 85.00	USD 9,527	1,348,650
BNP Paribas SA	607	04/21/23	EUR 66.00	EUR 3,351	3,291
Charles Schwab Corp. (The)	5,839	04/21/23	USD 75.00	USD 30,585	20,437
Constellation Brands, Inc.	680	04/21/23	USD 240.00	USD 15,361	85,000
Energy Select Sector SPDR Fund	1,485	04/21/23	USD 88.00	USD 12,300	50,490
EOG Resources, Inc.	960	04/21/23	USD 157.50	USD 11,004	14,400
EURO STOXX 50 Index	999	04/21/23	EUR 4,400.00	EUR 43,107	282,771
Euro-Bund	200	04/21/23	EUR 139.00	EUR 200	97,605
Invesco QQQ Trust 1	5,700	04/21/23	USD 320.00	USD 182,930	4,218,000
iShares China Large-Cap ETF	3,000	04/21/23	USD 32.00	USD 8,859	54,000
Rockwell Automation, Inc.	179	04/21/23	USD 290.00	USD 5,253	171,840
SPDR S&P 500 ETF Trust	4,800	04/21/23	USD 405.00	USD 196,507	4,716,000
U.S. Treasury 10 Year Note	218	04/21/23	USD 117.00	USD 21,800	78,344
U.S. Treasury 10 Year Note	1,540	04/21/23	USD 116.00	USD 154,000	842,188
U.S. Treasury 5 Year Note	300	04/21/23	USD 111.00	USD 30,000	86,719
U.S. Treasury 5 Year Note	2,000	04/21/23	USD 112.00	USD 200,000	312,500
Xtrackers Harvest CSI 300 China A-Shares ETF	15,001	04/21/23	USD 32.00	USD 44,223	82,506
Invesco QQQ Trust 1	3,751	04/28/23	USD 310.00	USD 120,381	5,909,701
Nasdaq-100 Index	46	05/05/23	USD 13,300.00	USD 60,634	1,523,060
3-mo. SOFR Interest Futures	5,001	05/12/23	USD 96.00	USD 1,250,250	6,876,375
ConocoPhillips	800	05/19/23	USD 120.00	USD 7,937	24,000
Delta Air Lines, Inc.	3,000	05/19/23	USD 35.00	USD 10,476	574,500
EURO STOXX 50 Index	600	05/19/23	EUR 4,100.00	EUR 25,890	1,446,506
EURO STOXX Banks Price Index	4,000	05/19/23	EUR 102.00	EUR 20,944	813,375
General Dynamics Corp.	410	05/19/23	USD 230.00	USD 9,357	243,950
Lockheed Martin Corp.	200	05/19/23	USD 500.00	USD 9,455	86,000
Mercedes-Benz Group AG	1,977	05/19/23	EUR 76.00	EUR 13,993	144,724

Exchange-Traded Options Purchased (continued)

Description	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
Nestle SA.	2,197	05/19/23	CHF	110.00	CHF	24,488	$ 559,485
NIKE, Inc..	800	05/19/23	USD	125.00	USD	9,811	302,000
Northrop Grumman Corp.	72	05/19/23	USD	500.00	USD	3,324	24,300
United Airlines Holdings, Inc.	1,500	05/19/23	USD	45.00	USD	6,638	387,750
U.S. Treasury 10 Year Note	1,082	05/26/23	USD	119.50	USD	108,200	355,031
U.S. Treasury 2 Year Note	950	05/26/23	USD	104.00	USD	190,000	578,907
CVS Health Corp.	346	06/16/23	USD	85.00	USD	2,571	12,629
EURO STOXX Banks Price Index.	1,615	06/16/23	EUR	110.00	EUR	8,456	118,224
Health Care Select Sector SPDR Fund	2,001	06/16/23	USD	138.00	USD	25,905	134,067
Intel Corp.	722	06/16/23	USD	42.50	USD	2,359	12,996
Intel Corp.	2,000	06/16/23	USD	40.00	USD	6,534	70,000
Intuit, Inc..	432	06/16/23	USD	440.00	USD	19,260	1,445,040
Lions Gate Entertainment Corp.	500	06/16/23	USD	10.00	USD	519	70,000
Lions Gate Entertainment Corp.	750	06/16/23	USD	12.50	USD	779	37,500
S&P 500 Index	77	06/16/23	USD	4,200.00	USD	31,642	746,515
S&P 500 Index	77	06/16/23	USD	4,000.00	USD	31,642	1,724,415
Uber Technologies, Inc.	3,193	06/16/23	USD	40.00	USD	10,122	135,703
Waste Management, Inc.	910	06/16/23	USD	165.00	USD	14,848	468,650
Kroger Co. (The)	1,788	07/21/23	USD	50.00	USD	8,827	440,742
3-mo. SOFR Interest Futures.	847	09/15/23	USD	97.25	USD	211,750	598,194
							43,308,579
Put							
SPDR S&P 500 ETF Trust.	973	04/06/23	USD	397.00	USD	39,834	30,163
3-mo. SOFR Interest Futures.	6,000	04/14/23	USD	95.00	USD	1,500,000	750,000
3-mo. SOFR Interest Futures.	11,093	04/14/23	USD	95.81	USD	2,773,250	277,325
SPDR S&P 500 ETF Trust.	1,622	04/14/23	USD	405.00	USD	66,403	545,803
Ally Financial, Inc.	575	04/21/23	USD	13.00	USD	1,466	7,188
Carnival Corp..	1,750	04/21/23	USD	7.50	USD	1,776	7,875
Caterpillar, Inc.	550	04/21/23	USD	200.00	USD	12,586	22,825
DAX Index	1,250	04/21/23	EUR	14,400.00	EUR	97,680	203,344
Deutsche Bank AG	12,059	04/21/23	EUR	8.40	EUR	11,282	222,326
EURO STOXX 50 Index	708	04/21/23	EUR	3,800.00	EUR	30,551	36,472
EURO STOXX 50 Index	1,263	04/21/23	EUR	3,900.00	EUR	54,499	95,196
EURO STOXX 50 Index	2,262	04/21/23	EUR	4,100.00	EUR	97,606	424,393
FedEx Corp.	450	04/21/23	USD	175.00	USD	10,282	3,600
Ford Motor Co.	2,150	04/21/23	USD	11.00	USD	2,709	11,825
Frontier Communications Parent, Inc.	1,250	04/21/23	USD	20.00	USD	2,846	21,875
Industrial Select Sector SPDR Fund	2,000	04/21/23	USD	96.00	USD	20,236	254,000
Invesco QQQ Trust 1	1,200	04/21/23	USD	270.00	USD	38,512	21,600
Invesco Senior Loan ETF	4,000	04/21/23	USD	19.00	USD	8,320	40,000
iShares iBoxx $ High Yield Corporate Bond ETF	19,101	04/21/23	USD	73.00	USD	144,308	420,222
iShares iBoxx $ High Yield Corporate Bond ETF	112,725	04/21/23	USD	72.00	USD	851,637	1,352,700
iShares iBoxx $ Investment Grade Corporate Bond ETF.	24,001	04/21/23	USD	105.00	USD	263,075	324,014
iShares iBoxx $ Investment Grade Corporate Bond ETF.	74,949	04/21/23	USD	104.00	USD	821,516	749,490
iShares J.P. Morgan USD Emerging Markets Bond ETF	1,250	04/21/23	USD	81.00	USD	10,785	10,000
iShares Preferred & Income Securities ETF	1,750	04/21/23	USD	30.00	USD	5,464	30,625
iShares Russell 2000 ETF.	600	04/21/23	USD	165.00	USD	10,704	38,100
iShares Russell 2000 ETF.	10,560	04/21/23	USD	155.00	USD	188,390	195,360
Owl Rock Capital Corp.	2,000	04/21/23	USD	10.00	USD	2,522	15,000
Prologis, Inc..	700	04/21/23	USD	105.00	USD	8,734	14,000
PulteGroup, Inc.	2,200	04/21/23	USD	50.00	USD	12,822	33,000
Sabre Corp.	2,250	04/21/23	USD	4.00	USD	965	33,750
SPDR EURO STOXX 50 ETF	1,150	04/21/23	USD	40.00	USD	5,164	10,925
SPDR S&P 500 ETF Trust.	1,000	04/21/23	USD	370.00	USD	40,939	44,000
SPDR S&P 500 ETF Trust.	8,710	04/21/23	USD	363.00	USD	356,579	274,365
SPDR S&P Regional Banking ETF	8,018	04/21/23	USD	45.00	USD	35,167	2,080,671
U.S. Treasury 10 Year Note	376	04/21/23	USD	114.00	USD	37,600	193,875
Nasdaq-100 Index	100	04/28/23	USD	12,300.00	USD	131,814	761,994
Boston Properties, Inc.	1,000	05/19/23	USD	35.00	USD	5,412	37,500
Caterpillar, Inc.	750	05/19/23	USD	175.00	USD	17,163	44,250
EURO STOXX 50 Index	380	05/19/23	EUR	3,800.00	EUR	16,397	81,804
Frontier Communications Parent, Inc.	25	05/19/23	USD	20.00	USD	57	2,063

Exchange-Traded Options Purchased (continued)

Description	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
iShares iBoxx $ High Yield Corporate Bond ETF	15,001	05/19/23	USD	72.00	USD	113,333	$ 637,543
iShares Preferred & Income Securities ETF	2,250	05/19/23	USD	26.00	USD	7,025	28,125
iShares Russell 2000 ETF	7,001	05/19/23	USD	168.00	USD	124,898	1,641,735
U.S. Treasury 10 Year Note	1,169	05/26/23	USD	110.00	USD	116,900	182,656
U.S. Treasury 5 Year Note	250	05/26/23	USD	106.50	USD	25,000	33,203
3-mo. SOFR Interest Futures	412	06/16/23	USD	96.38	USD	103,000	365,650
3-mo. SOFR Interest Futures	2,931	06/16/23	USD	95.00	USD	732,750	146,550
Ally Financial, Inc.	725	06/16/23	USD	15.00	USD	1,848	32,625
Ally Financial, Inc.	2,736	06/16/23	USD	20.00	USD	6,974	259,920
American Airlines Group, Inc.	1,000	06/16/23	USD	11.00	USD	1,475	21,500
FedEx Corp.	150	06/16/23	USD	165.00	USD	3,427	9,600
Ford Motor Co.	1,750	06/16/23	USD	10.00	USD	2,205	34,125
Gerresheimer AG	1,949	06/16/23	EUR	80.00	EUR	17,765	840,192
Invesco Senior Loan ETF	4,150	06/16/23	USD	19.00	USD	8,632	72,625
iShares iBoxx $ High Yield Corporate Bond ETF	1,150	06/16/23	USD	70.00	USD	8,688	46,575
iShares iBoxx $ High Yield Corporate Bond ETF	1,850	06/16/23	USD	66.00	USD	13,977	26,825
iShares iBoxx $ High Yield Corporate Bond ETF	4,250	06/16/23	USD	67.00	USD	32,109	76,500
S&P 500 Index	143	06/16/23	USD	3,850.00	USD	58,763	782,210
S&P 500 Index	143	06/16/23	USD	3,550.00	USD	58,763	303,160
Sabre Corp.	850	06/16/23	USD	3.00	USD	365	11,900
Uniti Group, Inc.	232	06/16/23	USD	4.00	USD	82	20,300
Pitney Bowes, Inc.	1,000	07/21/23	USD	3.00	USD	389	15,000
Frontier Communications Parent, Inc.	584	08/18/23	USD	20.00	USD	1,330	61,320
Air Transport Services Group, Inc.	200	09/15/23	USD	15.00	USD	417	7,000
Ally Financial, Inc.	1,517	09/15/23	USD	20.00	USD	3,867	265,475
3-mo. SOFR Interest Futures	3,999	03/15/24	USD	95.75	USD	999,750	4,698,825
							20,344,657
							$ 63,653,236

OTC Options Purchased

Description	Counterparty	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
Call								
USD Currency	Morgan Stanley & Co. International plc	—	04/05/23	ZAR	18.25	USD	12,165	$ 11,313
USD Currency	Morgan Stanley & Co. International plc	—	04/05/23	ZAR	18.50	USD	16,185	4,936
USD Currency	Bank of America NA	—	04/06/23	MXN	18.75	USD	16,225	4,258
USD Currency	Barclays Bank plc	—	04/11/23	CLP	820.00	USD	30,862	109,459
USD Currency	Barclays Bank plc	—	04/13/23	CNH	6.95	USD	30,666	45,419
EUR Currency	Bank of America NA	—	04/21/23	USD	1.13	EUR	355,050	74,859
USD Currency	Citibank NA	—	04/28/23	NOK	11.00	USD	30,086	78,292
EUR Currency	Deutsche Bank AG	—	05/05/23	USD	1.11	EUR	223,860	596,651
EUR Currency	JPMorgan Chase Bank NA	—	05/17/23	CNH	7.70	EUR	50,020	96,023
USD Currency	Bank of America NA	—	05/18/23	ZAR	19.10	USD	56,755	283,834
ING Groep NV	Goldman Sachs International	129,826	05/19/23	EUR	11.50	EUR	1,419	349,264
TOPIX Bank Index	BNP Paribas SA	10,725,000	07/14/23	JPY	218.87	JPY	2,016,300	248,814
TOPIX Bank Index	Goldman Sachs International	17,867,850	07/14/23	JPY	226.71	JPY	3,359,156	286,234
TOPIX Bank Index	JPMorgan Chase Bank NA	7,157,150	07/14/23	JPY	227.60	JPY	1,345,544	109,962
								2,299,318
Put								
EUR Currency	JPMorgan Chase Bank NA	—	04/04/23	NOK	10.45	EUR	141,785	–
USD Currency	Deutsche Bank AG	—	04/05/23	ZAR	18.00	USD	60,675	823,830
USD Currency	JPMorgan Chase Bank NA	—	04/05/23	ZAR	17.55	USD	81,105	133,230
USD Currency	BNP Paribas SA	—	04/06/23	MXN	18.50	USD	16,225	420,822
USD Currency	Bank of America NA	—	04/07/23	JPY	118.00	USD	29,265	11
USD Currency	Bank of America NA	—	04/07/23	JPY	128.00	USD	58,535	15,656
GBP Currency	Morgan Stanley & Co. International plc	—	04/13/23	USD	1.19	GBP	38,170	12,390
USD Currency	Deutsche Bank AG	—	04/20/23	NOK	10.40	USD	30,348	319,369
Financial Select Sector SPDR Fund	Citibank NA	51,845	04/21/23	USD	29.00	USD	1,667	135,315

OTC Options Purchased (continued)

Description	Counterparty	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
EUR Currency.	Morgan Stanley & Co. International plc	—	04/28/23	NOK	11.30	EUR	27,574	$ 258,402
USD Currency.	Deutsche Bank AG	—	05/04/23	MXN	18.00	USD	79,661	792,279
USD Currency.	Goldman Sachs International	—	05/11/23	JPY	127.00	USD	40,480	221,271
GBP Currency.	JPMorgan Chase Bank NA	—	05/12/23	USD	1.19	GBP	37,277	101,822
USD Currency.	BNP Paribas SA	—	05/12/23	JPY	128.00	USD	100,003	705,242
USD Currency.	Deutsche Bank AG	—	05/12/23	BRL	5.10	USD	30,666	663,220
CNY Currency.	JPMorgan Chase Bank NA	—	05/17/23	JPY	18.20	CNY	293,135	141,008
USD Currency.	Deutsche Bank AG	—	05/18/23	BRL	5.20	USD	32,425	1,114,543
USD Currency.	Bank of America NA	—	05/25/23	MXN	18.25	USD	297,547	5,820,986
USD Currency.	Bank of America NA	—	05/29/23	JPY	130.00	USD	201,278	2,844,694
USD Currency.	Bank of America NA	—	06/06/23	JPY	123.25	USD	391,810	1,717,956
EUR Currency.	UBS AG	—	06/08/23	SEK	10.70	EUR	121,325	144,294
USD Currency.	Bank of America NA	—	06/16/23	JPY	126.70	USD	257,140	2,602,145
USD Currency.	HSBC Bank plc	—	06/16/23	MXN	18.25	USD	64,860	1,354,288
USD Currency.	Goldman Sachs International	—	06/21/23	MXN	18.50	USD	167,454	4,971,791
GBP Currency.	BNP Paribas SA	—	06/23/23	USD	1.21	GBP	72,990	873,833
EUR Currency.	Goldman Sachs International	—	06/29/23	USD	1.08	EUR	64,733	722,698
								26,911,095
								$ 29,210,413

OTC Dual Binary Options Purchased

Description[a]	Counterparty	Units	Expiration Date		Notional Amount (000)	Value
Put						
Dual Binary Option payout at expiry if S&P 500 <= 3,687.14 and 10 year swap <= 3.342.	Citibank NA	8,596,786	04/21/23	USD	31,697,554	$ 196,412
Dual Binary Option payout at expiry if S&P 500 <= 3,687.14 and 10 year swap <= 3.330.	Citibank NA	8,596,786	05/19/23	USD	31,697,554	493,625
Dual Binary Option payout at expiry if S&P 500 <= 3,848.02 and 2 year swap <= 4.987	Citibank NA	7,991,552	05/19/23	USD	30,751,652	110,690
Dual Binary Option payout at expiry if S&P 500 <= 3,848.02 and 2 year swap <= 5.087	Citibank NA	7,991,552	05/19/23	USD	30,751,652	72,925
Dual Binary Option payout at expiry if S&P 500 <= 3,848.02 and 2 year swap <= 4.921	Citibank NA	7,991,552	06/16/23	USD	30,751,652	210,846
Dual Binary Option payout at expiry if S&P 500 <= 3,848.02 and 2 year swap <= 5.021	Citibank NA	7,991,552	06/16/23	USD	30,751,652	163,829
Dual Binary Option payout at expiry if USDJPY < 128.506 and JPY TONAR 10 year > 0.888	Citibank NA	3,197,000	06/30/23	USD	410,846	319,700
						$ 1,568,027

[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
Call										
Bought Protection on 5-Year Credit Default Swap.	ITRAXX EUROPE CROSSOVER Index Series 38.V1	5.00%	Quarterly	Bank of America NA	04/19/23	EUR	425.00	EUR	55,768	$ 635,411
Put										
Bought Protection on 5-Year Credit Default Swap.	1.00%	ITRAXX EUROPE MAIN Index Series 38.V1	Quarterly	Barclays Bank plc	04/19/23	EUR	82.50	EUR	428,708	664,412

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.	1.00%	ITRAXX EUROPE MAIN Index Series 38.V1	Quarterly	Barclays Bank plc	04/19/23	EUR	82.50	EUR	354,792	$	549,857
Bought Protection on 5-Year Credit Default Swap.	5.00	Markit CDX North American High Yield Index Series 39.V1	Quarterly	BNP Paribas SA	04/19/23	USD	94.00	USD	22,500		6,994
Bought Protection on 5-Year Credit Default Swap.	5.00	Markit CDX North American High Yield Index Series 39.V1	Quarterly	Deutsche Bank AG	06/21/23	USD	94.00	USD	17,500		83,295
Bought Protection on 5-Year Credit Default Swap.	5.00	Markit CDX North American High Yield Index Series 37.V2	Quarterly	Morgan Stanley & Co. International plc	04/19/23	USD	94.00	USD	22,500		1,615
Bought Protection on 5-Year Credit Default Swap.	5.00	Markit CDX North American High Yield Index Series 40.V1	Quarterly	Barclays Bank plc	05/17/23	USD	95.00	USD	22,500		73,785
Bought Protection on 5-Year Credit Default Swap.	5.00	Markit CDX North American High Yield Index Series 39.V1	Quarterly	Barclays Bank plc	04/19/23	USD	97.00	USD	22,500		26,178
Bought Protection on 5-Year Credit Default Swap.	5.00	Markit CDX North American High Yield Index Series 39.V1	Quarterly	Barclays Bank plc	04/19/23	USD	99.00	USD	25,000		79,343
											1,485,479
										$	2,120,890

[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											
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.07%	Semi-Annual	Morgan Stanley & Co. International plc	06/09/23	3.07%	USD	30,000	$	422,770
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.85%	Semi-Annual	Goldman Sachs International	08/07/23	2.85	USD	200,905		2,693,950
30-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.18%	Semi-Annual	Bank of America NA	08/17/23	3.18	USD	14,348		1,035,289
2Yx2Y Interest Rate Swap[a] .	1-day SOFR	Annual	3.10%	Annual	Goldman Sachs International	08/22/23	3.10	USD	591,763		6,234,128
30-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.19%	Semi-Annual	Morgan Stanley & Co. International plc	09/01/23	3.19	USD	56,705		4,300,140
2Yx2Y Interest Rate Swap[a] .	1-day SOFR	Annual	3.25%	Annual	Goldman Sachs International	09/05/23	3.25	USD	1,173,606		14,703,916
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.81%	Semi-Annual	Morgan Stanley & Co. International plc	09/21/23	2.81	USD	148,860		2,336,042
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.80%	Semi-Annual	Morgan Stanley & Co. International plc	09/22/23	2.80	USD	63,493		982,567
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.05%	Semi-Annual	Citibank NA	10/24/23	3.05	USD	245,780		6,446,268
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.90%	Semi-Annual	JPMorgan Chase Bank NA	10/30/23	2.90	USD	245,780		5,198,341
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.82%	Semi-Annual	Goldman Sachs International	11/07/23	2.82	USD	100,384		1,916,965
30-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.85%	Semi-Annual	Citibank NA	11/14/23	2.85	USD	74,808		3,694,450
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.72%	Semi-Annual	Barclays Bank plc	03/07/24	2.72	USD	10,422		231,399
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.00%	Semi-Annual	Morgan Stanley & Co. International plc	03/28/24	3.00	USD	42,755		1,502,836
5-Year Interest Rate Swap[a] .	1-day SOFR	Annual	3.38%	Semi-Annual	Goldman Sachs International	09/30/24	3.38	USD	65,660		2,429,379

OTC Interest Rate Swaptions Purchased (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]	1-day SOFR	Annual	3.09%	Semi-Annual	Goldman Sachs International	12/23/24	3.09%	USD	50,310	$ 2,384,398
2-Year Interest Rate Swap[a]	6-mo. EURIBOR	Semi-Annual	2.20%	Annual	Morgan Stanley & Co. International plc	02/17/25	2.20	EUR	191,690	1,361,328
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.00%	Semi-Annual	JPMorgan Chase Bank NA	12/08/25	2.00	USD	65,210	1,223,538
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.25%	Semi-Annual	Bank of America NA	01/06/26	2.25	USD	65,210	1,618,699
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.13%	Semi-Annual	Bank of America NA	01/20/26	2.13	USD	72,345	1,586,679
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.15%	Semi-Annual	Deutsche Bank AG	02/17/26	2.15	USD	71,570	1,631,098
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.30%	Semi-Annual	JPMorgan Chase Bank NA	03/09/26	2.30	USD	67,915	1,814,676
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.09%	Semi-Annual	Morgan Stanley & Co. International plc	03/27/26	3.09	USD	65,090	3,557,036
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.08%	Semi-Annual	Bank of America NA	03/30/26	3.08	USD	222,055	12,037,465
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.10%	Semi-Annual	Citibank NA	03/30/26	3.10	USD	72,868	4,013,360
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.92%	Semi-Annual	Barclays Bank plc	05/02/28	2.92	USD	68,266	3,506,493
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.79%	Semi-Annual	Citibank NA	06/27/28	2.79	USD	70,870	3,322,244
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.78%	Semi-Annual	Morgan Stanley & Co. International plc	01/11/29	2.78	USD	6,210	290,422
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.73%	Semi-Annual	JPMorgan Chase Bank NA	04/27/38	2.73	USD	14,735	771,403
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.62%	Semi-Annual	JPMorgan Chase Bank NA	02/22/39	2.62	USD	13,826	697,194
										93,944,473
Put										
1-Year Interest Rate Swap[a]	2.47%	At Termination	1-day SONIA	At Termination	Goldman Sachs International	04/03/23	2.47	GBP	987,522	24,261,706
10-Year Interest Rate Swap[a]	3.80%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	04/03/23	3.80	USD	199,664	—
10-Year Interest Rate Swap[a]	3.13%	Annual	6-mo. EURIBOR	Semi-Annual	Goldman Sachs International	04/14/23	3.13	EUR	54,900	147,925
1-Year Interest Rate Swap[a]	1.00%	Annual	6-mo. EURIBOR	Semi-Annual	Goldman Sachs International	05/02/23	1.00	EUR	1,452,362	39,866,654
10-Year Interest Rate Swap[a]	3.07%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	06/09/23	3.07	USD	30,000	678,551
1-Year Interest Rate Swap[a]	4.50%	At Termination	1-day SOFR	At Termination	UBS AG	07/20/23	4.50	USD	104,115	324,937
30-Year Interest Rate Swap[a]	3.18%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	08/17/23	3.18	USD	14,348	329,284
30-Year Interest Rate Swap[a]	3.19%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	09/01/23	3.19	USD	56,705	1,369,241
10-Year Interest Rate Swap[a]	4.55%	Semi-Annual	1-day SOFR	Annual	Citibank NA	10/24/23	4.55	USD	245,780	586,675
10-Year Interest Rate Swap[a]	4.40%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	10/30/23	4.40	USD	245,780	799,273
10-Year Interest Rate Swap[a]	4.82%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	11/07/23	4.82	USD	100,384	173,058
10-Year Interest Rate Swap[a]	2.72%	Semi-Annual	1-day SOFR	Annual	Barclays Bank plc	03/07/24	2.72	USD	10,422	504,829
10-Year Interest Rate Swap[a]	3.00%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	03/28/24	3.00	USD	42,755	1,502,838
5-Year Interest Rate Swap[a]	3.38%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	09/30/24	3.38	USD	65,660	1,105,749
10-Year Interest Rate Swap[a]	3.09%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	12/23/24	3.09	USD	50,310	2,020,284
10-Year Interest Rate Swap[a]	3.09%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	03/27/26	3.09	USD	65,090	3,221,559
10-Year Interest Rate Swap[a]	3.08%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	03/30/26	3.08	USD	222,055	11,079,114
10-Year Interest Rate Swap[a]	3.10%	Semi-Annual	1-day SOFR	Annual	Citibank NA	03/30/26	3.10	USD	72,868	3,586,520
5-Year Interest Rate Swap[a]	3.90%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	10/25/27	3.90	USD	42,945	898,006
5-Year Interest Rate Swap[a]	4.10%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	10/25/27	4.10	USD	42,945	808,107
10-Year Interest Rate Swap[a]	2.92%	Semi-Annual	1-day SOFR	Annual	Barclays Bank plc	05/02/28	2.92	USD	68,266	4,395,555
10-Year Interest Rate Swap[a]	2.78%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	01/11/29	2.78	USD	6,210	440,358

OTC Interest Rate Swaptions Purchased (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)]	2.73%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	04/27/38	2.73%	USD	14,735	$ 782,746
10-Year Interest Rate Swap[(a)]	2.62%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	02/22/39	2.62	USD	13,826	739,393
										99,622,362
										$ 193,566,835

[(a)] Forward settling swaption.

Interest Rate Caps Sold

Description	Exercise Rate	Counterparty	Expiration Date		Notional Amount (000)	Value	Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
5Y-30Y CMS Index Cap	0.57%	Goldman Sachs International	09/27/23	USD	2,489,860	$ (942,228)	$ (1,278,882)	$ 336,654
5Y-30Y CMS Index Cap	(0.68)	Goldman Sachs International	09/27/23	USD	2,489,860	(2,147,913)	(2,489,860)	341,947
						$ (3,090,141)	$ (3,768,742)	$ 678,601

Exchange-Traded Options Written

Description	Number of Contracts	Expiration Date		Exercise Price		Notional Amount (000)	Value
Call							
SPDR S&P 500 ETF Trust.	9,999	04/06/23	USD	414.00	USD	409,349	$ (1,124,888)
CBOE Volatility Index	1,750	04/19/23	USD	45.00	USD	3,273	(14,875)
CBOE Volatility Index	2,750	04/19/23	USD	50.00	USD	5,143	(17,875)
Advanced Micro Devices, Inc.	1,377	04/21/23	USD	110.00	USD	13,496	(83,997)
Charles Schwab Corp. (The)	5,839	04/21/23	USD	80.00	USD	30,585	(11,678)
Constellation Brands, Inc.	250	04/21/23	USD	260.00	USD	5,647	(13,750)
EOG Resources, Inc.	960	04/21/23	USD	177.50	USD	11,004	(9,600)
Invesco QQQ Trust 1	5,700	04/21/23	USD	335.00	USD	182,930	(832,200)
iShares China Large-Cap ETF	3,000	04/21/23	USD	36.00	USD	8,859	(21,000)
SPDR S&P 500 ETF Trust.	4,800	04/21/23	USD	415.00	USD	196,507	(1,939,200)
U.S. Treasury 10 Year Note	218	04/21/23	USD	117.50	USD	21,800	(61,313)
U.S. Treasury 10 Year Note	2,328	04/21/23	USD	118.00	USD	232,800	(509,250)
U.S. Treasury 2 Year Note.	950	04/21/23	USD	104.50	USD	190,000	(103,907)
U.S. Treasury 5 Year Note.	420	04/21/23	USD	109.00	USD	42,000	(403,594)
Xtrackers Harvest CSI 300 China A-Shares ETF	15,001	04/21/23	USD	35.00	USD	44,223	(45,003)
Nasdaq-100 Index	46	04/24/23	USD	13,200.00	USD	60,634	(1,282,020)
3-mo. SOFR Interest Futures.	5,001	05/12/23	USD	96.50	USD	1,250,250	(3,406,931)
ConocoPhillips	800	05/19/23	USD	140.00	USD	7,937	(3,200)
iShares iBoxx $ High Yield Corporate Bond ETF	15,001	05/19/23	USD	76.00	USD	113,333	(982,566)
Mercedes-Benz Group AG	1,977	05/19/23	EUR	82.00	EUR	13,993	(17,152)
Nestle SA.	2,197	05/19/23	CHF	116.00	CHF	24,488	(90,046)
CVS Health Corp.	346	06/16/23	USD	95.00	USD	2,571	(2,941)
EURO STOXX Banks Price Index.	1,615	06/16/23	EUR	120.00	EUR	8,456	(24,083)
Intuit, Inc..	432	06/16/23	USD	470.00	USD	19,260	(812,160)
S&P 500 Index	154	06/16/23	USD	4,100.00	USD	63,283	(2,384,690)
3-mo. SOFR Interest Futures.	847	09/15/23	USD	97.75	USD	211,750	(344,094)
SPDR S&P 500 ETF Trust.	600	12/15/23	USD	445.00	USD	24,563	(769,200)
SPDR S&P 500 ETF Trust.	799	12/15/23	USD	420.00	USD	32,710	(2,040,646)
							(17,351,859)
Put							
SPDR S&P 500 ETF Trust.	1,217	04/06/23	USD	389.00	USD	49,823	(11,562)
3-mo. SOFR Interest Futures.	8,997	04/14/23	USD	94.50	USD	2,249,250	(56,231)
3-mo. SOFR Interest Futures.	14,790	04/14/23	USD	95.13	USD	3,697,500	(92,438)

Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price		Notional Amount (000)		Value
SPDR S&P 500 ETF Trust	1,623	04/14/23	USD	395.00	USD	66,444	$ (221,540)
BNP Paribas SA	607	04/21/23	EUR	60.00	EUR	3,351	(322,234)
Caterpillar, Inc.	550	04/21/23	USD	175.00	USD	12,586	(19,800)
Constellation Brands, Inc.	680	04/21/23	USD	200.00	USD	15,361	(52,700)
DAX Index	1,250	04/21/23	EUR	13,300.00	EUR	97,680	(52,530)
Deutsche Bank AG	12,059	04/21/23	EUR	6.50	EUR	11,282	(52,312)
EOG Resources, Inc.	648	04/21/23	USD	112.50	USD	7,428	(174,960)
EURO STOXX 50 Index	2,976	04/21/23	EUR	4,000.00	EUR	128,416	(340,498)
FedEx Corp.	450	04/21/23	USD	150.00	USD	10,282	(4,500)
Invesco QQQ Trust 1	10,501	04/21/23	USD	280.00	USD	337,009	(336,032)
iShares iBoxx $ High Yield Corporate Bond ETF	18,001	04/21/23	USD	69.00	USD	135,998	(126,007)
iShares iBoxx $ Investment Grade Corporate Bond ETF	24,001	04/21/23	USD	101.00	USD	263,075	(120,005)
iShares iBoxx $ Investment Grade Corporate Bond ETF	74,949	04/21/23	USD	100.00	USD	821,516	(299,796)
iShares J.P. Morgan USD Emerging Markets Bond ETF	1,250	04/21/23	USD	76.00	USD	10,785	(41,250)
iShares Russell 2000 ETF	600	04/21/23	USD	145.00	USD	10,704	(4,500)
Prologis, Inc.	700	04/21/23	USD	90.00	USD	8,734	(14,000)
PulteGroup, Inc.	2,200	04/21/23	USD	40.00	USD	12,822	(11,000)
SPDR EURO STOXX 50 ETF	1,150	04/21/23	USD	35.00	USD	5,164	(13,800)
SPDR S&P 500 ETF Trust	2,400	04/21/23	USD	365.00	USD	98,254	(82,800)
SPDR S&P 500 ETF Trust	3,200	04/21/23	USD	372.00	USD	131,005	(155,200)
SPDR S&P 500 ETF Trust	8,710	04/21/23	USD	345.00	USD	356,579	(135,005)
SPDR S&P Regional Banking ETF	8,018	04/21/23	USD	40.00	USD	35,167	(593,332)
U.S. Treasury 2 Year Note	950	04/21/23	USD	102.50	USD	190,000	(148,438)
U.S. Treasury 5 Year Note	420	04/21/23	USD	108.00	USD	42,000	(62,344)
Nasdaq-100 Index	100	04/24/23	USD	12,300.00	USD	131,814	(535,495)
Invesco QQQ Trust 1	1,875	04/28/23	USD	280.00	USD	60,174	(106,875)
3-mo. SOFR Interest Futures	2,500	05/12/23	USD	95.25	USD	625,000	(62,500)
Caterpillar, Inc.	750	05/19/23	USD	140.00	USD	17,163	(22,500)
ConocoPhillips	800	05/19/23	USD	90.00	USD	7,937	(151,200)
Delta Air Lines, Inc.	3,000	05/19/23	USD	27.00	USD	10,476	(54,000)
EURO STOXX Banks Price Index	4,000	05/19/23	EUR	90.00	EUR	20,944	(319,928)
iShares iBoxx $ High Yield Corporate Bond ETF	15,001	05/19/23	USD	68.00	USD	113,333	(165,011)
iShares Russell 2000 ETF	3,499	05/19/23	USD	152.00	USD	62,422	(220,437)
iShares Russell 2000 ETF	7,001	05/19/23	USD	160.00	USD	124,898	(850,622)
Lockheed Martin Corp.	200	05/19/23	USD	420.00	USD	9,455	(42,000)
NIKE, Inc.	800	05/19/23	USD	105.00	USD	9,811	(49,600)
Northrop Grumman Corp.	72	05/19/23	USD	400.00	USD	3,324	(19,440)
United Airlines Holdings, Inc.	1,500	05/19/23	USD	38.00	USD	6,638	(125,250)
U.S. Treasury 10 Year Note	660	05/26/23	USD	114.50	USD	66,000	(835,313)
U.S. Treasury 10 Year Note	1,169	05/26/23	USD	112.00	USD	116,900	(493,172)
3-mo. SOFR Interest Futures	412	06/16/23	USD	95.88	USD	103,000	(151,925)
3-mo. SOFR Interest Futures	2,931	06/16/23	USD	94.50	USD	732,750	(36,638)
FedEx Corp.	150	06/16/23	USD	140.00	USD	3,427	(2,100)
Health Care Select Sector SPDR Fund	2,001	06/16/23	USD	120.00	USD	25,905	(204,102)
S&P 500 Index	286	06/16/23	USD	3,700.00	USD	117,526	(970,970)
Uber Technologies, Inc.	3,193	06/16/23	USD	30.00	USD	10,122	(577,933)
Waste Management, Inc.	910	06/16/23	USD	150.00	USD	14,848	(152,425)
Kroger Co. (The)	1,788	07/21/23	USD	40.00	USD	8,827	(59,898)
3-mo. SOFR Interest Futures	5,999	03/15/24	USD	94.75	USD	1,499,750	(2,249,625)
							(12,003,773)
							$ (29,355,632)

OTC Options Written

Description	Counterparty	Number of Contracts	Expiration Date	Exercise Price		Notional Amount (000)		Value
Call								
EUR Currency	Bank of America NA	—	04/05/23	MXN	20.00	EUR	20,280	$ (10,525)
USD Currency	Deutsche Bank AG	—	04/05/23	ZAR	18.50	USD	16,185	(5,311)
USD Currency	JPMorgan Chase Bank NA	—	04/05/23	ZAR	18.25	USD	12,165	(12,731)
GBP Currency	BNP Paribas SA	—	04/06/23	USD	1.23	GBP	16,220	(122,402)

OTC Options Written (continued)

Description	*Counterparty*	*Number of Contracts*	*Expiration Date*		*Exercise Price*		*Notional Amount (000)*	*Value*
USD Currency	Bank of America NA	—	04/06/23	MXN	18.25	USD	20,275	$ (45,694)
USD Currency	Citibank NA	—	04/06/23	MXN	18.75	USD	16,225	(4,258)
USD Currency	Barclays Bank plc	—	04/11/23	CLP	880.00	USD	38,576	(6,319)
USD Currency	Barclays Bank plc	—	04/13/23	CNH	7.10	USD	30,666	(4,294)
USD Currency	Deutsche Bank AG	—	04/13/23	BRL	5.10	USD	16,220	(179,907)
EUR Currency	Morgan Stanley & Co. International plc	—	04/28/23	NOK	11.50	EUR	27,574	(182,747)
USD Currency	Bank of America NA	—	05/18/23	ZAR	20.00	USD	81,070	(145,001)
ING Groep NV	Goldman Sachs International	119,440	05/19/23	EUR	12.50	EUR	1,305	(81,829)
								(801,018)
Put								
EUR Currency	Citibank NA	—	04/04/23	NOK	10.45	EUR	141,785	–
EUR Currency	Barclays Bank plc	—	04/05/23	MXN	20.00	EUR	32,445	(771,400)
USD Currency	Bank of America NA	—	04/05/23	ZAR	18.25	USD	20,270	(515,058)
USD Currency	Deutsche Bank AG	—	04/05/23	ZAR	17.55	USD	121,380	(199,389)
USD Currency	JPMorgan Chase Bank NA	—	04/05/23	NOK	10.40	USD	20,280	(81,018)
USD Currency	JPMorgan Chase Bank NA	—	04/05/23	ZAR	18.00	USD	60,675	(823,830)
GBP Currency	BNP Paribas SA	—	04/06/23	USD	1.24	GBP	32,440	(231,233)
USD Currency	BNP Paribas SA	—	04/06/23	MXN	18.10	USD	101,545	(762,264)
USD Currency	Morgan Stanley & Co. International plc	—	04/06/23	MXN	18.50	USD	16,225	(420,822)
USD Currency	Barclays Bank plc	—	04/11/23	CLP	750.00	USD	30,862	(6,474)
GBP Currency	Morgan Stanley & Co. International plc	—	04/13/23	USD	1.17	GBP	38,170	(2,375)
CHF Currency	JPMorgan Chase Bank NA	—	04/14/23	JPY	145.00	CHF	32,440	(310,592)
USD Currency	Deutsche Bank AG	—	04/20/23	NOK	10.00	USD	45,522	(58,047)
USD Currency	Goldman Sachs International	—	05/11/23	JPY	123.00	USD	40,480	(85,354)
GBP Currency	JPMorgan Chase Bank NA	—	05/12/23	USD	1.14	GBP	12,966	(4,686)
GBP Currency	JPMorgan Chase Bank NA	—	05/12/23	USD	1.16	GBP	24,311	(19,665)
USD Currency	BNP Paribas SA	—	05/12/23	JPY	125.00	USD	150,001	(524,293)
USD Currency	Deutsche Bank AG	—	05/12/23	BRL	4.90	USD	45,998	(306,813)
USD Currency	Deutsche Bank AG	—	05/18/23	BRL	5.00	USD	81,070	(1,119,838)
ING Groep NV	Goldman Sachs International	165,889	05/19/23	EUR	9.00	EUR	1,813	(282,888)
USD Currency	Bank of America NA	—	05/25/23	MXN	17.75	USD	396,729	(2,766,038)
USD Currency	Bank of America NA	—	05/29/23	JPY	124.00	USD	301,916	(1,248,652)
USD Currency	Bank of America NA	—	06/06/23	JPY	121.31	USD	391,810	(1,173,516)
USD Currency	Bank of America NA	—	06/16/23	JPY	124.70	USD	257,140	(1,815,981)
USD Currency	HSBC Bank plc	—	06/16/23	MXN	17.50	USD	121,610	(609,607)
USD Currency	Goldman Sachs International	—	06/21/23	MXN	17.70	USD	167,454	(1,396,478)
USD Currency	Goldman Sachs International	—	06/21/23	MXN	18.10	USD	167,454	(2,866,098)
GBP Currency	BNP Paribas SA	—	06/23/23	USD	1.18	GBP	121,650	(602,296)
EUR Currency	Goldman Sachs International	—	06/29/23	USD	1.02	EUR	64,733	(118,671)
TOPIX Bank Index	BNP Paribas SA	10,725,000	07/14/23	JPY	175.10	JPY	2,016,300	(548,427)
TOPIX Bank Index	Goldman Sachs International	17,867,850	07/14/23	JPY	181.37	JPY	3,359,156	(1,234,145)
TOPIX Bank Index	JPMorgan Chase Bank NA	7,157,150	07/14/23	JPY	182.08	JPY	1,345,544	(510,627)
								(21,416,575)
								$ (22,217,593)

OTC Credit Default Swaptions Written

	Paid by the Fund	Received by the Fund							
Description	*Rate/Reference*	*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	5.00%	ITRAXX EUROPE CROSSOVER Index Series 38.V1	Quarterly	Bank of America NA	04/19/23	BB-	EUR 400.00	EUR 111,536	$ (608,426)
Put									
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American High Yield Index Series 39.V1	5.00%	Quarterly	BNP Paribas SA	04/19/23	B+	USD 88.00	USD 22,500	(1,733)

OTC Credit Default Swaptions Written (continued)

	Paid by the Fund	Received by the Fund							
Description	*Rate/Reference*	*Rate/Reference*	*Frequency*	*Counterparty*	*Expiration Date*	*Credit Rating* [a]	*Exercise Price*	*Notional Amount (000)* [b]	*Value*
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American High Yield Index Series 37.V2	5.00%	Quarterly	Morgan Stanley & Co. International plc	04/19/23	B+	USD 88.00	USD 22,500	$ (804)
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American High Yield Index Series 40.V1	5.00	Quarterly	Barclays Bank plc	05/17/23	B+	USD 89.00	USD 22,500	(21,368)
Sold Protection on 5-Year Credit Default Swap	Markit CDX North American High Yield Index Series 39.V1	5.00	Quarterly	Barclays Bank plc	04/19/23	B+	USD 94.00	USD 25,000	(7,771)
Sold Protection on 5-Year Credit Default Swap	ITRAXX EUROPE MAIN Index Series 38.V1	1.00	Quarterly	Bank of America NA	04/19/23	NR	EUR 95.00	EUR 783,500	(409,193)
									(440,869)
									$ (1,049,295)

[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

	Paid by the Fund		Received by the Fund						
Description	*Rate*	*Frequency*	*Rate*	*Frequency*	*Counterparty*	*Expiration Date*	*Exercise Rate*	*Notional Amount (000)*	*Value*
Call									
5-Year Interest Rate Swap[a] .	2.80%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	05/30/23	2.80%	USD 394,655	$ (1,370,435)
2-Year Interest Rate Swap[a] .	3.30%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	05/30/23	3.30	USD 974,174	(1,866,408)
10-Year Interest Rate Swap[a]	2.72%	Semi-Annual	1-day SOFR	Annual	Nomura International plc	05/31/23	2.72	USD 24,820	(118,250)
5-Year Interest Rate Swap[a] .	2.50%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	06/14/23	2.50	USD 460,779	(1,053,438)
2-Year Interest Rate Swap[a] .	3.69%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	06/20/23	3.69	USD 24,370	(118,105)
10-Year Interest Rate Swap[a]	1.41%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	08/14/23	1.41	USD 85,550	(54,905)
10-Year Interest Rate Swap[a]	1.48%	Semi-Annual	1-day SOFR	Annual	Barclays Bank plc	08/14/23	1.48	USD 80,620	(60,279)
10-Year Interest Rate Swap[a]	3.10%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	08/15/23	3.10	USD 142,325	(3,191,412)
2Yx2Y Interest Rate Swap[a] .	2.70%	Annual	1-day SOFR	Annual	Goldman Sachs International	08/22/23	2.70	USD 591,763	(3,931,617)
10-Year Interest Rate Swap[a]	3.57%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	09/01/23	3.57	USD 127,905	(6,163,297)
2Yx2Y Interest Rate Swap[a] .	2.95%	Annual	1-day SOFR	Annual	Goldman Sachs International	09/05/23	2.95	USD 1,173,606	(10,798,826)
10-Year Interest Rate Swap[a]	3.09%	Semi-Annual	1-day SOFR	Annual	BNP Paribas SA	09/14/23	3.09	USD 97,795	(2,428,020)
2-Year Interest Rate Swap[a] .	3.09%	Semi-Annual	1-day SOFR	Annual	Citibank NA	10/24/23	3.09	USD 983,120	(5,644,543)
2-Year Interest Rate Swap[a] .	2.95%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	10/30/23	2.95	USD 983,120	(5,035,506)
2-Year Interest Rate Swap[a] .	3.26%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	11/07/23	3.26	USD 401,536	(2,927,316)
2-Year Interest Rate Swap[a] .	3.75%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	11/07/23	3.75	USD 218,765	(2,536,243)
2-Year Interest Rate Swap[a] .	2.75%	Semi-Annual	1-day SOFR	Annual	Citibank NA	11/14/23	2.75	USD 748,082	(3,340,588)
10-Year Interest Rate Swap[a]	2.40%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	12/14/23	2.40	USD 127,090	(1,378,613)
10-Year Interest Rate Swap[a]	3.02%	Semi-Annual	1-day SOFR	Annual	Deutsche Bank AG	12/14/23	3.02	USD 86,372	(2,478,990)
2-Year Interest Rate Swap[a] .	3.11%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	01/12/24	3.11	USD 99,700	(806,429)

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*
2-Year Interest Rate Swap[(a)]	2.75%	Semi-Annual	1-day SOFR	Annual	Citibank NA	01/17/24	2.75%	USD	830,370	$ (4,820,552)
2-Year Interest Rate Swap[(a)]	3.45%	Semi-Annual	1-day SOFR	Annual	UBS AG	02/07/24	3.45	USD	102,295	(1,185,809)
10-Year Interest Rate Swap[(a)]	3.35%	Semi-Annual	1-day SOFR	Annual	Barclays Bank plc	02/20/24	3.35	USD	17,465	(838,175)
2-Year Interest Rate Swap[(a)]	2.50%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	03/21/24	2.50	USD	30,320	(168,148)
2-Year Interest Rate Swap[(a)]	3.18%	Semi-Annual	1-day SOFR	Annual	Barclays Bank plc	06/17/24	3.18	USD	82,805	(1,016,102)
2-Year Interest Rate Swap[(a)]	3.50%	Semi-Annual	1-day SOFR	Annual	JPMorgan Chase Bank NA	10/24/24	3.50	USD	51,430	(914,465)
10-Year Interest Rate Swap[(a)]	3.58%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	10/28/24	3.58	USD	53,440	(3,797,886)
2-Year Interest Rate Swap[(a)]	3.63%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	10/28/24	3.63	USD	133,735	(2,582,329)
10-Year Interest Rate Swap[(a)]	2.88%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	12/09/24	2.88	USD	57,000	(2,183,218)
10-Year Interest Rate Swap[(a)]	3.34%	Semi-Annual	1-day SOFR	Annual	BNP Paribas SA	02/24/25	3.34	USD	20,243	(1,236,224)
10-Year Interest Rate Swap[(a)]	3.25%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	03/10/25	3.25	USD	20,221	(1,150,292)
10-Year Interest Rate Swap[(a)]	2.95%	Semi-Annual	1-day SOFR	Annual	Morgan Stanley & Co. International plc	03/13/26	2.95	USD	82,275	(4,008,245)
10-Year Interest Rate Swap[(a)]	3.02%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	03/16/26	3.02	USD	193,075	(9,965,241)
10-Year Interest Rate Swap[(a)]	3.12%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	03/16/26	3.12	USD	168,630	(9,378,310)
10-Year Interest Rate Swap[(a)]	3.14%	Semi-Annual	1-day SOFR	Annual	Goldman Sachs International	03/16/26	3.14	USD	224,840	(12,703,050)
10-Year Interest Rate Swap[(a)]	3.13%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	03/23/26	3.13	USD	76,013	(4,290,379)
5-Year Interest Rate Swap[(a)]	2.15%	Semi-Annual	1-day SOFR	Annual	Bank of America NA	08/23/27	2.15	USD	21,473	(391,170)
										(115,932,815)
Put										
1-Year Interest Rate Swap[(a)]	1-day SONIA	At Termination	3.22%	At Termination	Goldman Sachs International	04/03/23	3.22	GBP	1,975,043	(31,004,763)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.40%	Semi-Annual	Morgan Stanley & Co. International plc	04/06/23	3.40	USD	250,247	(186,837)
10-Year Interest Rate Swap[(a)]	6-mo. EURIBOR	Semi-Annual	3.53%	Annual	Goldman Sachs International	04/14/23	3.53	EUR	54,900	(3,561)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.45%	Semi-Annual	Morgan Stanley & Co. International plc	04/18/23	3.45	USD	124,743	(296,560)
1-Year Interest Rate Swap[(a)]	6-mo. EURIBOR	Semi-Annual	1.75%	Annual	Goldman Sachs International	05/02/23	1.75	EUR	2,904,724	(56,836,979)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.00%	Semi-Annual	Deutsche Bank AG	05/08/23	4.00	USD	81,020	(68,684)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	2.72%	Semi-Annual	Nomura International plc	05/31/23	2.72	USD	24,820	(1,083,026)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	4.00%	Semi-Annual	JPMorgan Chase Bank NA	06/08/23	4.00	USD	393,018	(755,195)
5-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.90%	Semi-Annual	Goldman Sachs International	06/14/23	3.90	USD	460,779	(1,291,784)
2-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	4.70%	Annual	Citibank NA	06/14/23	4.70	GBP	40,376	(123,029)
2-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.69%	Semi-Annual	Morgan Stanley & Co. International plc	06/20/23	3.69	USD	24,370	(203,547)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.85%	Semi-Annual	JPMorgan Chase Bank NA	07/03/23	3.85	USD	199,664	(685,994)
2-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	4.20%	Annual	Barclays Bank plc	07/17/23	4.20	GBP	20,890	(164,230)
1-Year Interest Rate Swap[(a)]	1-day SOFR	At Termination	5.00%	At Termination	UBS AG	07/20/23	5.00	USD	104,115	(127,814)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.75%	Semi-Annual	Goldman Sachs International	08/07/23	3.75	USD	251,131	(1,619,256)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	1.41%	Semi-Annual	Morgan Stanley & Co. International plc	08/14/23	1.41	USD	85,550	(12,367,820)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	1.48%	Semi-Annual	Barclays Bank plc	08/14/23	1.48	USD	80,620	(11,176,440)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	3.70%	Semi-Annual	Bank of America NA	08/15/23	3.70	USD	142,325	(1,086,169)
2Yx2Y Interest Rate Swap[(a)]	1-day SOFR	Annual	3.75%	Annual	Goldman Sachs International	08/22/23	3.75	USD	295,881	(716,683)
2-Year Interest Rate Swap[(a)]	1-day SONIA	Annual	4.75%	Annual	Citibank NA	08/25/23	4.75	GBP	65,568	(277,959)
10-Year Interest Rate Swap[(a)]	1-day SOFR	Annual	2.86%	Semi-Annual	Deutsche Bank AG	08/31/23	2.86	USD	24,523	(926,724)

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]	1-day SOFR	Annual	3.57%	Semi-Annual	Morgan Stanley & Co. International plc	09/01/23	3.57%	USD	127,905	$ (1,396,190)
2Yx2Y Interest Rate Swap[a]	1-day SOFR	Annual	3.85%	Annual	Goldman Sachs International	09/05/23	3.85	USD	586,803	(1,337,495)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.09%	Semi-Annual	BNP Paribas SA	09/14/23	3.09	USD	97,795	(2,615,469)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.73%	Semi-Annual	Morgan Stanley & Co. International plc	09/21/23	4.73	USD	1,469,266	(2,180,271)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.50%	Semi-Annual	Morgan Stanley & Co. International plc	09/22/23	4.50	USD	731,128	(1,649,623)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.93%	Semi-Annual	Goldman Sachs International	10/02/23	3.93	USD	249,492	(1,571,086)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.75%	Semi-Annual	Goldman Sachs International	11/07/23	4.75	USD	218,765	(348,939)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.75%	Semi-Annual	Citibank NA	11/14/23	4.75	USD	598,465	(967,754)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.90%	Semi-Annual	Citibank NA	12/01/23	3.90	USD	830,370	(4,565,724)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.02%	Semi-Annual	Deutsche Bank AG	12/14/23	3.02	USD	86,372	(2,821,267)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.60%	Semi-Annual	Morgan Stanley & Co. International plc	12/14/23	3.60	USD	127,090	(1,849,541)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.11%	Semi-Annual	JPMorgan Chase Bank NA	01/12/24	3.11	USD	99,700	(1,219,169)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.45%	Semi-Annual	UBS AG	02/07/24	3.45	USD	102,295	(881,286)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.35%	Semi-Annual	Barclays Bank plc	02/20/24	3.35	USD	17,465	(403,531)
5-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.79%	Semi-Annual	JPMorgan Chase Bank NA	03/27/24	3.79	USD	732,656	(6,647,236)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.18%	Semi-Annual	Barclays Bank plc	06/17/24	3.18	USD	82,805	(843,855)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.74%	Semi-Annual	Morgan Stanley & Co. International plc	06/20/24	2.74	USD	37,165	(1,838,405)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.24%	Semi-Annual	Morgan Stanley & Co. International plc	06/20/24	3.24	USD	74,330	(2,220,935)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.50%	Semi-Annual	JPMorgan Chase Bank NA	10/24/24	3.50	USD	51,430	(406,734)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.58%	Semi-Annual	Goldman Sachs International	10/28/24	3.58	USD	53,440	(1,307,455)
2-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.63%	Semi-Annual	Bank of America NA	10/28/24	3.63	USD	133,735	(957,781)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.88%	Semi-Annual	Morgan Stanley & Co. International plc	12/09/24	2.88	USD	57,000	(2,710,566)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.34%	Semi-Annual	BNP Paribas SA	02/24/25	3.34	USD	20,243	(682,597)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.25%	Semi-Annual	Bank of America NA	03/10/25	3.25	USD	20,221	(742,322)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.00%	Semi-Annual	JPMorgan Chase Bank NA	12/08/25	4.00	USD	65,210	(1,605,614)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.25%	Semi-Annual	Bank of America NA	01/06/26	4.25	USD	65,210	(1,367,521)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.13%	Semi-Annual	Bank of America NA	01/20/26	4.13	USD	72,345	(1,674,946)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.15%	Semi-Annual	Deutsche Bank AG	02/17/26	4.15	USD	71,570	(1,657,697)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	4.30%	Semi-Annual	JPMorgan Chase Bank NA	03/09/26	4.30	USD	67,915	(1,435,111)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	2.95%	Semi-Annual	Morgan Stanley & Co. International plc	03/13/26	2.95	USD	82,275	(4,451,221)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.02%	Semi-Annual	Goldman Sachs International	03/16/26	3.02	USD	193,075	(9,977,828)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.12%	Semi-Annual	Goldman Sachs International	03/16/26	3.12	USD	168,630	(8,178,885)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.14%	Semi-Annual	Goldman Sachs International	03/16/26	3.14	USD	224,840	(10,756,743)
10-Year Interest Rate Swap[a]	1-day SOFR	Annual	3.13%	Semi-Annual	Bank of America NA	03/23/26	3.13	USD	76,013	(3,651,239)
										(207,925,090)
										$ (323,857,905)

[a] Forward settling swaption.

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.V1	5.00%	Quarterly	12/20/27	EUR	12,765	$ (518,948)	$ (539,921)	$ 20,973
Markit CDX North American High Yield Index Series 39.V1	5.00	Quarterly	12/20/27	USD	40,022	(539,028)	93,075	(632,103)
Markit CDX North American Investment Grade Index Series 39.V1	1.00	Quarterly	12/20/27	USD	58,347	(698,088)	(803,763)	105,675
iTraxx Asia ex-Japan Investment Grade Index Series 39.V1	1.00	Quarterly	06/20/28	USD	15,825	215,165	225,580	(10,415)
iTraxx Europe Crossover Index Series 39.V1	5.00	Quarterly	06/20/28	EUR	137,222	(4,122,257)	(639,107)	(3,483,150)
iTraxx Europe Main Index Series 39.V1	1.00	Quarterly	06/20/28	EUR	42,986	(359,818)	23,439	(383,257)
iTraxx Europe Senior Financials Index Series 39.V1	1.00	Quarterly	06/20/28	EUR	123,968	(112,509)	1,727,267	(1,839,776)
iTraxx Europe Subordinated Financials Index Series 39.V1	1.00	Quarterly	06/20/28	EUR	55,882	2,348,419	3,810,825	(1,462,406)
Markit CDX North American Investment Grade Index Series 40.V1	1.00	Quarterly	06/20/28	USD	1,032,273	(12,143,584)	(7,145,791)	(4,997,793)
						$ (15,930,648)	$ (3,248,396)	$ (12,682,252)

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 40.V1	5.00%	Quarterly	06/20/28	B+	USD	277,939	$ 4,636,889	$ 305,093	$ 4,331,796

[(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)
1.51%	At Termination	1-day SOFR	At Termination	N/A	07/12/23	USD	584,075	$ 14,249,348	$ 1,827,558	$ 12,421,790
1-day SOFR	At Termination	4.40%	At Termination	N/A	02/13/24	USD	3,922,503	(14,801,099)	—	(14,801,099)
3.75%	At Termination	1-day SOFR	At Termination	N/A	02/13/24	USD	1,961,252	19,797,089	—	19,797,089
28-day MXIBTIIE	Monthly	4.68%	Monthly	N/A	02/27/24	MXN	993,264	(3,263,027)	—	(3,263,027)
28-day MXIBTIIE	Monthly	4.86%	Monthly	N/A	03/01/24	MXN	993,264	(3,172,958)	—	(3,172,958)
1-day SOFR	Annual	4.66%	Annual	N/A	03/07/24	USD	953,853	(936,975)	—	(936,975)
1-day SOFR	Annual	4.66%	Annual	N/A	03/08/24	USD	1,430,518	(1,388,643)	—	(1,388,643)
3.61%	Annual	1-day SOFR	Annual	N/A	03/08/24	USD	1,159,987	12,967,000	31,988	12,935,012
1-day SOFR	At Termination	4.50%	At Termination	N/A	03/09/24	USD	1,988,333	(4,980,528)	—	(4,980,528)
1-day SOFR	Annual	4.66%	Annual	N/A	03/18/24	USD	1,926,196	(1,718,189)	—	(1,718,189)
3.61%	Annual	1-day SOFR	Annual	N/A	03/19/24	USD	342,756	3,771,580	36,188	3,735,392
3.56%	Annual	1-day SOFR	Annual	N/A	06/28/24	USD	267,946	3,726,557	54,419	3,672,138
1-day SOFR	At Termination	4.46%	At Termination	07/12/23 [(a)]	07/12/24	USD	1,936,779	1,142,184	—	1,142,184
3.55%	Annual	1-day SOFR	Annual	N/A	07/13/24	USD	246,525	3,490,738	57,437	3,433,301
3.57%	Annual	1-day SOFR	Annual	N/A	07/16/24	USD	363,491	5,016,059	(8,140)	5,024,199
3.56%	Annual	1-day SOFR	Annual	N/A	07/20/24	USD	360,069	5,040,124	21,710	5,018,414
3.56%	Annual	1-day SOFR	Annual	N/A	07/23/24	USD	479,100	6,708,456	27,760	6,680,696
3.56%	Annual	1-day SOFR	Annual	N/A	08/12/24	USD	356,321	5,000,715	(27,446)	5,028,161
3.56%	Annual	1-day SOFR	Annual	N/A	08/13/24	USD	604,646	8,485,895	(50,937)	8,536,832
3.53%	Annual	1-day SOFR	Annual	N/A	08/27/24	USD	678,054	9,909,981	149,247	9,760,734
1-day SONIA	At Termination	4.26%	At Termination	09/06/23 [(a)]	09/06/24	GBP	551,110	(1,064,099)	—	(1,064,099)

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)
3.51%	Annual	1-day SOFR	Annual	N/A	10/20/24	USD	262,263	$ 4,146,213	$ 10,053	$ 4,136,160
3.50%	Annual	1-day SOFR	Annual	N/A	10/25/24	USD	521,289	8,360,126	78,201	8,281,925
3.48%	Annual	1-day SOFR	Annual	N/A	11/26/24	USD	426,986	6,838,872	70,356	6,768,516
3.46%	Annual	1-day SOFR	Annual	N/A	12/06/24	USD	560,589	9,099,247	221,185	8,878,062
3-mo. BBR	Quarterly	4.70%	Semi-Annual	12/20/23 (a)	12/20/24	NZD	191,595	(255,045)	—	(255,045)
4.04%	Quarterly	3-mo. BBR	Quarterly	12/20/23 (a)	12/20/24	AUD	166,050	(703,964)	—	(703,964)
0.27%	Annual	1-day TONAR	Annual	N/A	01/05/25	JPY	5,762,700	(147,623)	—	(147,623)
0.23%	Annual	1-day TONAR	Annual	N/A	01/11/25	JPY	4,977,810	(92,827)	—	(92,827)
0.27%	Annual	1-day TONAR	Annual	N/A	01/12/25	JPY	11,498,590	(274,611)	—	(274,611)
0.24%	Annual	1-day TONAR	Annual	N/A	01/19/25	JPY	25,150,650	(476,227)	—	(476,227)
0.21%	Annual	1-day TONAR	Annual	N/A	02/03/25	JPY	3,760,032	(50,950)	—	(50,950)
0.20%	Annual	1-day TONAR	Annual	N/A	02/03/25	JPY	3,760,032	(48,117)	—	(48,117)
28-day MXIBTIIE	Monthly	9.80%	Monthly	N/A	02/04/25	MXN	996,835	(414,911)	—	(414,911)
28-day MXIBTIIE	Monthly	9.90%	Monthly	N/A	02/05/25	MXN	3,745,186	(1,176,670)	—	(1,176,670)
28-day MXIBTIIE	Monthly	9.92%	Monthly	N/A	02/05/25	MXN	1,804,542	(531,849)	—	(531,849)
28-day MXIBTIIE	Monthly	9.95%	Monthly	N/A	02/07/25	MXN	4,205,317	(1,074,482)	—	(1,074,482)
3.10%	Annual	1-day SOFR	Annual	N/A	02/07/25	USD	1,602	33,769	—	33,769
3.80%	Quarterly	3-mo. BBR	Quarterly	N/A	02/09/25	AUD	144,870	(672,504)	—	(672,504)
3-mo. BBR	Quarterly	4.94%	Semi-Annual	N/A	02/10/25	NZD	161,110	(236,262)	—	(236,262)
1-day SONIA	At Termination	4.00%	At Termination	02/16/24 (a)	02/16/25	GBP	1,682,910	(1,755,979)	—	(1,755,979)
1-day SOFR	Annual	2.60%	Annual	N/A	02/17/25	USD	988,820	(29,845,467)	—	(29,845,467)
1-day SOFR	Annual	2.70%	Annual	N/A	02/17/25	USD	988,820	(27,951,740)	—	(27,951,740)
2.00%	Annual	1-day SOFR	Annual	N/A	02/17/25	USD	278,159	11,591,942	—	11,591,942
1-day ESTR	At Termination	3.27%	At Termination	02/20/24 (a)	02/20/25	EUR	188,970	413,083	5,626	407,457
1.71%	At Termination	1-day SARON	At Termination	02/20/24 (a)	02/20/25	CHF	182,130	529,670	17,761	511,909
3.24%	Annual	1-day SOFR	Annual	N/A	02/22/25	USD	28,000	493,467	—	493,467
3.46%	Annual	1-day SOFR	Annual	N/A	03/02/25	USD	27,555	360,847	—	360,847
5.10%	Annual	1-day SOFR	Annual	N/A	03/09/25	USD	12,835	(237,276)	—	(237,276)
1-day SOFR	Annual	4.03%	Annual	N/A	03/10/25	USD	1,999,163	(3,869,465)	—	(3,869,465)
1-day ESTR	At Termination	3.58%	At Termination	03/11/24 (a)	03/11/25	EUR	184,390	1,043,288	—	1,043,288
2.12%	At Termination	1-day SARON	At Termination	03/11/24 (a)	03/11/25	CHF	180,510	(316,795)	—	(316,795)
1-day ESTR	At Termination	3.64%	At Termination	03/12/24 (a)	03/12/25	EUR	187,480	1,180,044	13,287	1,166,757
3.81%	Annual	6-mo. NIBOR	Semi-Annual	03/12/24 (a)	03/12/25	NOK	2,114,730	(1,071,936)	—	(1,071,936)
2.95%	Annual	1-day ESTR	Annual	06/12/23 (a)	03/13/25	EUR	358,010	1,651,494	—	1,651,494
2.84%	Annual	1-day ESTR	Annual	06/12/23 (a)	03/13/25	EUR	256,350	1,683,688	—	1,683,688
1-day SONIA	At Termination	3.84%	At Termination	03/18/24 (a)	03/18/25	GBP	242,270	(536,328)	—	(536,328)
3-mo. JIBAR	Quarterly	7.20%	Quarterly	03/20/24 (a)	03/20/25	ZAR	2,163,835	(465,151)	—	(465,151)
1-day SONIA	At Termination	3.85%	At Termination	03/25/24 (a)	03/25/25	GBP	491,010	(962,666)	—	(962,666)
1-day ESTR	At Termination	2.84%	At Termination	03/26/24 (a)	03/26/25	EUR	227,030	(383,935)	348,730	(732,665)
28-day MXIBTIIE	Monthly	10.20%	Monthly	N/A	03/27/25	MXN	1,302,678	209,726	—	209,726
2.79%	Annual	1-day SOFR	Annual	N/A	04/26/25	USD	455,000	11,905,962	—	11,905,962
2.80%	Annual	1-day SOFR	Annual	N/A	05/11/25	USD	145,000	3,918,965	—	3,918,965
2.60%	Annual	1-day SOFR	Annual	N/A	05/16/25	USD	150,000	4,962,004	—	4,962,004
3-mo. JIBAR	Quarterly	7.70%	Quarterly	06/19/24 (a)	06/19/25	ZAR	2,366,960	—	—	—
4.45%	Annual	3-mo. PRIBOR	Quarterly	06/19/24 (a)	06/19/25	CZK	1,485,031	201,500	—	201,500
4.03%	Annual	1-day SOFR	Annual	08/08/23 (a)	08/08/25	USD	11,191	(65,936)	—	(65,936)
4.31%	Annual	1-day SOFR	Annual	08/16/23 (a)	08/16/25	USD	51,810	(607,047)	—	(607,047)
4.31%	Annual	1-day SOFR	Annual	08/17/23 (a)	08/17/25	USD	48,575	(572,264)	—	(572,264)
3.60%	Annual	1-day SOFR	Annual	09/19/23 (a)	09/19/25	USD	51,505	423	—	423
5.53%	Annual	6-mo. WIBOR	Semi-Annual	09/20/23 (a)	09/20/25	PLN	238,921	286,066	—	286,066
4.19%	Annual	1-day SOFR	Annual	N/A	09/28/25	USD	292,000	(2,387,415)	—	(2,387,415)
3.46%	Annual	1-day SOFR	Annual	09/29/23 (a)	09/29/25	USD	12,876	26,098	—	26,098
3.58%	Annual	1-day SOFR	Annual	10/02/23 (a)	10/02/25	USD	13,000	(3,421)	—	(3,421)
3.58%	Annual	1-day SOFR	Annual	10/03/23 (a)	10/03/25	USD	13,060	(4,876)	—	(4,876)
3.63%	Annual	1-day SOFR	Annual	10/03/23 (a)	10/03/25	USD	12,876	(17,466)	—	(17,466)
4.51%	Annual	1-day SOFR	Annual	N/A	11/07/25	USD	800,000	(13,846,839)	—	(13,846,839)
4.45%	Annual	1-day SOFR	Annual	N/A	11/08/25	USD	400,000	(6,307,408)	—	(6,307,408)
1-day SOFR	Annual	3.80%	Annual	11/14/23 (a)	11/14/25	USD	16,466	105,251	—	105,251
1-day SOFR	Annual	3.66%	Annual	11/17/23 (a)	11/17/25	USD	26,930	108,884	—	108,884
1-day SOFR	Annual	3.86%	Annual	12/12/23 (a)	12/12/25	USD	38,629	341,189	—	341,189

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	3.87%	Annual	12/12/23 [(a)]	12/12/25	USD	12,876	$ 115,884	$ —	$ 115,884
1-day SOFR	Annual	3.88%	Annual	N/A	12/12/25	USD	265,000	86,396	—	86,396
1-day SOFR	Annual	3.75%	Annual	N/A	12/15/25	USD	251,214	(804,579)	—	(804,579)
1-day SOFR	Annual	3.93%	Annual	N/A	12/15/25	USD	270,000	515,118	—	515,118
1-day SOFR	Annual	3.23%	Annual	12/18/23 [(a)]	12/18/25	USD	83,000	(218,547)	—	(218,547)
1-day SOFR	Annual	3.78%	Annual	N/A	12/19/25	USD	589,000	(1,398,691)	—	(1,398,691)
1-day SOFR	Annual	3.81%	Annual	N/A	12/19/25	USD	613,023	(897,994)	—	(897,994)
1-day SOFR	Annual	2.94%	Annual	12/27/23 [(a)]	12/27/25	USD	51,000	(394,187)	—	(394,187)
1-day SOFR	Annual	3.10%	Annual	12/27/23 [(a)]	12/27/25	USD	12,649	(59,088)	—	(59,088)
1-day SOFR	Annual	3.10%	Annual	12/27/23 [(a)]	12/27/25	USD	12,649	(58,970)	—	(58,970)
1-day SOFR	Annual	3.19%	Annual	12/27/23 [(a)]	12/27/25	USD	12,649	(38,925)	—	(38,925)
3.48%	Annual	1-day SOFR	Annual	01/03/24 [(a)]	01/03/26	USD	13,000	—	—	—
1-day SOFR	Annual	3.10%	Annual	01/17/24 [(a)]	01/17/26	USD	19,963	(77,978)	—	(77,978)
1-day SOFR	Annual	3.70%	Annual	N/A	01/20/26	USD	472,000	(1,584,588)	—	(1,584,588)
4.33%	Annual	1-day SOFR	Annual	N/A	02/22/26	USD	511,600	(8,142,402)	—	(8,142,402)
1.28%	At Termination	1-day SOFR	At Termination	02/25/25 [(a)]	02/25/26	USD	46,640	698,945	652,988	45,957
4.47%	Annual	1-day SOFR	Annual	N/A	03/02/26	USD	272,000	(5,507,215)	—	(5,507,215)
4.46%	Annual	1-day SOFR	Annual	N/A	03/02/26	USD	272,500	(5,411,201)	—	(5,411,201)
1.45%	At Termination	1-day SOFR	At Termination	03/06/25 [(a)]	03/06/26	USD	36,070	480,994	445,926	35,068
1-day SONIA	At Termination	3.60%	At Termination	03/17/25 [(a)]	03/17/26	GBP	43,120	(29,443)	(2,245)	(27,198)
1-day SONIA	At Termination	3.75%	At Termination	03/17/25 [(a)]	03/17/26	GBP	86,230	86,121	240,890	(154,769)
3.72%	Annual	1-day SOFR	Annual	N/A	03/17/26	USD	270,000	84,059	—	84,059
1-day SOFR	Annual	3.09%	Annual	03/26/24 [(a)]	03/26/26	USD	29,153	(45,311)	—	(45,311)
1-day SONIA	At Termination	3.69%	At Termination	03/31/25 [(a)]	03/31/26	GBP	419,940	170,774	—	170,774
1-day SONIA	At Termination	3.70%	At Termination	03/31/25 [(a)]	03/31/26	GBP	235,740	—	—	—
1-day SONIA	At Termination	3.71%	At Termination	03/31/25 [(a)]	03/31/26	GBP	419,890	—	—	—
3.15%	Annual	1-day SOFR	Annual	N/A	05/27/26	USD	533,651	10,298,801	569,854	9,728,947
3-mo. CD_KSDA	Quarterly	3.04%	Quarterly	06/21/23 [(a)]	06/21/26	KRW	136,081,040	(478,892)	—	(478,892)
3-mo. CD_KSDA	Quarterly	3.08%	Quarterly	06/21/23 [(a)]	06/21/26	KRW	83,244,950	(220,097)	—	(220,097)
1-day SOFR	Annual	2.84%	Annual	09/25/24 [(a)]	09/25/26	USD	13,700	(30,131)	—	(30,131)
1-day SOFR	Annual	2.73%	Annual	09/26/24 [(a)]	09/26/26	USD	13,700	(56,305)	—	(56,305)
3.03%	Annual	1-day SOFR	Annual	10/01/24 [(a)]	10/01/26	USD	27,500	(37,136)	—	(37,136)
3.09%	Annual	1-day SOFR	Annual	10/02/24 [(a)]	10/02/26	USD	13,750	(34,108)	—	(34,108)
1-day SONIA	At Termination	3.09%	At Termination	02/02/26 [(a)]	02/02/27	GBP	52,070	(195,026)	2,382	(197,408)
1-day SOFR	Annual	4.03%	Annual	N/A	03/07/27	USD	464,406	8,798,445	—	8,798,445
1-day SOFR	Annual	3.47%	Annual	03/10/25 [(a)]	03/10/27	USD	200,466	2,196,217	—	2,196,217
1-day SOFR	Annual	3.51%	Annual	03/11/25 [(a)]	03/11/27	USD	35,240	411,238	—	411,238
1-day SOFR	Annual	1.74%	Annual	N/A	03/14/27	USD	22,380	(1,463,671)	—	(1,463,671)
1-day SONIA	At Termination	3.45%	At Termination	03/16/26 [(a)]	03/16/27	GBP	127,160	44,197	202,234	(158,037)
28-day MXIBTIIE	Monthly	7.49%	Monthly	N/A	04/14/27	MXN	1,412,000	(3,423,517)	—	(3,423,517)
1-day SOFR	Annual	1.09%	Annual	N/A	07/08/27	USD	41,490	(4,574,431)	(2,920,096)	(1,654,335)
1-day SOFR	Annual	1.22%	Annual	N/A	08/01/27	USD	34,350	(3,595,333)	(2,292,798)	(1,302,535)
1-day SOFR	Annual	1.23%	Annual	N/A	08/01/27	USD	34,340	(3,578,295)	(2,278,313)	(1,299,982)
1-day SOFR	Annual	1.99%	Annual	N/A	09/19/27	USD	8,260	(575,094)	—	(575,094)
1-day SOFR	Annual	2.00%	Annual	N/A	09/19/27	USD	11,965	(826,723)	—	(826,723)
1-day SOFR	Annual	2.01%	Annual	N/A	09/19/27	USD	11,965	(820,345)	—	(820,345)
1-day SOFR	Annual	3.98%	Annual	N/A	10/06/27	USD	482,431	10,759,814	—	10,759,814
1-day SOFR	Annual	2.95%	Annual	N/A	11/08/27	USD	30,230	(743,113)	—	(743,113)
28-day MXIBTIIE	Monthly	8.42%	Monthly	N/A	01/20/28	MXN	899,029	(363,043)	—	(363,043)
1-day SONIA	At Termination	3.18%	At Termination	01/26/27 [(a)]	01/26/28	GBP	182,640	(77,812)	5,396	(83,208)
1-day SONIA	At Termination	3.18%	At Termination	02/10/27 [(a)]	02/10/28	GBP	694,015	(200,900)	—	(200,900)
1-day SOFR	Annual	2.73%	Annual	04/20/23 [(a)]	04/20/28	USD	390	(10,849)	—	(10,849)
2.94%	Quarterly	1-week CNREPOFIX_ CFXS	Quarterly	06/21/23 [(a)]	06/21/28	CNY	289,450	(186,851)	—	(186,851)
2.90%	Quarterly	1-week CNREPOFIX_ CFXS	Quarterly	06/21/23 [(a)]	06/21/28	CNY	564,210	(236,919)	—	(236,919)
5.70%	Annual	6-mo. WIBOR	Semi-Annual	09/20/23 [(a)]	09/20/28	PLN	310,822	(1,158,961)	—	(1,158,961)
2.92%	Annual	1-day SOFR	Annual	N/A	02/16/29	USD	180,919	3,998,603	522,229	3,476,374

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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)*
2.70%	Annual	1-day SOFR	Annual	06/04/24 [a]	06/04/29	USD	4,201	$ 44,914	$ —	$ 44,914
3.25%	Annual	1-day SOFR	Annual	09/12/24 [a]	09/12/29	USD	424	(6,487)	—	(6,487)
3.11%	Annual	1-day SOFR	Annual	09/17/24 [a]	09/17/29	USD	11,655	(108,245)	—	(108,245)
2.76%	Annual	1-day SOFR	Annual	09/26/24 [a]	09/26/29	USD	5,760	35,179	—	35,179
1-day SOFR	Annual	3.02%	Annual	10/02/24 [a]	10/02/29	USD	5,660	30,316	—	30,316
1.06%	Annual	1-day SOFR	Annual	N/A	08/27/30	USD	18,509	2,931,380	2,104,800	826,580
2.53%	Annual	1-day SOFR	Annual	N/A	03/10/31	USD	57,190	2,791,295	1,048,180	1,743,115
0.02%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	08/26/31	EUR	157,050	37,285,608	—	37,285,608
1-day SOFR	Annual	3.79%	Annual	N/A	10/14/31	USD	197,460	8,154,308	—	8,154,308
1-day SOFR	Annual	3.79%	Annual	N/A	11/19/31	USD	251,205	10,383,447	—	10,383,447
1-day SOFR	Annual	3.78%	Annual	N/A	01/28/32	USD	467,125	19,992,809	—	19,992,809
2.38%	Annual	1-day SOFR	Annual	N/A	04/08/32	USD	43,962	2,979,859	—	2,979,859
0.51%	Annual	1-day SOFR	Annual	N/A	05/04/32	USD	28,486	6,652,961	5,167,228	1,485,733
2.60%	Annual	1-day SOFR	Annual	N/A	05/26/32	USD	53,426	2,771,517	—	2,771,517
6-mo. EURIBOR	Semi-Annual	2.44%	Annual	07/14/27 [a]	07/14/32	EUR	41,846	(700,364)	—	(700,364)
1-day SOFR	Annual	2.68%	Annual	08/25/27 [a]	08/25/32	USD	22,352	(255,982)	—	(255,982)
1-day SOFR	Annual	3.47%	Annual	N/A	10/04/32	USD	223,490	4,249,384	—	4,249,384
1-day SOFR	Annual	3.42%	Annual	N/A	10/05/32	USD	103,240	1,500,097	—	1,500,097
1-day SOFR	Annual	3.05%	Annual	N/A	10/28/32	USD	249,920	(4,301,079)	—	(4,301,079)
1-day SOFR	Annual	3.53%	Annual	10/28/27 [a]	10/28/32	USD	4,034	89,699	—	89,699
1-day SOFR	Annual	2.88%	Annual	N/A	11/02/32	USD	250,132	(7,959,955)	—	(7,959,955)
1-day SOFR	Annual	2.92%	Annual	N/A	11/04/32	USD	249,476	(7,076,648)	—	(7,076,648)
1-day SOFR	Annual	2.90%	Annual	N/A	11/15/32	USD	400,986	(11,966,734)	—	(11,966,734)
1-day SOFR	Annual	3.64%	Annual	06/30/23 [a]	11/15/32	USD	35,072	1,407,691	73,711	1,333,980
1-day SOFR	Annual	3.20%	Annual	N/A	11/28/32	USD	239,768	(915,430)	—	(915,430)
3.36%	Annual	1-day SOFR	Annual	N/A	12/22/32	USD	19,895	(209,897)	—	(209,897)
1-day ESTR	Annual	2.34%	Annual	01/19/28 [a]	01/19/33	EUR	150,420	(2,190,407)	—	(2,190,407)
6-mo. BBR	Semi-Annual	4.15%	Semi-Annual	N/A	02/09/33	AUD	33,640	558,288	—	558,288
4.25%	Semi-Annual	3-mo. BBR	Quarterly	N/A	02/10/33	NZD	37,290	98,468	—	98,468
3.15%	Annual	1-day SOFR	Annual	02/14/28 [a]	02/14/33	USD	9,811	(60,476)	—	(60,476)
1-day ESTR	Annual	2.69%	Annual	02/15/28 [a]	02/15/33	EUR	8,760	5,605	—	5,605
3.28%	Annual	1-day SOFR	Annual	02/24/28 [a]	02/24/33	USD	9,774	(110,616)	—	(110,616)
1-day ESTR	Annual	2.95%	Annual	03/02/28 [a]	03/02/33	EUR	4,410	52,812	—	52,812
3.45%	Annual	1-day SOFR	Annual	03/02/28 [a]	03/02/33	USD	4,910	(89,123)	—	(89,123)
3.28%	Annual	1-day SOFR	Annual	03/03/28 [a]	03/03/33	USD	4,528	(51,551)	—	(51,551)
3.35%	Annual	1-day SOFR	Annual	03/03/28 [a]	03/03/33	USD	4,668	(66,028)	—	(66,028)
3.78%	Annual	1-day SOFR	Annual	N/A	03/06/33	USD	20,522	(1,009,983)	—	(1,009,983)
1-day SOFR	Annual	3.11%	Annual	N/A	03/14/33	USD	13,648	(106,800)	5,507	(112,307)
1-day SOFR	Annual	3.31%	Annual	N/A	03/15/33	USD	11,287	99,910	—	99,910
1-day SOFR	Annual	3.31%	Annual	N/A	03/15/33	USD	9,235	83,788	—	83,788
1-day SOFR	Annual	3.21%	Annual	N/A	03/17/33	USD	10,261	11,210	—	11,210
1-day SOFR	Annual	3.22%	Annual	N/A	03/17/33	USD	10,261	13,827	—	13,827
3.35%	Annual	1-day SOFR	Annual	N/A	03/20/33	USD	3,106	(39,808)	—	(39,808)
1-day ESTR	Annual	2.74%	Annual	03/22/28 [a]	03/22/33	EUR	4,260	11,940	—	11,940
3.13%	Annual	1-day SOFR	Annual	03/22/28 [a]	03/22/33	USD	4,686	(24,479)	—	(24,479)
3.38%	Annual	1-day SOFR	Annual	N/A	03/24/33	USD	4,267	(67,145)	—	(67,145)
1-day ESTR	Annual	2.71%	Annual	03/27/28 [a]	03/27/33	EUR	43,010	48,860	237,087	(188,227)
3-mo. BA	Semi-Annual	3.30%	Semi-Annual	N/A	03/27/33	CAD	2,911	(3,916)	222	(4,138)
3.22%	Annual	1-day SOFR	Annual	N/A	03/29/33	USD	5,900	(12,356)	—	(12,356)
3.24%	Annual	1-day SOFR	Annual	N/A	03/29/33	USD	2,972	(12,282)	—	(12,282)
3.19%	Annual	1-day SOFR	Annual	N/A	03/29/33	USD	13,000	923	—	923
3.19%	Annual	1-day SOFR	Annual	N/A	03/29/33	USD	2,973	1,347	—	1,347
3-mo. BA	Semi-Annual	3.35%	Semi-Annual	N/A	03/30/33	CAD	5,919	11,439	(12,369)	23,808
3.27%	Annual	1-day SOFR	Annual	N/A	03/30/33	USD	3,000	(18,547)	—	(18,547)
3.28%	Annual	1-day SOFR	Annual	N/A	03/30/33	USD	2,985	(21,242)	—	(21,242)
1-day ESTR	Annual	2.74%	Annual	03/31/28 [a]	03/31/33	EUR	10,530	28,232	14,433	13,799
6-mo. EURIBOR	Semi-Annual	2.96%	Annual	N/A	03/31/33	EUR	39,520	36,611	5,410	31,201
1.91%	Annual	1-day SARON	Annual	N/A	03/31/33	CHF	37,930	37,189	39,462	(2,273)
3.29%	Annual	1-day SOFR	Annual	N/A	03/31/33	USD	2,893	(24,633)	—	(24,633)
3.26%	Annual	1-day SOFR	Annual	N/A	03/31/33	USD	3,000	(16,635)	—	(16,635)

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)
3.29%	Annual	1-day SOFR	Annual	N/A	03/31/33	USD	2,892	$ (24,510)	$ —	$ (24,510)
1-day ESTR	Annual	2.73%	Annual	04/03/28 [(a)]	04/03/33	EUR	26,530	52,829	15,808	37,021
1-day SOFR	Annual	3.34%	Annual	05/25/23 [(a)]	05/25/33	USD	40,315	608,246	—	608,246
3.01%	Quarterly	3-mo. CD_KSDA	Quarterly	06/21/23 [(a)]	06/21/33	KRW	26,274,450	138,834	—	138,834
2.98%	Quarterly	3-mo. CD_KSDA	Quarterly	06/21/23 [(a)]	06/21/33	KRW	46,501,023	354,010	—	354,010
3.24%	Annual	1-day SOFR	Annual	08/09/23 [(a)]	08/09/33	USD	122,861	(1,276,666)	—	(1,276,666)
1-day SOFR	Annual	3.01%	Annual	09/05/23 [(a)]	09/05/33	USD	2,445	(18,675)	—	(18,675)
2.98%	Annual	1-day SOFR	Annual	11/14/23 [(a)]	11/14/33	USD	5,085	36,742	—	36,742
3.24%	Annual	1-day SOFR	Annual	12/27/23 [(a)]	12/27/33	USD	9,720	(154,137)	—	(154,137)
3.51%	Annual	1-day SOFR	Annual	03/05/24 [(a)]	03/05/34	USD	10,005	(409,321)	—	(409,321)
1-day SOFR	Annual	3.11%	Annual	04/02/24 [(a)]	04/02/34	USD	19,990	159,092	8,741	150,351
2.62%	Annual	1-day SOFR	Annual	05/29/24 [(a)]	05/29/34	USD	24,950	776,890	—	776,890
3.17%	Annual	1-day SOFR	Annual	05/30/24 [(a)]	05/30/34	USD	14,770	(212,345)	—	(212,345)
3.24%	Annual	1-day SOFR	Annual	05/30/24 [(a)]	05/30/34	USD	8,905	(179,110)	—	(179,110)
2.62%	Annual	1-day SOFR	Annual	05/30/24 [(a)]	05/30/34	USD	37,000	1,135,775	—	1,135,775
1.39%	Annual	1-day SOFR	Annual	08/22/24 [(a)]	08/22/34	USD	28,448	3,696,037	3,275,090	420,947
2.85%	Annual	1-day SOFR	Annual	10/30/24 [(a)]	10/30/34	USD	18,305	186,545	—	186,545
1.74%	Annual	1-day SOFR	Annual	11/07/24 [(a)]	11/07/34	USD	38,880	3,892,173	3,315,403	576,770
1.85%	Annual	1-day SOFR	Annual	11/12/24 [(a)]	11/12/34	USD	39,690	3,611,296	3,019,906	591,390
2.99%	Annual	1-day SOFR	Annual	12/03/24 [(a)]	12/03/34	USD	64,000	(76,827)	4,429	(81,256)
3.30%	Annual	1-day SOFR	Annual	02/19/25 [(a)]	02/19/35	USD	3,000	(78,882)	—	(78,882)
3.37%	Annual	1-day SOFR	Annual	02/25/25 [(a)]	02/25/35	USD	3,000	(94,331)	—	(94,331)
2.95%	Annual	1-day SOFR	Annual	01/22/26 [(a)]	01/22/36	USD	21,572	77,813	—	77,813
3.27%	Annual	1-day SOFR	Annual	03/11/26 [(a)]	03/11/36	USD	39,995	(821,429)	—	(821,429)
3.14%	Annual	1-day SOFR	Annual	03/17/26 [(a)]	03/17/36	USD	8,900	(96,922)	—	(96,922)
3.03%	Annual	1-day SOFR	Annual	03/19/26 [(a)]	03/19/36	USD	6,000	(14,207)	—	(14,207)
1.88%	Annual	1-day SOFR	Annual	11/15/29 [(a)]	11/15/39	USD	16,328	1,400,374	1,006,768	393,606
0.71%	Annual	1-day SOFR	Annual	N/A	08/17/40	USD	16,780	5,807,305	4,684,761	1,122,544
2.93%	Annual	1-day SOFR	Annual	N/A	11/26/41	USD	32,045	1,202,959	(42,959)	1,245,918
2.73%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	11/04/42	EUR	26,140	440,926	84,324	356,602
2.67%	Annual	6-mo. EURIBOR	Semi-Annual	04/04/23 [(a)]	02/04/48	EUR	4,610	(17,616)	—	(17,616)
2.67%	Annual	6-mo. EURIBOR	Semi-Annual	04/04/23 [(a)]	02/04/48	EUR	2,740	(9,412)	—	(9,412)
3.77%	Annual	1-day SOFR	Annual	06/30/23 [(a)]	11/15/48	USD	17,529	(2,329,685)	(1,399,966)	(929,719)
2.12%	Annual	1-day SOFR	Annual	07/05/39 [(a)]	07/05/49	USD	16,420	440,003	43,712	396,291
1.45%	Annual	1-day SOFR	Annual	08/16/39 [(a)]	08/16/49	USD	15,620	955,553	615,245	340,308
1.41%	Annual	1-day SOFR	Annual	08/17/39 [(a)]	08/17/49	USD	12,080	765,617	504,196	261,421
2.81%	Annual	1-day SOFR	Annual	N/A	01/25/51	USD	62,463	2,315,907	(879,920)	3,195,827
2.81%	Annual	1-day SOFR	Annual	N/A	01/28/51	USD	111,429	4,103,456	(1,576,551)	5,680,007
2.80%	Annual	1-day SOFR	Annual	N/A	02/01/51	USD	65,177	2,515,475	(799,601)	3,315,076
2.80%	Annual	1-day SOFR	Annual	N/A	02/04/51	USD	37,194	1,425,109	(458,559)	1,883,668
2.80%	Annual	1-day SOFR	Annual	N/A	02/05/51	USD	38,392	1,470,993	(473,290)	1,944,283
2.80%	Annual	1-day SOFR	Annual	N/A	02/22/51	USD	15,576	582,373	(809,894)	1,392,267
2.80%	Annual	1-day SOFR	Annual	N/A	05/27/51	USD	62,621	2,560,291	(3,330,812)	5,891,103
2.80%	Annual	1-day SOFR	Annual	N/A	06/07/51	USD	19,517	797,021	(1,039,959)	1,836,980
2.79%	Annual	1-day SOFR	Annual	N/A	01/21/52	USD	153,727	5,890,453	(8,351,784)	14,242,237
0.88%	Annual	1-day TONAR	Annual	N/A	05/23/52	JPY	88,583	26,979	—	26,979
0.85%	Annual	1-day TONAR	Annual	N/A	05/26/52	JPY	73,043	26,650	—	26,650
0.79%	Annual	1-day TONAR	Annual	N/A	05/27/52	JPY	73,043	35,149	—	35,149
0.99%	Annual	1-day TONAR	Annual	N/A	07/26/52	JPY	229,295	23,057	—	23,057
1-day TONAR	Annual	1.11%	Annual	N/A	09/12/52	JPY	173,705	20,634	—	20,634
1-day TONAR	Annual	1.13%	Annual	N/A	09/12/52	JPY	173,705	28,803	—	28,803
2.37%	Annual	1-day SOFR	Annual	02/03/43 [(a)]	02/03/53	USD	4,040	(1,032)	—	(1,032)
2.37%	Annual	1-day SOFR	Annual	02/09/43 [(a)]	02/09/53	USD	3,761	(461)	—	(461)
2.47%	Annual	1-day SOFR	Annual	02/10/43 [(a)]	02/10/53	USD	4,949	(23,743)	—	(23,743)
2.41%	Annual	1-day SOFR	Annual	02/17/43 [(a)]	02/17/53	USD	4,949	(11,039)	—	(11,039)
2.27%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	03/04/53	EUR	4,700	242,142	—	242,142
2.26%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	03/04/53	EUR	9,643	516,079	—	516,079
3.00%	Annual	1-day SOFR	Annual	N/A	03/14/53	USD	5,135	(46,908)	—	(46,908)
2.99%	Annual	1-day SOFR	Annual	N/A	03/17/53	USD	319	(2,185)	—	(2,185)
3.37%	Semi-Annual	3-mo. BA	Semi-Annual	N/A	03/27/53	CAD	1,262	1,475	(222)	1,697

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	3.02%	Annual	N/A	03/30/53	USD	1,280	$ 18,351	$ —	$ 18,351
3.40%	Semi-Annual	3-mo. BA	Semi-Annual	N/A	03/30/53	CAD	2,565	(8,418)	6,671	(15,089)
1-day SARON	Annual	1.86%	Annual	N/A	03/31/53	CHF	14,990	(59,659)	(39,485)	(20,174)
1-day SOFR	Annual	3.05%	Annual	N/A	03/31/53	USD	5,220	96,313	—	96,313
2.51%	Annual	6-mo. EURIBOR	Semi-Annual	N/A	03/31/53	EUR	15,930	(50,318)	(5,411)	(44,907)
0.62%	Annual	1-day SOFR	Annual	07/12/23 [(a)]	07/12/53	USD	8,970	3,983,613	3,417,751	565,862
1.67%	Annual	1-day SOFR	Annual	01/15/25 [(a)]	01/15/55	USD	1,930	402,665	—	402,665
1-day SOFR	Annual	1.67%	Annual	12/01/26 [(a)]	12/01/56	USD	1,720	(325,052)	(218,390)	(106,662)
								$ 142,748,691	$ 7,293,103	$ 135,455,588

[(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)
2.70%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	12/15/27	EUR	11,450	$ 18,885	$ —	$ 18,885
2.27%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	01/15/28	EUR	38,375	427,479	32,686	394,793
2.30%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	01/15/28	EUR	50,890	510,626	—	510,626
2.31%	At Termination	Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	01/15/28	EUR	50,880	464,440	851	463,589
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	2.69%	At Termination	08/15/32	EUR	30,405	(342,607)	—	(342,607)
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	2.50%	At Termination	12/15/32	EUR	11,450	(81,688)	—	(81,688)
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	2.29%	At Termination	01/15/33	EUR	38,475	(641,805)	(85,685)	(556,120)
Harmonised Index of Consumer Prices ex. Tobacco All Items Monthly	At Termination	2.30%	At Termination	01/15/33	EUR	101,770	(1,593,669)	(869)	(1,592,800)
							$ (1,238,339)	$ (53,017)	$ (1,185,322)

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)
KB Home	5.00%	Quarterly	JPMorgan Chase Bank NA	12/20/23	USD	5,714	$ (194,643)	$ (69,365)	$ (125,278)
Realogy Group LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/23	USD	2,856	(22,166)	(4,052)	(18,114)
RR Donnelley & Sons Co.	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/23	USD	2,860	(78,565)	20,987	(99,552)
Staples, Inc.	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/23	USD	1,555	23,863	15,705	8,158

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)
Beazer Homes USA, Inc.	5.00%	Quarterly	Barclays Bank plc	06/20/24	USD	2,265	$ (105,899)	$ (37,020)	$ (68,879)
Beazer Homes USA, Inc.	5.00	Quarterly	BNP Paribas SA	06/20/24	USD	2,500	(116,887)	(36,080)	(80,807)
Beazer Homes USA, Inc.	5.00	Quarterly	BNP Paribas SA	06/20/24	USD	2,500	(116,887)	(38,934)	(77,953)
Pitney Bowes, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/24	USD	750	42,471	61,520	(19,049)
Pitney Bowes, Inc.	1.00	Quarterly	Barclays Bank plc	06/20/24	USD	2,370	134,208	189,013	(54,805)
Staples, Inc.	5.00	Quarterly	Barclays Bank plc	06/20/24	USD	1,000	41,869	71,863	(29,994)
Staples, Inc.	5.00	Quarterly	Goldman Sachs International	06/20/24	USD	1,160	48,568	70,458	(21,890)
Tenet Healthcare Corp.	5.00	Quarterly	Barclays Bank plc	06/20/24	USD	2,483	(127,407)	(7,152)	(120,255)
Tenet Healthcare Corp.	5.00	Quarterly	Goldman Sachs International	06/20/24	USD	2,750	(141,107)	(24,295)	(116,812)
Tenet Healthcare Corp.	5.00	Quarterly	Goldman Sachs International	06/20/24	USD	2,750	(141,107)	(24,295)	(116,812)
Tenet Healthcare Corp.	5.00	Quarterly	Goldman Sachs International	06/20/24	USD	2,785	(142,903)	(24,652)	(118,251)
Tenet Healthcare Corp.	5.00	Quarterly	Goldman Sachs International	06/20/24	USD	2,347	(120,428)	(8,177)	(112,251)
Tenet Healthcare Corp.	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/24	USD	1,000	(51,312)	(3,373)	(47,939)
Xerox Corp.	1.00	Quarterly	BNP Paribas SA	06/20/24	USD	1,925	13,257	44,943	(31,686)
Avis Budget Car Rental LLC . .	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	1,500	(83,782)	43,429	(127,211)
Avis Budget Car Rental LLC . .	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/24	USD	2,960	(170,904)	85,700	(256,604)
Boeing Co. (The)	1.00	Quarterly	BNP Paribas SA	12/20/24	USD	4,760	(34,882)	(32,764)	(2,118)
Boeing Co. (The)	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/24	USD	11,875	(87,023)	(48,438)	(38,585)
Caterpillar, Inc.	1.00	Quarterly	Goldman Sachs International	12/20/24	USD	7,750	(111,654)	(68,740)	(42,914)
Federative Republic of Brazil . .	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,807	(39,422)	109,547	(148,969)
Federative Republic of Brazil . .	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	17,930	(55,192)	153,367	(208,559)
Federative Republic of Brazil . .	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	7,752	(23,862)	66,308	(90,170)
Federative Republic of Brazil . .	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,809	(39,428)	111,690	(151,118)
Federative Republic of Brazil . .	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,810	(39,431)	111,698	(151,129)
Federative Republic of Brazil . .	1.00	Quarterly	Barclays Bank plc	12/20/24	USD	12,810	(39,431)	111,698	(151,129)
Vue International Bidco plc . . .	5.00	Quarterly	Goldman Sachs International	12/20/24	EUR	1,140	118,386	79,061	39,325
Ally Financial, Inc.	5.00	Quarterly	Citibank NA	06/20/25	USD	880	(36,705)	(42,177)	5,472
Ally Financial, Inc.	5.00	Quarterly	Citibank NA	06/20/25	USD	1,320	(55,058)	(63,256)	8,198
Avis Budget Car Rental LLC . .	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/25	USD	4,370	(293,732)	241,599	(535,331)
Electricite de France SA	1.00	Quarterly	Citibank NA	06/20/25	EUR	11,330	(96,413)	(51,599)	(44,814)
Macy's Retail Holdings LLC . . .	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	1,000	22,778	107,990	(85,212)
Pitney Bowes, Inc.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	2,000	277,597	465,439	(187,842)
Simon Property Group LP	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	1,190	(10,336)	57,045	(67,381)
Simon Property Group LP	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	1,010	(8,773)	36,853	(45,626)
Simon Property Group LP	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/25	USD	4,300	(37,350)	160,437	(197,787)
Southwest Airlines Co.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	2,825	(25,298)	38,014	(63,312)
Southwest Airlines Co.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	2,825	(25,298)	40,870	(66,168)
Southwest Airlines Co.	1.00	Quarterly	Goldman Sachs International	06/20/25	USD	3,750	(33,581)	99,325	(132,906)
Caterpillar, Inc.	1.00	Quarterly	Goldman Sachs International	12/20/26	USD	7,110	(177,984)	(156,840)	(21,144)
General Electric Co.	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/27	USD	1,601	(17,694)	28,498	(46,192)
General Electric Co.	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/27	USD	1,601	(17,694)	28,498	(46,192)
General Electric Co.	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/27	USD	2,139	(23,640)	35,654	(59,294)
Koninklijke DSM NV	1.00	Quarterly	Barclays Bank plc	06/20/27	EUR	3,000	(92,089)	(43,250)	(48,839)
Koninklijke DSM NV	1.00	Quarterly	BNP Paribas SA	06/20/27	EUR	9,000	(276,266)	(139,418)	(136,848)
Lloyds Banking Group plc	1.00	Quarterly	Goldman Sachs International	06/20/27	EUR	10,635	(155,405)	(159,380)	3,975
Naturgy Capital Markets SA. . .	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/27	EUR	3,121	(45,300)	(5,087)	(40,213)
Naturgy Capital Markets SA. . .	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/27	EUR	3,901	(56,625)	(6,359)	(50,266)
STMicroelectronics NV	1.00	Quarterly	Bank of America NA	06/20/27	EUR	2,933	(80,779)	(72,388)	(8,391)
STMicroelectronics NV	1.00	Quarterly	Bank of America NA	06/20/27	EUR	5,867	(161,557)	(144,676)	(16,881)
STMicroelectronics NV	1.00	Quarterly	Deutsche Bank AG	06/20/27	EUR	5,900	(162,475)	(112,600)	(49,875)
STMicroelectronics NV	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	EUR	5,900	(162,475)	(94,413)	(68,062)
STMicroelectronics NV	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	EUR	5,900	(162,475)	(114,261)	(48,214)
STMicroelectronics NV	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	EUR	8,800	(242,336)	(232,916)	(9,420)
Altice France SA	5.00	Quarterly	Barclays Bank plc	12/20/27	EUR	2,797	274,118	219,779	54,339
Altice France SA	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	EUR	5,593	548,236	471,251	76,985
Anheuser-Busch InBev SA/NV .	1.00	Quarterly	BNP Paribas SA	12/20/27	EUR	21,010	(382,177)	(51,964)	(330,213)
Banco Santander SA	1.00	Quarterly	Bank of America NA	12/20/27	EUR	5,900	177,209	310,094	(132,885)
BASF SE	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	EUR	12,500	(236,238)	124,786	(361,024)
BASF SE	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	EUR	3,133	(59,217)	64,714	(123,931)
BASF SE	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	EUR	6,267	(118,434)	129,427	(247,861)
BMW Finance NV	1.00	Quarterly	Bank of America NA	12/20/27	EUR	6,267	(113,808)	60,221	(174,029)
BMW Finance NV	1.00	Quarterly	Goldman Sachs International	12/20/27	EUR	6,200	(112,597)	59,204	(171,801)

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)
BMW Finance NV	1.00%	Quarterly	Goldman Sachs International	12/20/27	EUR	3,133	$ (56,904)	$ 28,814	$ (85,718)
BMW Finance NV	1.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	EUR	6,200	(112,597)	50,070	(162,667)
BorgWarner, Inc.	1.00	Quarterly	BNP Paribas SA	12/20/27	USD	3,000	(52,667)	39,335	(92,002)
INEOS Group Holdings SA	5.00	Quarterly	BNP Paribas SA	12/20/27	EUR	1,202	(126,005)	(122,105)	(3,900)
INTESA SANPAOLO SPA	1.00	Quarterly	BNP Paribas SA	12/20/27	EUR	5,600	386,177	427,551	(41,374)
NatWest Group plc.	1.00	Quarterly	BNP Paribas SA	12/20/27	EUR	5,850	117,461	276,612	(159,151)
Pitney Bowes, Inc.	1.00	Quarterly	Bank of America NA	12/20/27	USD	1,620	508,870	409,098	99,772
Pitney Bowes, Inc.	1.00	Quarterly	Barclays Bank plc	12/20/27	USD	1,030	323,541	253,107	70,434
Pitney Bowes, Inc.	1.00	Quarterly	Citibank NA	12/20/27	USD	980	307,835	260,875	46,960
Pitney Bowes, Inc.	1.00	Quarterly	Citibank NA	12/20/27	USD	650	204,176	168,121	36,055
Pitney Bowes, Inc.	1.00	Quarterly	Goldman Sachs International	12/20/27	USD	1,030	323,541	253,249	70,292
Pitney Bowes, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	USD	2,760	866,964	917,700	(50,736)
Simon Property Group LP	1.00	Quarterly	Goldman Sachs International	12/20/27	USD	7,485	69,061	110,220	(41,159)
Simon Property Group LP	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	USD	4,700	43,365	69,341	(25,976)
Standard Chartered plc.	1.00	Quarterly	Barclays Bank plc	12/20/27	EUR	11,800	265,788	437,665	(171,877)
Stellantis NV	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	EUR	18,300	(3,080,994)	(2,030,457)	(1,050,537)
Tesco plc	1.00	Quarterly	Goldman Sachs International	12/20/27	EUR	6,700	(34,701)	124,803	(159,504)
Tesco plc	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	EUR	16,700	(86,493)	264,397	(350,890)
UniCredit SpA	1.00	Quarterly	Goldman Sachs International	12/20/27	EUR	5,600	400,263	421,760	(21,497)
UniCredit SpA	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	EUR	5,349	382,323	365,911	16,412
Xerox Corp.	1.00	Quarterly	Citibank NA	12/20/27	USD	1,050	116,455	115,814	641
Xerox Corp.	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	USD	1,750	194,091	193,712	379
Aegon NV.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	7,200	(82,147)	(70,716)	(11,431)
BNP PARIBAS	1.00	Quarterly	Goldman Sachs International	06/20/28	EUR	19,850	504,238	821,518	(317,280)
Caterpillar, Inc.	1.00	Quarterly	Citibank NA	06/20/28	USD	11,800	(338,962)	(311,828)	(27,134)
Commerzbank AG	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	11,450	996,099	1,006,833	(10,734)
Credit Suisse Group Finance Guernsey Ltd.	1.00	Quarterly	Barclays Bank plc	06/20/28	EUR	6,975	298,596	423,266	(124,670)
Credit Suisse Group Finance Guernsey Ltd.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,488	149,319	202,397	(53,078)
Credit Suisse Group Finance Guernsey Ltd.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	6,050	258,997	356,835	(97,838)
Credit Suisse Group Finance Guernsey Ltd.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,487	149,276	194,312	(45,036)
Credit Suisse Group Finance Guernsey Ltd.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	3,623	155,098	227,227	(72,129)
Deutsche Bank AG.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	17,900	898,524	1,564,696	(666,172)
Deutsche Bank AG.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	4,400	698,722	782,302	(83,580)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	06/20/28	USD	31,450	1,806,511	2,282,118	(475,607)
Federative Republic of Brazil	1.00	Quarterly	Barclays Bank plc	06/20/28	USD	68,522	3,935,954	4,972,188	(1,036,234)
Ford Motor Co.	5.00	Quarterly	Morgan Stanley & Co. International plc	06/20/28	USD	4,995	(386,805)	(258,166)	(128,639)
ING Groep NV.	1.00	Quarterly	Goldman Sachs International	06/20/28	EUR	17,975	409,447	412,367	(2,920)
Paramount Global	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	USD	5,785	222,903	268,123	(45,220)
Paramount Global	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	USD	5,500	211,921	254,913	(42,992)
Republic of Chile	1.00	Quarterly	Bank of America NA	06/20/28	USD	21,986	33,337	224,640	(191,303)
Republic of Colombia	1.00	Quarterly	Barclays Bank plc	06/20/28	USD	95,400	7,748,270	9,598,948	(1,850,678)
Republic of Turkey	1.00	Quarterly	Goldman Sachs International	06/20/28	USD	32,000	5,450,927	5,670,216	(219,289)
Solvay SA.	1.00	Quarterly	Barclays Bank plc	06/20/28	EUR	7,566	(53,162)	1,908	(55,070)
Solvay SA.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	35,525	(249,616)	(108,607)	(141,009)
Solvay SA.	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/28	EUR	11,025	(77,467)	(68,045)	(9,422)
Southwest Airlines Co.	1.00	Quarterly	Citibank NA	06/20/28	USD	9,240	49,288	96,996	(47,708)
UniCredit SpA	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	EUR	10,825	903,138	1,144,173	(241,035)
United Mexican States	1.00	Quarterly	Barclays Bank plc	06/20/28	USD	81,391	730,446	1,559,046	(828,600)
CMBX.NA.9.AAA	0.50	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	8,097	45,192	86,064	(40,872)
CMBX.NA.9.AAA	0.50	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	14	78	159	(81)
CMBX.NA.9.AAA	0.50	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	6,955	38,815	88,558	(49,743)
CMBX.NA.9.BBB-	3.00	Monthly	Citigroup Global Markets, Inc.	09/17/58	USD	4,870	1,199,846	152,499	1,047,347
CMBX.NA.9.BBB-	3.00	Monthly	Goldman Sachs International	09/17/58	USD	1,456	358,718	106,416	252,302
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	1,674	412,432	85,696	326,736
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	USD	1,421	350,099	72,744	277,355
CMBX.NA.6.AAA	0.50	Monthly	Deutsche Bank AG	05/11/63	USD	21	(8)	(927)	919

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)
CMBX.NA.6.AAA	0.50%	Monthly	Deutsche Bank AG	05/11/63	USD	48	$ (21)	$ (11,032)	$ 11,011
							$ 23,945,982	$ 37,072,194	$ (13,126,212)

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)
Casino Guichard Perrachon SA	5.00%	Quarterly	Citibank NA	06/20/23	CCC+	EUR	1,737	$ (190,867)	$ (60,123)	$ (130,744)
Casino Guichard Perrachon SA	5.00	Quarterly	Credit Suisse International	06/20/23	CCC+	EUR	1,900	(208,732)	(42,573)	(166,159)
Casino Guichard Perrachon SA	5.00	Quarterly	Credit Suisse International	06/20/23	CCC+	EUR	1,833	(201,329)	(62,381)	(138,948)
EDP - Energias de Portugal SA	5.00	Quarterly	Morgan Stanley & Co. International plc	06/20/23	BBB	EUR	27,500	359,160	224,656	134,504
EDP - Energias de Portugal SA	5.00	Quarterly	Morgan Stanley & Co. International plc	06/20/23	BBB	EUR	23,000	300,388	187,895	112,493
Naturgy Capital Markets SA	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/23	BBB	EUR	22,000	36,258	(18,891)	55,149
Naturgy Capital Markets SA	1.00	Quarterly	Morgan Stanley & Co. International plc	06/20/23	BBB	EUR	26,500	43,674	(22,755)	66,429
Novafives SAS	5.00	Quarterly	Goldman Sachs International	06/20/23	B-	EUR	425	(1,926)	(7,028)	5,102
Novafives SAS	5.00	Quarterly	Goldman Sachs International	06/20/23	B-	EUR	745	(3,379)	(11,508)	8,129
thyssenkrupp AG	1.00	Quarterly	BNP Paribas SA	06/20/23	BB	EUR	4,350	2,640	(26,432)	29,072
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/23	BB	USD	8,815	83,261	65,118	18,143
Casino Guichard Perrachon SA	5.00	Quarterly	BNP Paribas SA	12/20/23	CCC+	EUR	2,638	(921,078)	(205,574)	(715,504)
Jaguar Land Rover Automotive plc	5.00	Quarterly	Credit Suisse International	12/20/23	B+	EUR	6,553	84,087	(125,848)	209,935
Jaguar Land Rover Automotive plc	5.00	Quarterly	Credit Suisse International	12/20/23	B+	EUR	6,500	83,407	(131,742)	215,149
Jaguar Land Rover Automotive plc	5.00	Quarterly	Goldman Sachs International	12/20/23	B+	EUR	2,000	25,664	(37,640)	63,304
thyssenkrupp AG	1.00	Quarterly	JPMorgan Chase Bank NA	12/20/23	BB	EUR	4,620	4,961	(75,709)	80,670
Telecom Italia SpA	5.00	Quarterly	Barclays Bank plc	12/20/24	B+	EUR	1,400	88,852	48,948	39,904
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	2,200	206,571	183,250	23,321
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	1,033	97,026	86,455	10,571
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	2,850	267,603	230,835	36,768
Sprint Communications LLC	5.00	Quarterly	Barclays Bank plc	06/20/25	NR	USD	2,400	225,350	175,228	50,122
Virgin Media Finance plc .	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/25	B	EUR	3,790	239,567	283,427	(43,860)
Altice France SA	5.00	Quarterly	Barclays Bank plc	12/20/25	B	EUR	2,797	(32,299)	(60,676)	28,377
Altice France SA	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	B	EUR	5,593	(64,599)	(129,402)	64,803
CCO Holdings LLC	5.00	Quarterly	BNP Paribas SA	12/20/25	BB-	USD	3,114	239,402	315,680	(76,278)
CCO Holdings LLC	5.00	Quarterly	BNP Paribas SA	12/20/25	BB-	USD	1,868	143,641	189,499	(45,858)
CCO Holdings LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	BB-	USD	3,000	230,665	290,819	(60,154)
CCO Holdings LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	BB-	USD	1,868	143,641	191,104	(47,463)
Virgin Media Finance plc .	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	B	EUR	980	62,118	77,288	(15,170)
Vistra Operations Co. LLC	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/25	BB	USD	4,408	261,454	212,462	48,992

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)
CMA CGM SA	5.00%	Quarterly	Credit Suisse International	06/20/26	NR	EUR	410	$ 40,510	$ 14,418	$ 26,092
CMA CGM SA	5.00	Quarterly	Goldman Sachs International	06/20/26	NR	EUR	310	30,629	19,470	11,159
Jaguar Land Rover Automotive plc	5.00	Quarterly	BNP Paribas SA	06/20/26	B+	EUR	3,400	(162,381)	(193,955)	31,574
Vue International Bidco plc	5.00	Quarterly	Goldman Sachs International	06/20/26	NR	EUR	1,190	(151,412)	(44,429)	(106,983)
Vue International Bidco plc	5.00	Quarterly	Morgan Stanley & Co. International plc	06/20/26	NR	EUR	1,160	(147,536)	(47,040)	(100,496)
Intrum AB	5.00	Quarterly	Credit Suisse International	12/20/26	BB	EUR	1,546	(109,464)	95,438	(204,902)
Intrum AB	5.00	Quarterly	Credit Suisse International	12/20/26	BB	EUR	974	(68,977)	61,027	(130,004)
Intrum AB	5.00	Quarterly	Credit Suisse International	12/20/26	BB	EUR	1,120	(79,307)	72,477	(151,784)
Intrum AB	5.00	Quarterly	Goldman Sachs International	12/20/26	BB	EUR	1,680	(118,960)	118,181	(237,141)
Jaguar Land Rover Automotive plc	5.00	Quarterly	Bank of America NA	12/20/26	B+	EUR	1,140	(77,608)	(37,553)	(40,055)
Jaguar Land Rover Automotive plc	5.00	Quarterly	Barclays Bank plc	12/20/26	B+	EUR	970	(66,003)	32,173	(98,176)
Jaguar Land Rover Automotive plc	5.00	Quarterly	Credit Suisse International	12/20/26	B+	EUR	442	(30,119)	15,527	(45,646)
Jaguar Land Rover Automotive plc	5.00	Quarterly	Credit Suisse International	12/20/26	B+	EUR	1,400	(95,307)	46,243	(141,550)
Jaguar Land Rover Automotive plc	5.00	Quarterly	Goldman Sachs International	12/20/26	B+	EUR	722	(49,159)	21,611	(70,770)
K+S AG	5.00	Quarterly	Credit Suisse International	12/20/26	BB+	EUR	2,900	321,201	242,431	78,770
TK Elevator Holdco GmbH	5.00	Quarterly	Goldman Sachs International	12/20/26	CCC+	EUR	1,292	39,712	14,836	24,876
CMA CGM SA	5.00	Quarterly	Barclays Bank plc	06/20/27	NR	EUR	110	11,880	2,950	8,930
CMA CGM SA	5.00	Quarterly	Barclays Bank plc	06/20/27	NR	EUR	3,940	423,723	73,713	350,010
CMA CGM SA	5.00	Quarterly	Credit Suisse International	06/20/27	NR	EUR	609	65,514	17,680	47,834
CMA CGM SA	5.00	Quarterly	Credit Suisse International	06/20/27	NR	EUR	1,474	158,550	(50,569)	209,119
CMA CGM SA	5.00	Quarterly	Credit Suisse International	06/20/27	NR	EUR	2,211	237,826	(74,200)	312,026
CMA CGM SA	5.00	Quarterly	Goldman Sachs International	06/20/27	NR	EUR	1,474	158,550	(45,685)	204,235
CMA CGM SA	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	163	17,506	5,022	12,484
CMA CGM SA	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	575	61,883	18,081	43,802
CMA CGM SA	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	NR	EUR	612	65,833	19,235	46,598
Intrum AB	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	BB	EUR	1,200	(103,408)	(71,041)	(32,367)
Loxam SAS	5.00	Quarterly	BNP Paribas SA	06/20/27	B	EUR	1,690	(148,899)	(26,893)	(122,006)
Loxam SAS	5.00	Quarterly	BNP Paribas SA	06/20/27	B	EUR	2,800	(246,696)	(85,160)	(161,536)
Loxam SAS	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	B	EUR	3,948	(347,842)	(106,854)	(240,988)
Loxam SAS	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	B	EUR	1,692	(149,075)	(45,795)	(103,280)
United Group BV	5.00	Quarterly	Barclays Bank plc	06/20/27	B	EUR	2,930	(537,444)	(153,072)	(384,372)
United Group BV	5.00	Quarterly	BNP Paribas SA	06/20/27	B	EUR	2,930	(537,444)	(138,562)	(398,882)
United Group BV	5.00	Quarterly	Goldman Sachs International	06/20/27	B	EUR	1,750	(320,999)	(155,419)	(165,580)
United Group BV	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/27	B	EUR	2,930	(537,444)	(172,156)	(365,288)

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)*
ADLER Real Estate AG .	5.00%	Quarterly	Bank of America NA	12/20/27	CCC-	EUR	631	$ (200,295)	$ (140,451)	$ (59,844)
ADLER Real Estate AG .	5.00	Quarterly	Bank of America NA	12/20/27	CCC-	EUR	2,219	(705,022)	(494,373)	(210,649)
ADLER Real Estate AG .	5.00	Quarterly	Barclays Bank plc	12/20/27	CCC-	EUR	1,334	(423,774)	(292,128)	(131,646)
ADLER Real Estate AG .	5.00	Quarterly	Barclays Bank plc	12/20/27	CCC-	EUR	379	(120,394)	(82,993)	(37,401)
ADLER Real Estate AG .	5.00	Quarterly	Barclays Bank plc	12/20/27	CCC-	EUR	1,065	(338,403)	(233,278)	(105,125)
ADLER Real Estate AG .	5.00	Quarterly	Barclays Bank plc	12/20/27	CCC-	EUR	3,750	(1,191,148)	(821,116)	(370,032)
ADLER Real Estate AG .	5.00	Quarterly	Citibank NA	12/20/27	CCC-	EUR	1,088	(345,634)	(245,270)	(100,364)
ADLER Real Estate AG .	5.00	Quarterly	Citibank NA	12/20/27	CCC-	EUR	309	(98,194)	(69,681)	(28,513)
ADLER Real Estate AG .	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	CCC-	EUR	647	(205,496)	(142,792)	(62,704)
ADLER Real Estate AG .	5.00	Quarterly	JPMorgan Chase Bank NA	12/20/27	CCC-	EUR	2,277	(723,326)	(502,614)	(220,712)
ADLER Real Estate AG .	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	CCC-	EUR	1,651	(524,454)	(364,115)	(160,339)
ADLER Real Estate AG .	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	CCC-	EUR	469	(148,997)	(103,445)	(45,552)
CMA CGM SA.	5.00	Quarterly	BNP Paribas SA	12/20/27	NR	EUR	285	30,598	(9,832)	40,430
CMA CGM SA.	5.00	Quarterly	Credit Suisse International	12/20/27	NR	EUR	7,215	774,612	(213,580)	988,192
CMA CGM SA.	5.00	Quarterly	Credit Suisse International	12/20/27	NR	EUR	300	32,208	(6,755)	38,963
CMA CGM SA.	5.00	Quarterly	Morgan Stanley & Co. International plc	12/20/27	NR	EUR	3,100	332,820	(80,905)	413,725
HCA, Inc.	5.00	Quarterly	Citibank NA	12/20/27	BBB-	USD	1,985	341,314	295,097	46,217
NRG Energy, Inc..	5.00	Quarterly	Barclays Bank plc	12/20/27	BB	USD	1,650	125,790	100,482	25,308
NRG Energy, Inc..	5.00	Quarterly	Barclays Bank plc	12/20/27	BB	USD	1,985	151,330	124,897	26,433
NRG Energy, Inc..	5.00	Quarterly	Citibank NA	12/20/27	BB	USD	1,005	76,618	63,108	13,510
United Group BV	5.00	Quarterly	Goldman Sachs International	12/20/27	B	EUR	3,411	(672,617)	(439,084)	(233,533)
HCA, Inc.	5.00	Quarterly	Barclays Bank plc	06/20/28	BBB-	USD	2,975	546,602	518,477	28,125
NRG Energy, Inc..	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	BB	USD	1,335	100,091	68,483	31,608
Stena AB	5.00	Quarterly	Bank of America NA	06/20/28	BB-	EUR	4,223	13,253	104,489	(91,236)
Tenet Healthcare Corp.. .	5.00	Quarterly	Bank of America NA	06/20/28	B-	USD	1,335	70,589	53,784	16,805
Tenet Healthcare Corp.. .	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	B-	USD	1,335	—	69,710	(69,710)
Tenet Healthcare Corp.. .	5.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	B-	USD	7,960	420,889	250,645	170,244
Yum! Brands, Inc.	1.00	Quarterly	BNP Paribas SA	06/20/28	BB	USD	1,985	6,252	(5,459)	11,711
Yum! Brands, Inc.	1.00	Quarterly	JPMorgan Chase Bank NA	06/20/28	BB	USD	3,970	12,505	(41,681)	54,186
Telecom Italia SpA	1.00	Quarterly	BNP Paribas SA	06/20/29	B+	EUR	3,400	(485,074)	(615,018)	129,944
CMBX.NA.9.A	2.00	Monthly	Goldman Sachs International	09/17/58	A	USD	3,707	(309,100)	(66,330)	(242,770)
CMBX.NA.9.A	2.00	Monthly	Goldman Sachs International	09/17/58	A	USD	3,503	(292,100)	(62,458)	(229,642)
CMBX.NA.9.A	2.00	Monthly	Goldman Sachs International	09/17/58	A	USD	3,707	(309,100)	(57,200)	(251,900)
CMBX.NA.9.A	2.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	A	USD	7,413	(618,201)	(117,043)	(501,158)
CMBX.NA.9.BBB-	3.00	Monthly	Citigroup Global Markets, Inc.	09/17/58	BBB-	USD	1,578	(388,878)	(3,553)	(385,325)
CMBX.NA.9.BBB-	3.00	Monthly	Goldman Sachs International	09/17/58	BBB-	USD	579	(142,651)	(1,571)	(141,080)
CMBX.NA.9.BBB-	3.00	Monthly	Goldman Sachs International	09/17/58	BBB-	USD	1,392	(342,954)	(141,947)	(201,007)
CMBX.NA.9.BBB-	3.00	Monthly	J.P. Morgan Securities LLC	09/17/58	BBB-	USD	1,360	(335,070)	(286,658)	(48,412)
CMBX.NA.9.BBB-	3.00	Monthly	J.P. Morgan Securities LLC	09/17/58	BBB-	USD	960	(236,520)	(104,514)	(132,006)
CMBX.NA.9.BBB-	3.00	Monthly	J.P. Morgan Securities LLC	09/17/58	BBB-	USD	1,674	(412,432)	(156,931)	(255,501)

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)
CMBX.NA.9.BBB-	3.00%	Monthly	Morgan Stanley & Co. International plc	09/17/58	BBB-	USD	1,635	$ (402,823)	$ (403,898)	$ 1,075
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	BBB-	USD	664	(163,593)	(1,805)	(161,788)
CMBX.NA.9.BBB-	3.00	Monthly	Morgan Stanley & Co. International plc	09/17/58	BBB-	USD	2,400	(591,300)	2,339	(593,639)
CMBX.NA.10.BBB-	3.00	Monthly	J.P. Morgan Securities LLC	11/17/59	BBB-	USD	270	(77,054)	(20,641)	(56,413)
CMBX.NA.14.BBB-	3.00	Monthly	Goldman Sachs International	12/16/72	BBB-	USD	4,375	(1,228,280)	(735,402)	(492,878)
								$ (9,844,399)	$ (4,226,498)	$ (5,617,901)

[(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)
1.42%	Semi-Annual	1-day CLICP	Semi-Annual	Bank of America NA	N/A	04/01/23	CLP	71,269,343	$ 4,541,530	$ —	$ 4,541,530
1-day CLICP	Semi-Annual	1.65%	Semi-Annual	Bank of America NA	N/A	05/28/23	CLP	71,269,343	(4,446,057)	—	(4,446,057)
1-day BZDIOVER	At Termination	12.60%	At Termination	Bank of America NA	N/A	07/01/24	BRL	367,332	82,776	—	82,776
1-day BZDIOVER	At Termination	12.48%	At Termination	Barclays Bank plc	N/A	07/01/24	BRL	172,790	(13,184)	—	(13,184)
1-day BZDIOVER	At Termination	12.97%	At Termination	Citibank NA	N/A	07/01/24	BRL	235,176	228,199	—	228,199
1-day BZDIOVER	At Termination	12.97%	At Termination	Goldman Sachs International	N/A	07/01/24	BRL	142,221	136,317	—	136,317
1-day BZDIOVER	At Termination	13.13%	At Termination	Bank of America NA	N/A	01/02/25	BRL	27,073	96,906	—	96,906
1-day BZDIOVER	At Termination	13.15%	At Termination	Bank of America NA	N/A	01/02/25	BRL	563,780	2,066,978	—	2,066,978
1-day BZDIOVER	At Termination	13.32%	At Termination	Bank of America NA	N/A	01/02/25	BRL	562,555	2,394,928	—	2,394,928
1-day BZDIOVER	At Termination	11.69%	At Termination	Citibank NA	N/A	01/02/25	BRL	140,937	(463,039)	—	(463,039)
1-day BZDIOVER	At Termination	12.85%	At Termination	Citibank NA	N/A	01/02/25	BRL	372,455	942,569	—	942,569
1-day BZDIOVER	At Termination	13.22%	At Termination	Citibank NA	N/A	01/02/25	BRL	154,749	604,817	—	604,817
1-day BZDIOVER	At Termination	11.65%	At Termination	JPMorgan Chase Bank NA	N/A	01/02/25	BRL	100,607	(350,753)	—	(350,753)
1-day BZDIOVER	At Termination	12.00%	At Termination	JPMorgan Chase Bank NA	N/A	01/02/25	BRL	74,713	2,080	—	2,080
1-day BZDIOVER	At Termination	13.18%	At Termination	JPMorgan Chase Bank NA	N/A	01/02/25	BRL	294,168	1,108,723	—	1,108,723
1-day BZDIOVER	At Termination	12.36%	At Termination	Morgan Stanley & Co. International plc	N/A	01/02/25	BRL	45,599	50,386	—	50,386
1-day BZDIOVER	At Termination	12.76%	At Termination	Morgan Stanley & Co. International plc	N/A	01/02/25	BRL	87,728	202,377	—	202,377
1-day BZDIOVER	At Termination	12.78%	At Termination	Morgan Stanley & Co. International plc	N/A	01/02/25	BRL	1,126,055	2,710,047	—	2,710,047
28-day MXIBTIIE	Monthly	6.02%	Monthly	Citibank NA	N/A	03/24/26	MXN	969,089	(4,468,780)	—	(4,468,780)

OTC Interest Rate Swaps (continued)

Paid by the Fund Rate	Paid by the Fund Frequency	Received by the Fund Rate	Received by the Fund Frequency	Counterparty	Effective Date	Termination Date		Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
7.64%	Monthly	28-day MXIBTIIE	Monthly	UBS AG	N/A	11/18/26	MXN	517,782	$ 1,160,607	$ —	$ 1,160,607
7.71%	Monthly	28-day MXIBTIIE	Monthly	BNP Paribas SA	N/A	11/19/26	MXN	1,002,958	2,120,297	—	2,120,297
1-day BZDIOVER	At Termination	11.98%	At Termination	Barclays Bank plc	N/A	01/04/27	BRL	33,060	—	—	—
									$ 8,707,724	$ —	$ 8,707,724

OTC Total Return Swaps

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)
1-day SOFR minus 1.90%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	BNP Paribas SA	04/17/23	USD	170	$ 360,684	$ —	$ 360,684
1-day SOFR minus 1.90%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	JPMorgan Chase Bank NA	04/17/23	USD	704	1,493,676	—	1,493,676
1-day SOFR minus 1.40%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	Barclays Bank plc	04/27/23	USD	100	211,601	—	211,601
0.00%	At Termination	Goldman Sachs Calls-Vs-Calls US Series 4 Excess Return Strategy	At Termination	Goldman Sachs International	05/15/23	USD	8,435	(233,082)	—	(233,082)
Pitney Bowes, Inc.	Quarterly	1-day SOFR minus 0.25%	Quarterly	Citibank NA	06/13/23	USD	20	(5,458)	—	(5,458)
1-day SOFR minus 1.20%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	Bank of America NA	06/16/23	USD	862	1,431,036	—	1,431,036
1-day SOFR minus 1.60%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	BNP Paribas SA	06/16/23	USD	242	403,926	—	403,926
1-day SOFR minus 1.70%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	JPMorgan Chase Bank NA	06/16/23	USD	482	804,795	—	804,795
1-day SOFR minus 1.75%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	BNP Paribas SA	06/16/23	USD	685	1,218,260	—	1,218,260
iShares iBoxx $ Investment Grade Corporate Bond ETF	At Termination	1-day SOFR minus 0.35%	At Termination	JPMorgan Chase Bank NA	06/16/23	USD	454	(675,696)	—	(675,696)
iShares iBoxx $ Investment Grade Corporate Bond ETF	At Termination	1-day SOFR minus 0.35%	At Termination	JPMorgan Chase Bank NA	06/16/23	USD	474	(704,617)	—	(704,617)
iShares iBoxx $ Investment Grade Corporate Bond ETF	At Termination	1-day SOFR minus 0.35%	At Termination	JPMorgan Chase Bank NA	06/16/23	USD	473	(703,873)	—	(703,873)
iShares iBoxx $ Investment Grade Corporate Bond ETF	At Termination	1-day SOFR minus 0.40%	At Termination	BNP Paribas SA	06/16/23	USD	1,671	(2,487,757)	—	(2,487,757)
iShares iBoxx $ Investment Grade Corporate Bond ETF	At Termination	1-day SOFR minus 0.40%	At Termination	BNP Paribas SA	06/16/23	USD	454	(676,378)	—	(676,378)

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 High Yield Corporate Bond ETF	At Termination	1-day SOFR minus 2.20%	At Termination	BNP Paribas SA	06/16/23	USD	541	$ (928,763)	$ —	$ (928,763)
iShares iBoxx High Yield Corporate Bond ETF	Quarterly	1-day SOFR minus 2.50%	Quarterly	Goldman Sachs International	06/16/23	USD	335	(565,255)	—	(565,255)
iShares iBoxx High Yield Corporate Bond ETF	At Termination	1-day SOFR minus 2.50%	At Termination	Goldman Sachs International	06/16/23	USD	1,724	(3,679,484)	—	(3,679,484)
iShares iBoxx High Yield Corporate Bond ETF	Quarterly	1-day SOFR minus 2.50%	Quarterly	Goldman Sachs International	06/16/23	USD	669	(1,130,506)	—	(1,130,506)
iBoxx USD Liquid High Yield Total Return Index.	At Termination	1-day SOFR	Quarterly	Goldman Sachs International	06/20/23	USD	94,825	(1,903,454)	894,667	(2,798,121)
1-day SOFR minus 1.75%	At Termination	iShares iBoxx High Yield Corporate Bond ETF	At Termination	BNP Paribas SA	06/21/23	USD	342	605,795	—	605,795
0.00%	Quarterly	Citi Equity US 1W Volatility Carry Index	Quarterly	Citibank NA	09/15/23	USD	17,183	(8,871)	—	(8,871)
0.00%	Quarterly	MSCI ACWI ESG Universal Index	Quarterly	Goldman Sachs International	12/07/23	USD	23,446	(275,410)	—	(275,410)
								$ (7,448,831)	$ 894,667	$ (8,343,498)

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	JPMorgan Chase Bank NA[b]	07/12/23	$ (6,361,336)	$ (677,596)[c]	$ (7,034,964)	0.6%
	Monthly	Merrill Lynch International & Co.[d]	03/15/28	(977,710,111)	(16,685,232)[e]	(996,071,431)	3.1
					$ (17,362,828)	$ (1,003,106,395)	

[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)
Range:	15-75 basis points	0-250 basis points
Benchmarks:	AUD - 1D Overnight Reserve Bank of Australia Rate (AONIA)	AUD - 1D Overnight Reserve Bank of Australia Rate (AONIA)
	Bank of Canada Overnight Rate Target (CABROVER)	Bank of Canada Overnight Rate Target (CABROVER)
	CAD - Overnight Interbank Rate Overnight	CHF - Swiss Average Rate O/N (SSARON)
	CHF - Swiss Average Rate O/N (SSARON)	DKK - 1W Copenhagen Interbank Swap Rate (CIBOR)
	EUR - 1D Euro Short Term Rate (ESTR)	EUR - 1D Euro Short Term Rate (ESTR)
	GBP - 1D Sterling Overnight Index Average (SONIA)	GBP - 1D Sterling Overnight Index Average (SONIA)
	HKD - Overnight Index Average (HONIA)	HKD - Overnight Index Average (HONIA)
	JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)	JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)
	MXN - 28D Mexican Interbank Rate (TIIE)	NOK - 1W Norway Interbank Offer Rate (NIBOR)
	NOK - Norwegian Overnight Weighted Average (NOWA)	SEK - 1W Stockholm Interbank Offer Rate (STIBOR)
	SEK - TN Stockholm Interbank Offer Rate (STIBOR)	USD - 1D Overnight Bank Funding Rate (OBFR01)
	USD - 1D Overnight Bank Funding Rate (OBFR01)	

(c) Amount includes $(3,968) of net dividends and financing fees.
(e) Amount includes $1,676,088 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 JPMorgan Chase Bank NA, as of period end, termination date July 12, 2023:

	Shares	Value	% of Basket Value
Reference Entity — Long			
Common Stocks			
Australia			
AGL Energy Ltd.	106,900	$ 576,667	(8.2)%
Aurizon Holdings Ltd.	560,500	1,262,449	(18.0)
Wesfarmers Ltd.	57,500	1,943,414	(27.6)
		3,782,530	
Brazil			
Vibra Energia SA	376,000	1,077,900	(15.3)
Canada			
Canadian Imperial Bank of Commerce	41,000	1,738,594	(24.7)
Franco-Nevada Corp.	2,200	320,893	(4.6)
Hydro One Ltd.	61,000	1,736,796	(24.7)
Royal Bank of Canada	27,300	2,610,821	(37.1)
TC Energy Corp.	26,400	1,026,895	(14.6)
TELUS Corp.	103,300	2,050,713	(29.2)
		9,484,712	
France			
Getlink SE	93,600	1,541,557	(21.9)
Germany			
Bayerische Motoren Werke AG	15,000	1,643,980	(23.4)
Mercedes-Benz Group AG	15,000	1,153,542	(16.4)
Vonovia SE	47,800	900,304	(12.8)
		3,697,826	
Italy			
Snam SpA	256,200	1,358,383	(19.3)
Japan			
ANA Holdings, Inc.	52,200	1,134,563	(16.1)
Astellas Pharma, Inc.	86,800	1,233,195	(17.5)
Bridgestone Corp.	23,900	970,883	(13.8)
CyberAgent, Inc.	93,300	790,515	(11.2)
Daiwa Securities Group, Inc.	304,600	1,429,981	(20.3)
Ebara Corp.	34,700	1,615,786	(23.0)
Heiwa Corp.	23,800	472,192	(6.7)
Hirogin Holdings, Inc.	202,900	959,418	(13.6)
Hulic Co. Ltd.	218,100	1,793,929	(25.5)
Japan Post Insurance Co. Ltd.	68,900	1,073,865	(15.3)
Kamigumi Co. Ltd.	91,700	1,926,462	(27.4)
Lion Corp.	129,200	1,396,112	(19.9)
ORIX Corp.	89,000	1,467,433	(20.9)
Otsuka Holdings Co. Ltd.	53,000	1,682,730	(23.9)
Secom Co. Ltd.	29,600	1,824,180	(25.9)
Shin-Etsu Chemical Co. Ltd.	33,000	1,071,215	(15.2)
Sumitomo Realty & Development Co. Ltd.	63,200	1,427,148	(20.3)
Takeda Pharmaceutical Co. Ltd.	46,400	1,523,941	(21.7)
Yamaguchi Financial Group, Inc.	154,200	944,800	(13.4)
		24,738,348	
Mexico			
Grupo Aeroportuario del Sureste SAB de CV, Class B	38,500	1,177,647	(16.7)
Netherlands			
ASML Holding NV	1,900	$ 1,294,751	(18.4)%
ASR Nederland NV	32,100	1,277,257	(18.2)
		2,572,008	
Nigeria			
Airtel Africa plc	675,600	886,316	(12.6)
Norway			
Equinor ASA	38,700	1,100,180	(15.6)
Singapore			
Keppel Corp. Ltd.	347,200	1,473,074	(20.9)
South Korea			
Korea Shipbuilding & Offshore Engineering Co. Ltd.	11,600	693,667	(9.9)
Samsung Electronics Co. Ltd.	24,800	1,226,384	(17.4)
Samsung Fire & Marine Insurance Co. Ltd.	5,200	821,976	(11.7)
		2,742,027	
Spain			
ACS Actividades de Construccion y Servicios SA	51,600	1,643,446	(23.4)
Aena SME SA	9,700	1,568,572	(22.3)
		3,212,018	
Sweden			
Industrivarden AB, Class A	47,700	1,289,214	(18.4)
Investor AB, Class B	68,900	1,372,529	(19.5)
Telia Co. AB	379,900	964,666	(13.7)
		3,626,409	
United Kingdom			
CNH Industrial NV	65,900	1,008,347	(14.3)
InterContinental Hotels Group plc	28,900	1,891,959	(26.9)
NatWest Group plc	431,000	1,406,366	(20.0)
		4,306,672	
United States			
Allegion plc	12,200	1,302,106	(18.5)
Alliant Energy Corp.	30,200	1,612,680	(22.9)
Ameren Corp.	20,600	1,779,634	(25.3)
American International Group, Inc.	21,300	1,072,668	(15.2)
Automatic Data Processing, Inc.	6,000	1,335,780	(19.0)
CBRE Group, Inc., Class A	19,800	1,441,638	(20.5)
Cigna Group (The)	4,700	1,200,991	(17.1)
Cintas Corp.	5,000	2,313,400	(32.9)
Cisco Systems, Inc.	26,800	1,400,970	(19.9)
Colgate-Palmolive Co.	27,800	2,089,170	(29.7)
Copart, Inc.	24,000	1,805,040	(25.7)
Federal Realty Investment Trust	14,400	1,423,152	(20.2)
Fidelity National Information Services, Inc.	13,000	706,290	(10.0)
FleetCor Technologies, Inc.	4,200	885,570	(12.6)
Gen Digital, Inc.	61,100	1,048,476	(14.9)
Gilead Sciences, Inc.	8,400	696,948	(9.9)
Healthpeak Properties, Inc.	69,900	1,535,703	(21.8)
Hewlett Packard Enterprise Co.	78,800	1,255,284	(17.8)
Kellogg Co.	25,000	1,674,000	(23.8)
Kimberly-Clark Corp.	11,800	1,583,796	(22.5)
MetLife, Inc.	25,900	1,500,646	(21.3)
Mettler-Toledo International, Inc.	500	765,105	(10.9)

	Shares	Value	% of Basket Value
United States (continued)			
Otis Worldwide Corp.	20,800	$ 1,755,520	(25.0)%
Sealed Air Corp.	25,200	1,156,932	(16.4)
VF Corp.	27,000	618,570	(8.8)
WEC Energy Group, Inc.	15,600	1,478,724	(21.0)
Williams Cos., Inc. (The)	45,900	1,370,574	(19.5)
Willis Towers Watson plc	6,100	1,417,518	(20.2)
		38,226,885	
Preferred Securities			
Brazil			
Ambev SA	553,600	1,569,559	(22.3)
Total Reference Entity — Long		106,574,051	
Reference Entity — Short			
Common Stocks			
Australia			
Brambles Ltd.	(131,100)	(1,182,030)	16.8
Commonwealth Bank of Australia	(24,900)	(1,644,035)	23.4
Telstra Group Ltd.	(733,700)	(2,077,399)	29.5
		(4,903,464)	
Brazil			
Cosan SA	(279,100)	(833,151)	11.8
Transmissora Alianca de Energia Eletrica S/A	(142,900)	(981,998)	14.0
		(1,815,149)	
Canada			
Great-West Lifeco, Inc.	(78,500)	(2,080,555)	29.6
Power Corp. of Canada	(106,200)	(2,714,131)	38.6
Restaurant Brands International, Inc.	(16,600)	(1,114,405)	15.8
Rogers Communications, Inc., Class B	(28,800)	(1,334,837)	19.0
Shaw Communications, Inc., Class B	(65,300)	(1,953,927)	27.8
Thomson Reuters Corp.	(11,600)	(1,509,244)	21.5
		(10,707,099)	
China			
China Southern Airlines Co. Ltd., Class H	(848,000)	(605,003)	8.6
France			
Covivio SA	(21,000)	(1,221,574)	17.4
ICADE	(19,100)	(899,340)	12.8
Orange SA	(122,200)	(1,451,757)	20.6
		(3,572,671)	
Germany			
Allianz SE (Registered)	(7,200)	(1,662,020)	23.6
Beiersdorf AG	(9,200)	(1,196,804)	17.0
Covestro AG	(21,700)	(898,669)	12.8
LEG Immobilien SE	(15,100)	(829,836)	11.8
Siemens Healthineers AG	(17,300)	(997,380)	14.2
		(5,584,709)	
Ireland			
Smurfit Kappa Group plc	(33,700)	(1,221,827)	17.4
Japan			
Aeon Co. Ltd.	(68,700)	(1,332,835)	18.9
Aeon Mall Co. Ltd.	(102,400)	(1,344,049)	19.1
Canon, Inc.	(56,000)	(1,247,113)	17.7
Central Japan Railway Co.	(13,400)	(1,598,884)	22.7
DIC Corp.	(75,000)	(1,351,076)	19.2

	Shares	Value	% of Basket Value
Japan (continued)			
Fujitsu General Ltd.	(30,400)	$ (858,436)	12.2%
Fukuoka Financial Group, Inc.	(39,600)	(761,941)	10.8
Hachijuni Bank Ltd. (The)	(181,300)	(787,630)	11.2
Hitachi Ltd.	(20,200)	(1,110,206)	15.8
Kintetsu Group Holdings Co. Ltd.	(30,700)	(988,967)	14.1
McDonald's Holdings Co. Japan Ltd.	(21,000)	(873,056)	12.4
Mitsubishi Estate Co. Ltd.	(88,500)	(1,052,678)	15.0
Nippon Electric Glass Co. Ltd.	(56,500)	(1,089,481)	15.5
Oji Holdings Corp.	(282,200)	(1,117,331)	15.9
Ono Pharmaceutical Co. Ltd.	(47,700)	(993,982)	14.1
Rakuten Group, Inc.	(223,700)	(1,043,291)	14.8
Seven Bank Ltd.	(671,500)	(1,341,866)	19.1
Subaru Corp.	(71,300)	(1,138,205)	16.2
West Japan Railway Co.	(34,700)	(1,429,349)	20.3
Yamada Holdings Co. Ltd.	(294,900)	(1,013,937)	14.4
		(22,474,313)	
Mexico			
America Movil SAB de CV	(1,295,400)	(1,365,849)	19.4
Netherlands			
Koninklijke KPN NV	(357,400)	(1,262,898)	18.0
Norway			
Aker BP ASA	(46,800)	(1,147,771)	16.3
Singapore			
Jardine Cycle & Carriage Ltd.	(35,900)	(845,409)	12.0
South Korea			
Kakao Corp.	(19,200)	(909,290)	12.9
SK, Inc.	(298)	(39,706)	0.6
		(948,996)	
Spain			
Iberdrola SA	(136,000)	(1,694,261)	24.1
Naturgy Energy Group SA	(33,400)	(1,005,458)	14.3
		(2,699,719)	
Switzerland			
Schindler Holding AG	(4,600)	(1,019,258)	14.5
Swiss Life Holding AG (Registered)	(1,900)	(1,172,503)	16.6
Zurich Insurance Group AG	(3,800)	(1,820,955)	25.9
		(4,012,716)	
Taiwan			
Compal Electronics, Inc.	(315,000)	(261,609)	3.7
Formosa Chemicals & Fibre Corp.	(44,000)	(99,865)	1.4
Hotai Motor Co. Ltd.	(2,000)	(42,210)	0.6
Mega Financial Holding Co. Ltd.	(69,000)	(74,782)	1.1
		(478,466)	
United Kingdom			
Ashtead Group plc	(12,800)	(785,983)	11.2
Aviva plc	(236,000)	(1,178,853)	16.7
Barratt Developments plc	(158,200)	(910,407)	12.9
Just Eat Takeaway.com NV	(32,300)	(616,381)	8.8
Next plc	(8,900)	(723,391)	10.3
Ocado Group plc	(95,200)	(630,358)	9.0
RELX plc	(35,400)	(1,146,497)	16.3
Smiths Group plc	(43,500)	(922,582)	13.1
		(6,914,452)	

	Shares	Value	% of Basket Value
United States			
Accenture plc, Class A	(4,000)	$ (1,143,240)	16.2%
American Water Works Co., Inc.	(11,000)	(1,611,390)	22.9
AMETEK, Inc.	(12,600)	(1,831,158)	26.0
Arthur J Gallagher & Co.	(9,300)	(1,779,183)	25.3
Bristol-Myers Squibb Co.	(20,800)	(1,441,648)	20.5
Darden Restaurants, Inc.	(7,800)	(1,210,248)	17.2
Dominion Energy, Inc.	(28,200)	(1,576,662)	22.4
Equinix, Inc.	(1,500)	(1,081,560)	15.4
Fiserv, Inc.	(13,300)	(1,503,299)	21.4
Garmin Ltd.	(16,300)	(1,644,996)	23.4
Hershey Co. (The)	(6,200)	(1,577,342)	22.4
Home Depot, Inc. (The)	(4,300)	(1,269,016)	18.0
Iron Mountain, Inc.	(15,600)	(825,396)	11.7
Kimco Realty Corp.	(77,700)	(1,517,481)	21.6
KKR & Co., Inc.	(28,900)	(1,517,828)	21.6
Lamb Weston Holdings, Inc.	(7,600)	(794,352)	11.3
Mid-America Apartment Communities, Inc.	(10,200)	(1,540,608)	21.9
Mondelez International, Inc., Class A	(31,500)	(2,196,180)	31.2
Monster Beverage Corp.	(24,000)	(1,296,240)	18.4
PerkinElmer, Inc.	(10,800)	(1,439,208)	20.5
PPL Corp.	(64,600)	(1,795,234)	25.5
Quanta Services, Inc.	(6,300)	(1,049,832)	14.9
Realty Income Corp.	(30,800)	(1,950,256)	27.7
Republic Services, Inc.	(11,100)	(1,500,942)	21.3
STERIS plc	(6,300)	(1,205,064)	17.1
Teledyne Technologies, Inc.	(3,600)	(1,610,496)	22.9
Waste Connections, Inc.	(10,000)	(1,390,700)	19.8
WW Grainger, Inc.	(1,500)	(1,033,215)	14.7
Zimmer Biomet Holdings, Inc.	(12,300)	(1,589,160)	22.6
		(41,921,934)	
Preferred Securities			
Germany			
Henkel AG & Co. KGaA (Preference)	(14,400)	(1,126,570)	16.0
Total Reference Entity — Short		(113,609,015)	
Net Value of Reference Entity — JPMorgan Chase Bank NA		$ (7,034,964)	

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:

Reference Entity — Long

	Shares	Value	% of Basket Value
Common Stocks			
Australia			
Scentre Group	742,900	1,375,170	(0.1)
Canada			
Barrick Gold Corp.	20,300	376,861	(0.1)
BCE, Inc.	50,900	2,280,049	(0.2)
Brookfield Asset Management Ltd., Class A	33,100	1,084,230	(0.1)
Sun Life Financial, Inc.	50,500	2,359,282	(0.2)
Toronto-Dominion Bank (The)	33,000	1,976,582	(0.2)
		8,077,004	
Denmark			
Novozymes A/S, Class B	18,500	947,259	(0.1)
France			
Bollore SE	219,800	$ 1,358,725	(0.1)%
Cie de Saint-Gobain	28,600	1,625,727	(0.2)
EssilorLuxottica SA	8,300	1,496,680	(0.1)
Hermes International	600	1,215,154	(0.1)
Societe Generale SA	43,000	968,849	(0.1)
		6,665,135	
Germany			
ADLER Group SA	54,975	53,897	(0.0) [a]
SAP SE	18,400	2,323,378	(0.2)
United Internet AG (Registered), Class G	78,100	1,346,292	(0.2)
		3,723,567	
Hong Kong			
CK Asset Holdings Ltd.	255,500	1,549,013	(0.2)
Ireland			
CRH plc	44,400	2,242,833	(0.2)
Italy			
Telecom Italia SpA	4,402,563	1,451,898	(0.1)
Japan			
Aozora Bank Ltd.	66,000	1,195,846	(0.1)
Hirose Electric Co. Ltd.	11,300	1,478,341	(0.2)
Honda Motor Co. Ltd.	36,600	968,113	(0.1)
Kewpie Corp.	77,000	1,293,602	(0.1)
Kuraray Co. Ltd.	173,700	1,597,643	(0.2)
MS&AD Insurance Group Holdings, Inc.	41,700	1,292,320	(0.1)
Nitto Denko Corp.	19,300	1,249,121	(0.1)
Nomura Holdings, Inc.	411,100	1,584,922	(0.2)
SoftBank Corp.	160,200	1,849,317	(0.2)
Terumo Corp.	48,000	1,298,176	(0.1)
Tobu Railway Co. Ltd.	65,400	1,565,726	(0.2)
		15,373,127	
Norway			
DNB Bank ASA	59,000	1,055,849	(0.1)
Singapore			
Capitaland Investment Ltd.	563,500	1,563,441	(0.2)
Switzerland			
Alcon, Inc.	21,900	1,554,627	(0.1)
Baloise Holding AG (Registered)	10,500	1,635,022	(0.2)
Novartis AG (Registered)	25,800	2,368,918	(0.2)
		5,558,567	
Taiwan			
ASE Technology Holding Co. Ltd.	562,000	2,085,617	(0.2)
Nien Made Enterprise Co. Ltd.	87,000	936,983	(0.1)
		3,022,600	
United Kingdom			
EnQuest plc	4,891,224	1,120,681	(0.1)
Liberty Global plc, Class A	121,654	2,372,253	(0.3)
Tesco plc	715,000	2,344,079	(0.2)
		5,837,013	
United States			
Allstate Corp. (The)	8,500	941,885	(0.1)
Altice USA, Inc., Class A	98,847	338,057	(0.0) [a]
Amphenol Corp., Class A	24,500	2,002,140	(0.2)
AutoZone, Inc.	600	1,474,890	(0.1)
Brown-Forman Corp., Class B	21,600	1,388,232	(0.1)
Cardinal Health, Inc.	15,500	1,170,250	(0.1)

	Shares	Value	% of Basket Value
United States (continued)			
Chubb Ltd.	8,800	$ 1,708,784	(0.2)%
Dow, Inc.	21,300	1,167,666	(0.1)
DTE Energy Co.	15,100	1,654,054	(0.2)
Duke Energy Corp.	18,300	1,765,401	(0.2)
Eversource Energy	18,600	1,455,636	(0.1)
Fortive Corp.	24,000	1,636,080	(0.2)
Goldman Sachs Group, Inc. (The)	3,200	1,046,752	(0.1)
Hartford Financial Services Group, Inc. (The)	27,400	1,909,506	(0.2)
Hilton Worldwide Holdings, Inc.	12,600	1,774,962	(0.2)
Illinois Tool Works, Inc.	8,200	1,996,290	(0.2)
Keurig Dr Pepper, Inc.	53,500	1,887,480	(0.2)
Marathon Oil Corp.	68,700	1,646,052	(0.2)
McKesson Corp.	3,500	1,246,175	(0.1)
MGM Resorts International	25,900	1,150,478	(0.1)
Paycom Software, Inc.	4,500	1,368,045	(0.1)
Public Storage	5,700	1,722,198	(0.2)
Roche Holding AG	5,000	1,428,713	(0.1)
Salesforce, Inc.	4,800	958,944	(0.1)
Southwest Airlines Co.	10,000	325,400	(0.0) [(a)]
Travelers Cos., Inc. (The)	10,800	1,851,228	(0.2)
Whirlpool Corp.	7,600	1,003,352	(0.1)
		38,018,650	
Total Reference Entity — Long		96,461,126	

Reference Entity — Short

	Shares	Value	% of Basket Value
Common Stocks			
Belgium			
Groupe Bruxelles Lambert NV	(26,400)	(2,252,978)	0.2
Brazil			
Localiza Rent a Car SA	(78,700)	(826,836)	0.1
Canada			
Canadian Natural Resources Ltd.	(21,800)	(1,206,379)	0.1
Canadian Pacific Railway Ltd.	(23,100)	(1,778,777)	0.2
Constellation Software, Inc.	(700)	(1,316,047)	0.1
Intact Financial Corp.	(12,600)	(1,803,250)	0.2
		(6,104,453)	
China			
iQIYI, Inc., ADR	(1,027,500)	(7,480,200)	0.8
Denmark			
DSV A/S	(5,900)	(1,143,996)	0.1
Finland			
Nordea Bank Abp	(144,400)	(1,541,946)	0.1
UPM-Kymmene OYJ	(25,800)	(866,570)	0.1
		(2,408,516)	
France			
AXA SA	(43,100)	(1,315,308)	0.1
Bureau Veritas SA	(104,760)	(3,010,014)	0.3
Credit Agricole SA	(119,200)	(1,344,719)	0.1
Eiffage SA	(9,400)	(1,017,230)	0.1
Sartorius Stedim Biotech	(2,800)	(859,027)	0.1
		(7,546,298)	
Germany			
Deutsche Boerse AG	(4,300)	(837,254)	0.1
E.ON SE	(80,600)	(1,005,462)	0.1
Hannover Rueck SE	(4,700)	(919,228)	0.1
		(2,761,944)	
Hong Kong			
CLP Holdings Ltd.	(131,000)	$ (946,624)	0.1%
Japan			
Asahi Kasei Corp.	(214,700)	(1,503,784)	0.1
Chugai Pharmaceutical Co. Ltd.	(45,700)	(1,128,453)	0.1
Daiwa House Industry Co. Ltd.	(65,400)	(1,540,907)	0.2
ENEOS Holdings, Inc.	(360,400)	(1,264,467)	0.1
Fujitsu Ltd.	(5,100)	(689,164)	0.1
Japan Tobacco, Inc.	(73,400)	(1,550,468)	0.2
Kyocera Corp.	(28,100)	(1,465,864)	0.1
Morinaga Milk Industry Co. Ltd.	(18,600)	(669,014)	0.1
Nippon Telegraph & Telephone Corp.	(58,900)	(1,760,093)	0.2
SBI Shinsei Bank Ltd.	(45,400)	(799,675)	0.1
Square Enix Holdings Co. Ltd.	(13,900)	(667,974)	0.1
Sumitomo Corp.	(60,200)	(1,066,464)	0.1
Sumitomo Mitsui Trust Holdings, Inc.	(32,900)	(1,130,312)	0.1
Taisei Corp.	(23,900)	(739,439)	0.1
UBE Corp.	(97,700)	(1,517,619)	0.1
		(17,493,697)	
Macau			
Wynn Macau Ltd.	(2,486,400)	(2,452,083)	0.3
Singapore			
United Overseas Bank Ltd.	(73,500)	(1,648,535)	0.2
Venture Corp. Ltd.	(84,100)	(1,119,324)	0.1
		(2,767,859)	
Spain			
Ferrovial SA	(48,200)	(1,419,365)	0.1
Sweden			
Sandvik AB	(61,400)	(1,303,264)	0.1
Switzerland			
Banque Cantonale Vaudoise (Registered)	(9,900)	(934,224)	0.1
Tecan Group AG (Registered)	(2,200)	(963,687)	0.1
UBS Group AG (Registered)	(60,900)	(1,288,693)	0.1
		(3,186,604)	
United Kingdom			
Rentokil Initial plc	(143,600)	(1,049,507)	0.1
United States			
American Water Works Co., Inc.	(800)	(117,192)	0.0 [(b)]
Ameriprise Financial, Inc.	(4,300)	(1,317,950)	0.1
Analog Devices, Inc.	(9,600)	(1,893,312)	0.2
Brandywine Realty Trust	(12,500)	(59,125)	0.0 [(b)]
Caesars Entertainment, Inc.	(20,200)	(985,962)	0.1
CenterPoint Energy, Inc.	(59,200)	(1,744,032)	0.2
Church & Dwight Co., Inc.	(20,200)	(1,785,882)	0.2
Citizens Financial Group, Inc.	(39,300)	(1,193,541)	0.1
CoStar Group, Inc.	(13,600)	(936,360)	0.1
CSX Corp.	(46,700)	(1,398,198)	0.1
Digital Realty Trust, Inc.	(12,200)	(1,199,382)	0.1
DISH Network Corp., Class A	(71,200)	(664,296)	0.1
DR Horton, Inc.	(8,300)	(810,827)	0.1
Elevance Health, Inc.	(2,500)	(1,149,525)	0.1
Emerson Electric Co.	(16,400)	(1,429,096)	0.1
Ford Motor Co.	(96,700)	(1,218,420)	0.1
Frontier Communications Parent, Inc.	(11,500)	(261,855)	0.0 [(b)]
Globe Life, Inc.	(14,000)	(1,540,280)	0.2
International Business Machines Corp.	(7,400)	(970,066)	0.1

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	Shares	Value	% of Basket Value
United States (continued)			
JM Smucker Co. (The)	(7,400)	$ (1,164,538)	0.1%
Monolithic Power Systems, Inc.	(1,700)	(850,918)	0.1
Oracle Corp.	(10,600)	(984,952)	0.1
Pitney Bowes, Inc.	(67,500)	(262,575)	0.0 [(b)]
ResMed, Inc.	(5,400)	(1,182,546)	0.1
Sabre Corp.	(72,500)	(311,025)	0.0 [(b)]
Stryker Corp.	(5,500)	(1,570,085)	0.2
Take-Two Interactive Software, Inc.	(5,400)	(644,220)	0.1
T-Mobile US, Inc.	(9,800)	(1,419,432)	0.1
Ventas, Inc.	(34,400)	(1,491,240)	0.2
Welltower, Inc.	(15,800)	(1,132,702)	0.1
		(31,689,534)	
Investment Companies			
Ireland			
Invesco AT1 Capital Bond UCITS ETF	(270,213)	(5,833,111)	0.6
United States			
iShares iBoxx $ High Yield Corporate Bond ETF	(635,281)	$ (47,995,480)	4.8%
iShares iBoxx $ Investment Grade Corporate Bond ETF	(2,203,187)	(241,491,327)	24.2
SPDR Bloomberg High Yield Bond ETF	(1,868,000)	(173,387,760)	17.4
Vanguard Intermediate-Term Corporate Bond ETF	(2,707,000)	(217,155,540)	21.8
Vanguard Long-Term Corporate Bond ETF	(1,725,449)	(137,552,794)	13.8
Vanguard Short-Term Corporate Bond ETF	(2,312,500)	(176,281,875)	17.7
		(993,864,776)	
Rights			
Brazil			
Localiza Rent a Car SA	(352)	(912)	0.0 [(b)]
Total Reference Entity — Short		(1,092,532,557)	
Net Value of Reference Entity — Merrill Lynch International & Co.		$ (996,071,431)	

(a) Amount is greater than (0.1)%.
(b) Rounds to less than 0.1%.

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	0.05%
1-day CLICP	Chile Indice de Camara Promedio Interbank Overnight Index	0.97
1-day ESTR	Euro Short-Term Rate	993.30
1-day SARON	Swiss Average Rate Overnight	0.73
1-day SOFR	Secured Overnight Financing Rate	4.87
1-day SONIA	Sterling Overnight Index Average	4.18
1-day TONAR	Tokyo Overnight Average Rate	(0.03)
1-week CNREPOFIX_CFXS	China Fixing Repo Rates	2.10
28-day MXIBTIIE	Mexico Interbank TIIE 28-Day	11.53
3-mo. BA	Canadian Bankers Acceptances	5.06
3-mo. BBR	Australian Bank Bill Rate	3.64
3-mo. CD_KSDA	Certificates of Deposit by the Korean Securities Dealers Association	3.43
3-mo. JIBAR	Johannesburg Interbank Average Rate	7.96
3-mo. PRIBOR	Prague Interbank Offered Rate	7.18
6-mo. BBR	Australian Bank Bill Rate	3.74
6-mo. EURIBOR	Euro Interbank Offered Rate	3.49
6-mo. NIBOR	Nigerian Interbank Offered Rate	3.96
6-mo. WIBOR	Warsaw Interbank Offered Rate	6.85

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of financial instruments. 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 for identical assets or liabilities that the Fund has the ability to access;
- Level 2 — Other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs); and
- Level 3 — Unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Valuation Committee's assumptions used in determining the fair value of financial instruments).

Fair Value Hierarchy as of Period End (continued)

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.

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				
Bermuda	$ —	$ 10,291,143	$ —	$ 10,291,143
Canada	—	24,363,799	—	24,363,799
Cayman Islands	—	2,528,543,165	5,220,800	2,533,763,965
France	—	4,610,771	—	4,610,771
Germany	—	4,365,727	—	4,365,727
Ireland	—	213,913,178	—	213,913,178
Italy	—	6,868,283	—	6,868,283
Jersey	—	28,310,424	—	28,310,424
Luxembourg	—	4,534,508	—	4,534,508
Netherlands	—	2,990,692	—	2,990,692
Portugal	—	3,931,890	—	3,931,890
Spain	—	9,378,234	—	9,378,234
United Kingdom	—	86,998,442	—	86,998,442
United States	—	2,213,409,766	77,958,162	2,291,367,928
Common Stocks				
Australia	—	2,544,309	—	2,544,309
Canada	2,412,679	—	357,524	2,770,203
France	—	11,832,974	—	11,832,974
Germany	—	34,809,058	—	34,809,058
Israel	—	1,171,164	—	1,171,164
Italy	—	6,440,731	—	6,440,731
Japan	—	53,100,288	—	53,100,288
Netherlands	3,923,955	11,780,990	—	15,704,945
Spain	—	673,363	—	673,363
Sweden	—	590,510	—	590,510
Switzerland	—	758,787	—	758,787
United Kingdom	17,775,585	13,712,556	27	31,488,168
United States	303,467,594	16,554,769	44,542,162	364,564,525
Corporate Bonds				
Argentina	—	13,868,885	—	13,868,885
Australia	—	46,502,144	34,255,084	80,757,228
Austria	—	42,496,771	—	42,496,771
Belgium	—	76,193,607	—	76,193,607
Brazil	—	99,609,747	—	99,609,747
Canada	—	190,593,454	17,773,688	208,367,142
Cayman Islands	—	83,500	—	83,500
Chile	—	9,221,372	—	9,221,372
China	—	87,983,615	—	87,983,615
Colombia	—	76,053,364	—	76,053,364
Costa Rica	—	1,643,687	—	1,643,687
Cyprus	—	17,621,935	—	17,621,935
Denmark	—	16,815,031	—	16,815,031
Dominican Republic	—	2,495,775	—	2,495,775
Finland	—	14,567,658	—	14,567,658
France	—	660,818,529	18,752,089	679,570,618

Fair Value Hierarchy as of Period End (continued)

	Level 1	Level 2	Level 3	Total
Germany	$ —	$ 891,513,510	$ 20,604,326	$ 912,117,836
Greece	—	4,176,227	—	4,176,227
Guatemala	—	7,887,136	—	7,887,136
Guernsey	—	234,698	—	234,698
Hong Kong	—	3,337,998	—	3,337,998
India	—	31,067,475	32,628,033	63,695,508
Indonesia	—	17,074,342	—	17,074,342
Israel	—	45,814,528	—	45,814,528
Italy	—	280,768,429	—	280,768,429
Jamaica	—	8,532,686	—	8,532,686
Japan	—	143,646,842	—	143,646,842
Kuwait	—	7,302,669	—	7,302,669
Luxembourg	—	180,116,840	—	180,116,840
Macau	—	15,833,596	—	15,833,596
Malaysia	—	1,238,125	—	1,238,125
Mexico	—	113,178,631	—	113,178,631
Morocco	—	5,469,736	—	5,469,736
Netherlands	—	284,422,918	—	284,422,918
Nigeria	—	15,160,738	—	15,160,738
Norway	—	16,465,207	—	16,465,207
Oman	—	1,640,096	—	1,640,096
Paraguay	—	4,348,585	—	4,348,585
Peru	—	8,702,927	—	8,702,927
Portugal	—	17,963,424	—	17,963,424
Romania	—	8,655,361	—	8,655,361
Saudi Arabia	—	101,624,625	—	101,624,625
Singapore	—	32,344,426	—	32,344,426
Slovenia	—	19,202,988	—	19,202,988
South Africa	—	108,465,263	—	108,465,263
South Korea	—	16,454,029	—	16,454,029
Spain	—	358,737,288	—	358,737,288
Sweden	—	94,068,370	—	94,068,370
Switzerland	—	176,903,349	2	176,903,351
Tanzania, United Republic Of	—	8,374,437	—	8,374,437
Thailand	—	8,632,052	—	8,632,052
Turkey	—	4,193,339	—	4,193,339
Ukraine	—	12,205,402	—	12,205,402
United Arab Emirates	—	31,409,355	—	31,409,355
United Kingdom	—	1,056,283,572	—	1,056,283,572
United States	—	4,899,505,253	285,140,624	5,184,645,877
Zambia	—	6,120,299	—	6,120,299
Floating Rate Loan Interests				
Canada	—	972,804	—	972,804
European Union	—	—	42,620,850	42,620,850
France	—	1,855,594	—	1,855,594
Germany	—	4,871,822	4,913,188	9,785,010
Jersey, Channel Islands	—	—	21,877,879	21,877,879
Luxembourg	—	4,654,199	28,260,157	32,914,356
Mexico	—	—	168,000	168,000
Netherlands	—	14,243,780	—	14,243,780
Spain	—	34,969,050	35,472,311	70,441,361
United Kingdom	—	29,236,035	48,373,459	77,609,494
United States	—	610,444,890	607,279,898	1,217,724,788
Foreign Agency Obligations	—	444,668,865	—	444,668,865
Foreign Government Obligations	—	2,597,289,730	—	2,597,289,730
Investment Companies	1,301,869,654	—	—	1,301,869,654
Municipal Bonds	—	500,509,565	—	500,509,565
Non-Agency Mortgage-Backed Securities				
Bermuda	—	38,774,915	—	38,774,915
Cayman Islands	—	17,920,101	—	17,920,101
Ireland	—	43,197,455	—	43,197,455
Italy	—	19,392,891	—	19,392,891
Netherlands	—	19,332,460	—	19,332,460
Switzerland	—	19,263	—	19,263

Fair Value Hierarchy as of Period End (continued)

	Level 1	Level 2	Level 3	Total
United Kingdom	$ —	$ 130,135,582	$ —	$ 130,135,582
United States	—	2,297,766,140	216,034,400	2,513,800,540
Preferred Securities				
Brazil	—	—	14,278,200	14,278,200
China	—	—	46,879,435	46,879,435
Germany	—	—	15,798,494	15,798,494
Israel	—	—	20,626,164	20,626,164
Jersey	—	—	12,315,790	12,315,790
Sweden	—	—	5,284,242	5,284,242
United States	—	16,483,626	236,634,150	253,117,776
U.S. Government Sponsored Agency Securities	—	14,574,147,039	38,622,848	14,612,769,887
U.S. Treasury Obligations	—	6,668,944,008	—	6,668,944,008
Warrants	699,330	33,353	5,699,171	6,431,854
Short-Term Securities				
Borrowed Bond Agreements	—	388,501,111	—	388,501,111
Certificates of Deposit	—	96,873,408	—	96,873,408
Commercial Paper	—	806,333,659	—	806,333,659
Foreign Government Obligations	—	156,432,519	—	156,432,519
Money Market Funds	472,294,414	—	—	472,294,414
Options Purchased				
Credit contracts	—	2,120,890	—	2,120,890
Equity contracts	41,896,346	6,587,204	—	48,483,550
Foreign currency exchange contracts	—	31,337,285	—	31,337,285
Interest rate contracts	16,473,947	196,788,044	—	213,261,991
Other contracts	—	1,568,027	—	1,568,027
Unfunded Floating Rate Loan Interests[(a)]	—	6,223	—	6,223
Liabilities				
Investments				
Borrowed Bonds	—	(386,003,571)	—	(386,003,571)
TBA Sale Commitments	—	(10,819,275,285)	—	(10,819,275,285)
Investment Sold Short				
Corporate Bonds	—	(5,077,513)	—	(5,077,513)
U.S. Treasury Obligations	—	(130,203,125)	—	(130,203,125)
Unfunded Floating Rate Loan Interests[(a)]	—	—	(865,438)	(865,438)
	$ 2,160,813,504	$ 34,117,977,409	$ 1,937,505,719	$ 38,216,296,632
Investments Valued at NAV[(b)]				416,912,790
				$ 38,633,209,422
Derivative Financial Instruments[(c)]				
Assets				
Commodity contracts	$ 106,021	$ —	$ —	$ 106,021
Credit contracts	—	11,656,433	—	11,656,433
Equity contracts	1,061,050	6,783,420	—	7,844,470
Foreign currency exchange contracts	—	65,256,055	—	65,256,055
Interest rate contracts	6,452,725	365,642,443	—	372,095,168
Other contracts	—	1,387,893	—	1,387,893
Liabilities				
Credit contracts	—	(39,800,297)	—	(39,800,297)
Equity contracts	(31,125,849)	(38,603,760)	—	(69,729,609)
Foreign currency exchange contracts	—	(163,913,918)	—	(163,913,918)
Interest rate contracts	(157,964,659)	(551,225,298)	—	(709,189,957)
Other contracts	—	(2,573,215)	—	(2,573,215)
	$ (181,470,712)	$ (345,390,244)	$ —	$ (526,860,956)

(a) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

(b) 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.

(c) 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.

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*	*Floating Rate Loan Interests*	*Non-Agency Mortgage-Backed Securities*	*Options Purchased*	*Preferred Stocks*	*Unfunded Floating Rate Loan Interests*	*U.S. Government Sponsored Agency Securities*	*Warrants*	*Total*
Investments											
Assets/Liabilities											
Opening balance, as of December 31, 2022	$ 78,776,696	$ 49,110,433	$ 330,214,740	$ 852,706,468	$ 319,875,783	$ 3,494,268	$ 340,809,432	$ (1,151,914)	$ 76,592,805	$ 6,002,568	$ 2,056,431,279
Transfers into Level 3	2,187,253	—	20,784,185	18,580,531	—	—	—	—	29,576,906	—	71,128,875
Transfers out of Level 3	(46,060,679)	—	—	(63,152,311)	(172,997,020)	(2,086,357)	—	—	(55,342,503)	—	(339,638,870)
Other[a]	36,982,155	—	(36,982,155)	—	—	—	—	—	—	—	—
Accrued discounts/premiums	46,554	—	5,641	374,305	(261,942)	—	—	—	199,565	—	364,123
Net realized gain (loss)	(14,607)	—	41,988	609,505	61,437	(2,011,367)	—	—	1,202,520	—	(110,524)
Net change in unrealized appreciation (depreciation)[b]	2,289,753	(4,210,720)	(15,696,593)	423,151	(5,520,732)	603,456	(4,008,105)	286,476	(1,437,452)	(303,397)	(27,574,163)
Purchases	10,312,846	—	114,449,579	28,178,217	81,388,541	—	21,265,162	—	—	—	255,594,345
Sales	(1,341,009)	—	(3,663,539)	(48,754,124)	(6,511,667)	—	(6,250,014)	—	(12,168,993)	—	(78,689,346)
Closing balance, as of March 31, 2023	$ 83,178,962	$ 44,899,713	$ 409,153,846	$ 788,965,742	$ 216,034,400	$ —	$ 351,816,475	$ (865,438)	$ 38,622,848	$ 5,699,171	$ 1,937,505,719
Net change in unrealized appreciation (depreciation) on investments still held at March 31, 2023[b]	$ 1,075,425	$ (4,210,720)	$ (15,696,593)	$ (341,099)	$ (5,635,624)	$ —	$ (1,445,565)	$ 286,476	$ (348,218)	$ (303,397)	$ (26,619,315)

(a) Certain Level 3 investments were re-classified between Asset-Backed Securities and Corporate Bonds.

(b) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at March 31, 2023 is generally due to investments no longer held or categorized as Level 3 at period end.

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 $530,655,126. A significant change in the third-party information could result in a significantly lower or higher value of such Level 3 financial instruments.

	Value	*Valuation Approach*	*Unobservable Inputs*	*Range of Unobservable Inputs Utilized*[(a)]	*Weighted Average of Unobservable Inputs Based on Fair Value*
Assets					
Common Stocks	$ 44,899,599	Market	Revenue Multiple	3.85x - 20.00x	8.84x
			Volatility	33% - 75%	57%
			Time to Exit	1.0- 1.5 years	1.3 years
			Market Adjustment Multiple	0.5x	—
Corporate Bonds	359,763,475	Income	Discount Rate	5% - 35%	12%
		Market	Revenue Multiple	5.00x	—
			Volatility	65%	—
			Time to Exit	2.8 years	—
Floating Rate Loan Interests	649,956,126	Income	Discount Rate	5% - 21%	11%
			Credit Spread	273-819	412
			Estimated Recovery Value	50%	—
Preferred Stocks	346,532,227	Market	Revenue Multiple	2.05x - 26.05x	9.65x
			EBIDTAR Multiple	6.75x	—
			EBITDA Multiple	15.00x	—
			Volatility	46% - 90%	69%
			Time to Exit	1.5 – 5.0 years	3.1 years
			Market Adjustment Multiple	0.50x - 0.95x	0.84x
			Gross Profit Multiple	5.76x - 31.50x	14.77x
			Recent Transactions	[(b)]	—
		Income	Discount Rate	13% - 14%	13%
Warrants	5,699,166	Market	Revenue Multiple	9.25x - 26.05x	11.95x
			Volatility	49% - 75%	61%
			Time to Exit	0.2 - 4.5 years	4.2 years
	$ 1,406,850,593				

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

(b) For the period end March 31, 2023, the valuation technique for certain investments classified as Preferred Stocks used recent prior transaction prices as inputs within the model used for the approximation of fair value.

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
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
NOK	Norwegian Krone
NZD	New Zealand Dollar
PHP	Philippine Peso
PLN	Polish Zloty
RUB	New Russian Ruble
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
TWD	Taiwan New Dollar
USD	United States Dollar
ZAR	South African Rand

Portfolio Abbreviation

ABS	Asset-Backed Security
ADR	American Depositary Receipts
BA	Canadian Bankers Acceptances
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
CDI	Crest Depository Interests
CLO	Collateralized Loan Obligation
CMT	Constant Maturity Treasury
COP	Certificates of Participation
CSMC	Credit Suisse Mortgage Capital
CWABS	Countrywide Asset-Backed Certificates
DAC	Designated Activity Company
EM	Emerging Markets
ESG	Environmental, Social And Governance
ETF	Exchange-Traded Fund
EURIBOR	Euro Interbank Offered Rate
GO	General Obligation Bonds
GUKG1	UK Government Bond 1 Year Note Generic Bid Yield
JIBAR	Johannesburg Interbank Average Rate
LIBOR	London Interbank Offered Rate
LOC	Letter of Credit
MSCI	Morgan Stanley Capital International
MXIBTIIE	Mexico Interbank TIIE 28-Day
NASDAQ	National Association of Securities Dealers Automated
NIBOR	Norwegian Interbank Offered Rate
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
REMIC	Real Estate Mortgage Investment Conduit
S&P	Standard & Poor's
SBPA	Stand-by-Bond Purchase Agreement
SCA	Svenska Cellulosa Aktiebolaget
SONIA	Sterling Overnight Interbank Average Rate
SOFR	Secured Overnight Financing Rate
SPDR	Standard & Poor's Depositary Receipts
TBA	To-be-announced
TONAR	Tokyo Overnight Average Rate
VRDN	Variable Rate Demand Notes
WIBOR	Warsaw Interbank Offered Rate