

# **2021 Quarterly Report (Unaudited)**

**BlackRock Capital Allocation Trust (BCAT)**

**Not FDIC Insured • May Lose Value • No Bank Guarantee**

# Consolidated Schedule of Investments (unaudited)

September 30, 2021

# BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>Asset-Backed Securities</b>		
<b>Canada — 0.1%</b>		
Fairstone Financial Issuance Trust I, Series 2020-1A, Class D, 6.87%, 10/20/39 <sup>(a)</sup>	CAD 1,270	\$ 1,070,853
<b>Cayman Islands<sup>(a)(b)</sup> — 5.4%</b>		
522 Funding CLO Ltd., Series 2019-4A, Class DR, (3 mo. LIBOR US + 3.65%), 3.78%, 04/20/30	USD 1,950	1,950,833
AGL CLO 5 Ltd., Series 2020-5A, Class ER, (3 mo. LIBOR US + 6.45%), 6.60%, 07/20/34	3,000	2,999,812
AGL CLO Ltd.		
Series 2020-3A, Class D, (3 mo. LIBOR US + 3.30%), 3.43%, 01/15/33	550	550,080
Series 2020-7A, Class DR, (3 mo. LIBOR US + 3.10%), 3.23%, 07/15/34	250	249,998
Series 2020-9A, Class D, (3 mo. LIBOR US + 3.70%), 3.83%, 01/20/34	850	854,927
Series 2020-9A, Class D, (3 mo. LIBOR US + 6.35%), 6.48%, 07/15/34	250	250,009
AIG CLO, Series 2021-1A, Class E, (3 mo. LIBOR US + 6.60%), 6.78%, 04/22/34	250	250,157
AIG CLO LLC, Series 2020-1A, Class ER, (3 mo. LIBOR US + 6.30%), 6.44%, 04/15/34	500	493,610
AIMCO CLO, 2017-AA, (3 mo. LIBOR US + 3.15%), 3.28%, 04/20/34	250	250,955
Allegany Park CLO Ltd., Series 2019-1A, Class D, (3 mo. LIBOR US + 3.70%), 3.83%, 01/20/33	600	600,833
Apidos CLO XXII, 2015-22A, (3 mo. LIBOR US + 2.95%), 3.08%, 04/20/31	250	249,253
Apidos CLO XXXII, Series 2019-32A, Class D, (3 mo. LIBOR US + 3.50%), 3.63%, 01/20/33	250	250,463
Apidos CLO XXXIV, Series 2020-34A, Class E, (3 mo. LIBOR US + 7.25%), 7.38%, 01/20/33	3,000	3,006,794
Apidos CLO XXXV, Series 2021-35A, Class E, (3 mo. LIBOR US + 5.75%), 5.95%, 04/20/34	375	369,939
Apres Static CLO Ltd., Series 2019-1A, Class CR, (3 mo. LIBOR US + 4.25%), 4.38%, 10/15/28	3,000	3,000,964
ARES Loan Funding I Ltd.		
Series 2021-ALFA, Class E, (3 mo. LIBOR US + 6.70%), 6.82%, 10/15/34	1,000	980,000
Series 2021-ALFA, Class SUB, 0.00%, 10/15/34	2,150	1,797,368
Ares LV CLO Ltd.		
Series 2020-55A, Class DR, (3 mo. LIBOR US + 3.15%), 3.27%, 07/15/34	1,500	1,506,604
Series 2020-55A, Class ER, (3 mo. LIBOR US + 6.35%), 6.48%, 07/15/34	5,400	5,400,202
Ares LVI CLO Ltd., Series 2020-56A, (3 mo. LIBOR US + 7.58%), 7.71%, 10/25/31	625	625,448
Ares LVII CLO Ltd., Series 2020-57A, Class D, (3 mo. LIBOR US + 4.35%), 4.48%, 10/25/31	4,000	4,004,103
Ballyrock CLO Ltd.		
Series 2016-1A, Class DR2, (3 mo. LIBOR US + 3.15%), 3.28%, 10/15/28	500	500,053
Series 2019-1A, Class CR, (3 mo. LIBOR US + 3.05%), 3.18%, 07/15/32	2,700	2,699,976
Bardot CLO Ltd., Series 2019-2A, Class DR, (3 mo. LIBOR US + 3.00%), 1.00%, 10/22/32 <sup>(c)</sup>	250	250,000

Security	Par (000)	Value
<b>Cayman Islands (continued)</b>		
Benefit Street Partners CLO XX Ltd., Series 2020-20A, Class ER, (3 mo. LIBOR US + 6.75%), 6.89%, 07/15/34	USD 250	\$ 249,971
Birch Grove CLO 2 Ltd.		
Series 2021-2A, Class D1, (3 mo. LIBOR US + 3.30%), 3.41%, 10/19/34	750	747,250
Series 2021-2A, Class E, (3 mo. LIBOR US + 6.95%), 7.06%, 10/19/34	500	493,750
Birch Grove CLO Ltd., Series 19A, Class DR, (3 mo. LIBOR US + 3.35%), 3.47%, 06/15/31	1,500	1,499,984
BlueMountain CLO Ltd., Series 2016-2A, Class C1R2, (3 mo. LIBOR US + 3.10%), 0.12%, 08/20/32	1,000	999,998
BlueMountain CLO XXX Ltd.		
Series 2020-30A, Class D, (3 mo. LIBOR US + 3.90%), 4.03%, 01/15/33	3,650	3,657,199
Series 2020-30A, Class E, (3 mo. LIBOR US + 7.73%), 7.86%, 01/15/33	800	801,733
Buttermilk Park CLO Ltd., (3 mo. LIBOR US + 3.10%), 3.23%, 10/15/31	250	250,020
Canyon Capital CLO Ltd., Series 2021-2A, Class D, (3 mo. LIBOR US + 3.35%), 3.51%, 04/15/34	250	250,375
Canyon CLO Ltd., Series 2020-3A, Class E, (3 mo. LIBOR US + 7.25%), 7.38%, 01/15/34	250	250,771
CarVal CLO II Ltd., Series 2019-1A, Class DR, (3 mo. LIBOR US + 3.20%), 3.33%, 04/20/32	1,425	1,429,955
Cedar Funding X CLO Ltd., Series 2019-10A, Class D, (3 mo. LIBOR US + 3.85%), 3.98%, 10/20/32	450	450,000
Cedar Funding XII CLO Ltd., Series 2020-12A, Class E, (3 mo. LIBOR US + 6.00%), 6.13%, 10/25/32	250	245,013
CIFC Funding III Ltd., Series 2019-3A, Class CR, (3 mo. LIBOR US + 3.05%), 3.15%, 10/16/34	1,000	995,959
CIFC Funding Ltd.		
Series 2014-2RA, Class B1, (3 mo. LIBOR US + 2.80%), 2.93%, 04/24/30	1,000	999,999
Series 2015-5A, Class CR, (3 mo. LIBOR US + 2.95%), 3.08%, 10/25/27	250	250,006
Crown City CLO I, Series 2020-1A, Class DR, (3 mo. LIBOR US + 7.00%), 7.13%, 07/20/34	625	624,968
Crown City CLO III		
Series 2021-1A, Class C, (3 mo. LIBOR US + 3.30%), 3.42%, 07/20/34	1,250	1,249,921
Series 2021-1A, Class D, (3 mo. LIBOR US + 6.75%), 6.87%, 07/20/34	500	499,878
Crown Point CLO 9 Ltd., Series 2020-9A, Class DR, (3 mo. LIBOR US + 3.75%), 3.88%, 07/14/34	500	499,995
Diameter Capital CLO 2 Ltd., Series 2021-2A, Class D, (3 mo. LIBOR US + 6.06%), 1.00%, 10/15/36 <sup>(c)</sup>	250	242,500
Dryden CLO Ltd.		
Series 2019-80A, Class D1, (3 mo. LIBOR US + 4.10%), 4.23%, 01/17/33	250	251,187
Series 2020-85A, Class D, (3 mo. LIBOR US + 3.90%), 4.03%, 10/15/32	1,750	1,750,000
Eaton Vance CLO Ltd., Series 2019-1A, Class ER, (3 mo. LIBOR US + 6.50%), 6.63%, 04/15/31	500	499,981

Consolidated Schedule of Investments (unaudited) (continued)  
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<b>Cayman Islands (continued)</b>		
Elmwood CLO I Ltd.		
Series 2019-1A, Class DR, (3 mo. LIBOR US + 4.40%), 4.53%, 10/20/33 .....	USD 5,750	\$ 5,840,433
Series 2019-1A, Class ER, (3 mo. LIBOR US + 7.71%), 7.84%, 10/20/33 .....	2,375	2,404,373
Elmwood CLO II Ltd.		
Series 2019-2A, Class ER, (3 mo. LIBOR US + 6.80%), 6.93%, 04/20/34 .....	2,500	2,511,015
Series 2019-2A, Class SUB, 0.00%, 04/20/34 .....	1,000	876,078
Elmwood CLO V Ltd., Series 2020-2A, Class ER, (3 mo. LIBOR US + 6.10%), 6.22%, 10/20/34 .....	250	249,991
Elmwood CLO VIII Ltd., Series 2021-1A, Class E1, (3 mo. LIBOR US + 6.00%), 6.13%, 01/20/34 .....	500	500,491
Elmwood CLO X Ltd., Series 2021-3A, Class E, (3 mo. LIBOR US + 5.85%), 5.94%, 10/20/34 .....	1,000	999,961
Flatiron CLO 19 Ltd.		
Series 2019-1A, Class D, (3 mo. LIBOR US + 3.90%), 4.02%, 11/16/32 .....	700	700,914
Series 2019-1A, Class E, (3 mo. LIBOR US + 7.20%), 7.32%, 11/16/32 .....	500	501,825
Goldentree Loan Management US Clo 6 Ltd., Series 2019-6A, Class D, (3 mo. LIBOR US + 3.85%), 3.98%, 01/20/33 .....		
250	250,735	
Goldentree Loan Opportunities X Ltd., Series 2015-10A, Class DR, (3 mo. LIBOR US + 3.05%), 3.18%, 07/20/31 .....		
750	750,059	
Goldentree Loan Management US CLO 1 Ltd., Series 2021-9A, Class E, (3 mo. LIBOR US + 4.75%), 4.88%, 01/20/33 .....		
1,000	956,679	
Golub Capital Partners CLO 55B Ltd., Series 2021-55A, Class E, (3 mo. LIBOR US + 6.56%), 6.65%, 07/20/34 <sup>(d)</sup> .....		
500	500,000	
Gulf Stream Meridian 1 Ltd., Series 2020-1A, Class E, (3 mo. LIBOR US + 6.45%), 6.57%, 04/15/33 .....		
2,125	2,119,819	
Kayne CLO 9 Ltd., Series 2020-9A, Class E, (3 mo. LIBOR US + 7.59%), 7.72%, 01/15/34 .....		
5,000	5,036,601	
Kayne CLO III Ltd., Series 2019-3A, Class DR, (3 mo. LIBOR US + 2.75%), 2.88%, 04/15/32 .....		
250	249,998	
Neuberger Berman CLO XXIII Ltd., Series 2016-23A, Class ER, (3 mo. LIBOR US + 5.75%), 5.88%, 10/17/27 .....		
650	649,041	
Neuberger Berman Loan Advisers CLO 34 Ltd., Series 2019-34A, Class E, (3 mo. LIBOR US + 7.80%), 7.93%, 01/20/33 .....		
500	501,979	
Niagara Park Clo Ltd., Series 2019-1A, Class ER, (3 mo. LIBOR US + 5.95%), 6.08%, 07/17/32 .....		
1,000	995,098	
Northwoods Capital 20 Ltd., Series 2019-20A, Class ER, (3 mo. LIBOR US + 7.85%), 7.98%, 01/25/32 .....		
1,250	1,251,316	
Ocean Trails CLO IX, Series 2020-9A, Class E, (3 mo. LIBOR US + 6.80%), 6.93%, 10/15/29 .....		
250	250,000	
OCP CLO Ltd.		
Series 2015-10A, Class DR, (3 mo. LIBOR US + 5.50%), 5.63%, 10/26/27 .....	500	500,186
Series 2015-10A, Class E, (3 mo. LIBOR US + 7.50%), 7.63%, 10/26/27 .....	1,000	1,006,166
Series 2015-9A, Class E, (3 mo. LIBOR US + 6.40%), 6.53%, 07/15/27 .....	250	250,275

Security	Par (000)	Value
<b>Cayman Islands (continued)</b>		
OCP CLO Ltd. (continued)		
Series 2019-16A, Class ER, (3 mo. LIBOR US + 6.35%), 6.47%, 04/10/33 .....	USD 750	\$ 744,526
Series 2020-18A, Class DR, (3 mo. LIBOR US + 3.20%), 3.33%, 07/20/32 .....	500	499,778
Series 2020-20A, Class D1, (3 mo. LIBOR US + 3.95%), 4.07%, 10/09/33 .....	3,500	3,530,896
Series 2020-20A, Class E, (3 mo. LIBOR US + 7.66%), 7.78%, 10/09/33 .....	2,250	2,268,149
Palmer Square CLO Ltd.		
Series 2018-2A, Class D, (3 mo. LIBOR US + 5.60%), 5.72%, 07/16/31 .....	250	250,278
Series 2021-2A, Class E, (3 mo. LIBOR US + 6.35%), 6.46%, 07/15/34 .....	250	249,985
Palmer Square Loan Funding Ltd.		
Series 2018-4A, Class D, (3 mo. LIBOR US + 4.25%), 4.37%, 11/15/26 .....	1,000	1,000,959
Series 2019-2A, Class E, (3 mo. LIBOR US + 6.75%), 6.88%, 04/20/27 .....	500	502,203
Series 2019-3A, Class C, (3 mo. LIBOR US + 3.40%), 3.53%, 08/20/27 .....	1,900	1,901,379
Series 2019-3A, Class D, (3 mo. LIBOR US + 5.35%), 5.48%, 08/20/27 .....	750	752,101
Series 2019-4A, Class D, (3 mo. LIBOR US + 5.90%), 6.03%, 10/24/27 .....	600	599,421
Series 2020-1A, Class D, (3 mo. LIBOR US + 4.85%), 4.98%, 02/20/28 .....	250	251,239
Series 2020-4A, Class C, (3 mo. LIBOR US + 3.60%), 3.73%, 11/25/28 .....	1,000	1,001,101
Series 2021-1A, Class D, (3 mo. LIBOR US + 6.00%), 6.13%, 04/20/29 .....	1,250	1,251,768
Series 2021-3A, Class C, (3 mo. LIBOR US + 2.50%), 2.67%, 07/20/29 .....	250	250,190
Series 2021-3A, Class D, (3 mo. LIBOR US + 5.00%), 5.17%, 07/20/29 .....	250	249,966
Series 2021-4A, Class D, (3 mo. LIBOR US + 5.00%), 1.00%, 10/15/29 <sup>(c)</sup> .....	750	750,000
Park Avenue Institutional Advisers CLO Ltd.		
Series 2021-1A, Class D, (3 mo. LIBOR US + 7.30%), 7.43%, 01/20/34 .....	600	597,991
Series 2021-2A, Class E, (3 mo. LIBOR US + 7.01%), 7.11%, 07/15/34 .....	600	589,664
Pikes Peak Clo 4, Series 2019-4A, Class DR, (3 mo. LIBOR US + 3.25%), 3.36%, 07/15/34 .....		
1,000	999,993	
Pikes Peak CLO 6, Series 2020-6A, Class ER2, (3 mo. LIBOR US + 6.43%), 6.55%, 05/18/34 .....		
500	499,969	
Post CLO Ltd.		
Series 2018-1A, Class D, (3 mo. LIBOR US + 2.95%), 3.08%, 04/16/31 .....	500	500,009
Series 2021-1A, Class E, (3 mo. LIBOR US + 6.45%), 6.58%, 10/15/34 .....	750	749,967
Regatta XVII Funding Ltd., Series 2020-1A, Class D, (3 mo. LIBOR US + 4.15%), 4.28%, 10/15/33 .....		
750	762,051	
Regatta XX Funding Ltd., Series 2021-2A, Class D, (3 mo. LIBOR US + 3.10%), 3.18%, 10/15/34 <sup>(d)</sup> .....		
1,500	1,500,000	
Romark CLO III Ltd., Series 2019-3A, Class C, (3 mo. LIBOR US + 3.90%), 4.03%, 07/15/32 .....		
250	250,042	
Romark CLO IV Ltd., Series 2021-4A, Class D, (3 mo. LIBOR US + 6.95%), 7.10%, 07/10/34 .....		
750	749,689	

Consolidated Schedule of Investments (unaudited) (continued)

September 30, 2021

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Security	Par (000)	Value
<b>Cayman Islands (continued)</b>		
RR 19 Ltd., Series 2021-19A, Class D, (3 mo. LIBOR US + 6.50%), 1.00%, 10/15/35 <sup>(c)</sup>	USD 250	\$ 250,000
Sixth Street CLO XIX Ltd., Series 2021-19A, Class E, (3 mo. LIBOR US + 5.90%), 6.03%, 07/20/34	3,750	3,749,095
Sixth Street CLO XVI Ltd., Series 2020-16A, Class E, (3 mo. LIBOR US + 7.32%), 7.45%, 10/20/32	1,480	1,480,195
Sound Point CLO Ltd., Series 2020-1A, (3 mo. LIBOR US + 3.35%), 3.48%, 07/20/34	250	250,439
Symphony CLO Ltd., Series 2019-21A, (3 mo. LIBOR US + 3.30%), 3.43%, 07/15/32	500	501,573
TCW CLO Ltd.		
Series 2018-IIA, Class C, (3 mo. LIBOR US + 2.95%), 3.08%, 04/20/28	250	250,005
Series 2019-2A, Class D1, (3 mo. LIBOR US + 3.95%), 4.08%, 10/20/32	1,400	1,400,547
Series 2019-2A, Class D2A, (3 mo. LIBOR US + 4.89%), 5.02%, 10/20/32	750	750,702
TICP CLO IX Ltd., Series 2017-9A, Class D, (3 mo. LIBOR US + 2.90%), 3.03%, 01/20/31	500	499,995
TICP CLO VII Ltd., Series 2017-7A, Class ER, (3 mo. LIBOR US + 7.05%), 7.17%, 04/15/33	250	250,728
TICP CLO XI Ltd.		
(3 mo. LIBOR US + 3.05%), 3.18%, 10/20/31	250	250,020
Series 2018-11A, Class E, (3 mo. LIBOR US + 6.00%), 6.13%, 10/20/31	500	500,008
TICP CLO XV Ltd., Series 2020-15A, Class E, (3 mo. LIBOR US + 6.15%), 6.28%, 04/20/33	500	500,012
TRESTLES CLO Ltd., Series 2017-1A, Class CR, (3 mo. LIBOR US + 2.90%), 3.03%, 04/25/32	500	498,132
Trimaran Cavu Ltd., Series 2019-1A, Class D, (3 mo. LIBOR US + 4.15%), 4.28%, 07/20/32	1,750	1,759,080
Trinitas CLO XVI Ltd., Series 2021-16A, Class E, (3 mo. LIBOR US + 7.00%), 7.13%, 07/20/34 <sup>(d)</sup>	1,500	1,477,800
Tryon Park CLO Ltd., Series 2013-1A, Class DR, (3 mo. LIBOR US + 5.95%), 6.08%, 04/15/29	250	250,876
Venture 40 CLO Ltd., Series 2020-40A, Class D1, (3 mo. LIBOR US + 4.59%), 4.72%, 11/24/31	1,350	1,355,326
Voya CLO Ltd., Series 2019-2A, Class E, (3 mo. LIBOR US + 6.60%), 6.73%, 07/20/32	250	248,655
Whitebox Clo I Ltd.		
Series 2019-1A, Class CR, (3 mo. LIBOR US + 3.05%), 3.15%, 07/24/32	250	250,002
Series 2019-1A, Class DR, (3 mo. LIBOR US + 6.40%), 6.50%, 07/24/32	1,300	1,287,044
York CLO Ltd., Series 2020-1A, Class D1, (3 mo. LIBOR US + 4.50%), 4.63%, 04/20/32	4,540	4,543,225
York CLO-8 Ltd., Series 2020-1A, Class E, (3 mo. LIBOR US + 7.88%), 8.01%, 04/20/32	800	800,365
		128,492,965
<b>China — 0.3%</b>		
RRE 5 Loan Management DAC, Series 5A, Class D, (3 mo. Euribor + 6.30%), 6.30%, 10/15/33 <sup>(a)(b)</sup>	EUR 6,000	6,954,884
<b>Europe<sup>(b)</sup> — 0.2%</b>		
Ares European CLO VIII BV, Series 8X, Class DR, (3 mo. Euribor + 3.80%), 3.80%, 04/17/32 <sup>(e)</sup>	1,905	2,208,372

Security	Par (000)	Value
<b>Europe (continued)</b>		
Ares European CLO XII BV, Series 12X, Class E, (3 mo. Euribor + 6.10%), 6.10%, 04/20/32 <sup>(e)</sup>	EUR 675	\$ 776,156
CIFC European Funding CLO III DAC, Series 3A, Class D, (3 mo. Euribor + 3.60%), 3.60%, 01/15/34 <sup>(a)</sup>	700	816,576
		3,801,104
<b>Ireland<sup>(b)</sup> — 1.3%</b>		
Anchorage Capital CLO Ltd., Series 4A, Class D, (3 mo. Euribor + 3.20%), 3.20%, 04/25/34 <sup>(a)</sup>	2,000	2,329,450
Avoca CLO, (3 mo. Euribor + 3.90%), 3.90%, 07/15/32 <sup>(e)</sup>	1,150	1,333,288
Avoca CLO XXII DAC <sup>(a)</sup>		
Series 22A, Class D, (3 mo. Euribor + 2.90%), 2.90%, 04/15/35 <sup>(d)</sup>	1,500	1,743,659
Series 22A, Class E, (3 mo. Euribor + 5.23%), 5.23%, 04/15/35	1,500	1,694,087
Bain Capital Credit CLO Ltd., Series 2019-1X, Class C, (3 mo. Euribor + 2.40%), 2.40%, 04/15/32 <sup>(e)</sup>	1,000	1,159,876
BlueMountain CLO Ltd. <sup>(a)</sup>		
Series 2021-1A, Class D, (3 mo. Euribor + 3.20%), 3.20%, 04/15/34	2,600	3,021,210
Series 2021-1A, Class E, (3 mo. Euribor + 5.41%), 5.41%, 04/15/34 <sup>(d)</sup>	3,000	3,389,112
CVC Cordatus Loan Fund XIX DAC, Series 19A, Class D, (3 mo. Euribor + 3.80%), 3.80%, 12/23/33 <sup>(a)</sup>	2,300	2,678,957
CVC Cordatus Loan Fund XV DAC, Series 15X, Class E, (3 mo. Euribor + 5.78%), 5.78%, 08/26/32 <sup>(e)</sup>	675	774,957
CVC Cordatus Loan Fund XVIII DAC, Series 18X, Class E, (3 mo. Euribor + 5.83%), 5.83%, 04/29/34 <sup>(e)</sup>	1,750	2,021,897
Dartry Park CLO DAC, Series 1A, Class CRR, (3 mo. Euribor + 3.35%), 3.35%, 01/28/34 <sup>(a)</sup>	1,000	1,162,322
Goldentree Loan Management US CLO Ltd., Series 2X, Class E, (3 mo. Euribor + 5.25%), 5.25%, 01/20/32 <sup>(e)</sup>	1,000	1,116,949
Henley CLO IV DAC, Series 4A, Class D, (3 mo. Euribor + 3.00%), 3.00%, 04/25/34 <sup>(a)(d)</sup>	1,000	1,161,790
Invesco Euro CLO II DAC, (3 mo. Euribor + 3.80%), 3.80%, 01/15/34 <sup>(a)</sup>	3,150	3,677,039
Marino Park CLO DAC, (3 mo. Euribor + 3.55%), 3.55%, 01/16/34 <sup>(a)(d)</sup>	1,500	1,734,919
Prodigy Finance DAC <sup>(a)</sup>		
Series 2021-1A, Class C, (1 mo. LIBOR US + 3.75%), 3.84%, 07/25/51	USD 340	342,439
Series 2021-1A, Class D, (1 mo. LIBOR US + 5.90%), 5.99%, 07/25/51	340	343,787
Zinnia Finance DAC, (3 mo. Euribor + 5.75%), 5.75%, 10/15/31 <sup>(a)</sup>	EUR 1,500	1,755,373
		31,441,111
<b>Netherlands<sup>(b)</sup> — 0.2%</b>		
ALME Loan Funding BV, (3 mo. Euribor + 5.41%), 5.41%, 07/15/31 <sup>(a)</sup>	2,250	2,617,241

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<b>Netherlands (continued)</b>		
Ares European CLO VII DAC, Series 7X, Class DR, (3 mo. Euribor + 5.26%), 5.26%, 10/15/30 <sup>(e)</sup> .....	EUR 500	\$ 577,176
Ares European CLO XII BV, (3 mo. Euribor + 3.90%), 3.90%, 04/20/32 <sup>(a)</sup> .....	875	1,015,066
		<u>4,209,483</u>
<b>United Kingdom — 0.0%</b>		
Ares European CLO XII DAC, Series 12A, Class DR, (3 mo. Euribor + 3.00%), 1.00%, 04/20/32 <sup>(a)(b)(c)</sup> .....	875	1,013,556
<b>United States — 4.0%</b>		
510 Loan Acquisition Trust, Series 2020-1, Class A, 5.11%, 09/25/60 <sup>(a)</sup> .....	USD 5,446	5,513,904
Ajax Mortgage Loan Trust <sup>(a)</sup>		
Series 2020-D, Class B, 5.00%, 06/25/60 .....	525	528,714
Series 2020-D, Class C, 0.00%, 06/25/60 .....	1,241	1,154,573
Series 2021-E, Class B3, 3.80%, 12/25/60 <sup>(b)</sup> .....	955	441,099
Series 2021-E, Class SA, 0.00%, 12/25/60 <sup>(b)</sup> .....	20	9,507
Series 2021-E, Class XS, 0.00%, 12/25/60 <sup>(b)</sup> .....	16,303	504,698
AMSR Trust, Series 2020-SFR5, Class G, 4.11%, 11/17/37 <sup>(a)</sup> .....	2,899	2,939,920
Bilbao CLO II DAC, Series 2A, Class DR, (3 mo. Euribor + 5.97%), 5.97%, 08/20/35 <sup>(a)(b)</sup> .....	EUR 2,000	2,295,597
Citigroup Mortgage Loan Trust <sup>(b)</sup>		
Series 2007-AHL2, Class A3B, (1 mo. LIBOR US + 0.20%), 0.29%, 05/25/37 .....	USD 5,189	4,348,387
Series 2007-AHL3, Class A3B, (1 mo. LIBOR US + 0.17%), 0.26%, 07/25/45 .....	3,940	3,400,716
College Ave Student Loans LLC, Series 2021-A, Class D, 4.12%, 07/25/51 <sup>(a)</sup> .....	310	313,020
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class R1, 0.00%, 04/25/43 <sup>(a)(d)</sup> .....	5	3,664,740
CVC Cordatus Loan Fund XVIII DAC, Series 18A, Class E, (3 mo. Euribor + 5.83%), 5.83%, 04/29/34 <sup>(a)(b)</sup> .....	EUR 1,575	1,819,707
Dunedin Park CLO DAC, Series 1A, Class D, (3 mo. Euribor + 6.24%), 6.24%, 10/22/32 <sup>(a)(b)</sup> .....	3,000	3,471,966
Lending Funding Trust <sup>(a)</sup>		
Series 2020-2A, Class C, 4.30%, 04/21/31 .....	USD 980	1,023,624
Series 2020-2A, Class D, 6.77%, 04/21/31 .....	2,830	3,143,216
Lendmark Funding Trust, Series 2021-1A, Class D, 5.05%, 11/20/31 <sup>(a)</sup> .....	2,320	2,350,173
Litigation Fee Residual Funding Trust, 4.00%, 10/30/27 <sup>(d)</sup> .....	4,488	4,426,514
Mariner Finance Issuance Trust, 5.40%, 03/20/36 <sup>(a)</sup> .....	1,420	1,516,908
Navigant Private Education Refi Loan Trust, Series 2021-DA, Class D, 4.00%, 04/15/60 <sup>(a)(d)</sup> .....	1,340	1,302,480
Nelnet Student Loan Trust <sup>(a)</sup>		
Series 2021-A, Class D, 4.93%, 04/20/62 .....	1,670	1,693,608
Series 2021-BA, Class D, 4.75%, 04/20/62 .....	340	338,853
Series 2021-CA, Class D, 4.44%, 04/20/62 .....	110	108,524
Ocean Beach Spc, Series 2020-11, Class A, 4.00%, 09/26/22 .....	1,755	1,982,523
OCP CLO Ltd., Series 2016-12A, Class CR, (3 mo. LIBOR US + 3.00%), 3.13%, 10/18/28 <sup>(a)(b)</sup> .....	1,550	1,550,069
OneMain Financial Issuance Trust, Series 2019-1A, Class E, 5.69%, 02/14/31 <sup>(a)</sup> .....	850	859,373
Oportun Issuance Trust, Series 2021-B, Class D, 5.41%, 05/08/31 <sup>(a)</sup> .....	2,362	2,373,738
Progress Residential Trust <sup>(a)</sup>		
4.25%, 04/19/38 .....	4,555	4,574,794

Security	Par (000)	Value
<b>United States (continued)</b>		
Progress Residential Trust <sup>(a)</sup> (continued)		
Series 2021-SFR1, Class G, 3.86%, 04/17/38 .....	USD 4,826	\$ 4,811,598
Series 2021-SFR1, Class H, 5.00%, 04/17/38 .....	750	767,169
Series 2021-SFR3, Class G, 4.25%, 05/17/26 .....	3,190	3,202,210
Series 2021-SFR3, Class H, 4.75%, 05/17/26 .....	1,140	1,132,671
Regional Management Issuance Trust, Series 2020-1, Class D, 6.77%, 10/15/30 <sup>(a)</sup> .....	2,050	2,111,681
Republic Finance Issuance Trust, Series 2020-A, Class D, 7.00%, 11/20/30 <sup>(a)</sup> .....	5,110	5,293,364
SMB Private Education Loan Trust <sup>(a)</sup>		
Series 2021-A, Class D1, 3.86%, 01/15/53 .....	3,500	3,493,304
Series 2021-A, Class D2, 3.86%, 01/15/53 .....	1,910	1,905,315
Series 2021-C, Class D, 3.93%, 01/15/53 <sup>(d)</sup> .....	780	780,000
Sofi Professional Loan Program LLC, Series 2018-A, Class R1, 0.00%, 02/25/42 <sup>(a)</sup> .....	115	3,621,014
SoFi Professional Loan Program LLC <sup>(a)(d)</sup>		
Series 2015-D, Class RC, 0.00%, 10/26/37 .....	— <sup>(f)</sup>	2,120,098
Series 2017-A, Class R, 0.00%, 03/26/40 .....	105	1,835,415
Structured Asset Securities Corp Mortgage Loan Trust, (1 mo. LIBOR US + 1.80%), 1.89%, 05/25/35 <sup>(b)</sup> .....	182	183,955
Tricon American Homes Trust, Series 2017-SFR1, Class F, 5.15%, 09/17/34 <sup>(a)</sup> .....	2,740	2,750,597
Whitebox Clo II Ltd., Series 2020-2A, Class D, (3 mo. LIBOR US + 4.15%), 4.28%, 10/24/31 <sup>(a)(b)</sup> .....	2,750	2,751,232
		<u>94,410,568</u>
<b>Total Asset-Backed Securities — 11.5%</b> <b>(Cost: \$273,416,610)</b> .....		<u>271,394,524</u>

Shares

## Common Stocks

<b>Argentina — 0.5%</b>		
MercadoLibre, Inc. <sup>(g)</sup> .....	7,479	12,560,233
<b>Canada — 0.9%</b>		
Enbridge, Inc. ....	483,657	19,268,382
Shopify, Inc., Class A <sup>(g)</sup> .....	2,200	2,982,716
		<u>22,251,098</u>
<b>Cayman Islands — 0.5%</b>		
Diversey Holdings Ltd. <sup>(g)</sup> .....	544,543	8,734,470
Hedosophia European Growth <sup>(g)</sup> .....	140,691	1,580,803
Hedosophia European Growth .....	46,899	54,345
Highland Transcend Partners I Corp. ....	114,071	1,192,042
		<u>11,561,660</u>
<b>China — 0.9%</b>		
Alibaba Group Holding Ltd., ADR .....	45,233	6,696,746
JD Health International, Inc. <sup>(e)(g)</sup> .....	413,500	3,984,925
Kindstar Globalgene Technology, Inc., (Acquired 07/08/21, Cost: \$1,705,424) <sup>(h)</sup> .....	1,341,000	995,881
Kindstar Globalgene Technology, Inc. <sup>(a)(g)</sup> .....	707,000	541,286
Li Auto, Inc., ADR .....	73,466	1,931,421
Tencent Holdings Ltd. ....	125,400	7,486,219
		<u>21,636,478</u>
<b>Finland — 0.2%</b>		
Neste OYJ .....	68,593	3,869,489

Consolidated Schedule of Investments (unaudited) (continued)  
September 30, 2021

BlackRock Capital Allocation Trust (BCAT)  
(Percentages shown are based on Net Assets)

Security	Shares	Value
<b>France — 2.2%</b>		
Alstom SA	186,241	\$ 7,064,630
Arkema SA	71,845	9,473,973
BNP Paribas SA	31,111	1,990,503
Cie de Saint-Gobain	76,691	5,161,075
Danone SA	119,041	8,115,968
LVMH Moet Hennessy Louis Vuitton SE	11,844	8,483,426
Safran SA	76,700	9,701,062
Societe Generale SA	45,205	1,415,587
		51,406,224
<b>Germany — 2.9%</b>		
Adidas AG	26,214	8,237,918
Allianz SE, Registered Shares	40,557	9,086,616
Auto1 Group SE <sup>(a)(g)</sup>	216,524	7,918,089
Daimler AG, Registered Shares	136,840	12,073,623
Deutsche Telekom AG, Registered Shares	529,607	10,620,841
Puma SE	47,338	5,262,332
Siemens AG, Registered Shares	46,031	7,528,416
Vantage Towers AG	224,398	7,621,189
		68,349,024
<b>Hong Kong — 0.4%</b>		
AIA Group Ltd.	788,200	9,067,768
<b>India — 0.4%</b>		
Think & Learn Private Ltd., (Acquired 12/11/20, Cost: \$5,113,105) <sup>(d)(h)</sup>	2,279	8,752,539
<b>Ireland — 0.3%</b>		
Aptiv PLC <sup>(g)</sup>	36,446	5,429,360
Trane Technologies PLC	8,338	1,439,556
		6,868,916
<b>Israel — 0.5%</b>		
ION Acquisition Corp. 2 Ltd.	71,675	718,183
Playtika Holding Corp. <sup>(g)</sup>	401,825	11,102,425
SimilarWeb Ltd. <sup>(g)</sup>	30,842	645,523
		12,466,131
<b>Italy — 0.9%</b>		
Assicurazioni Generali SpA	23,180	490,934
Enel SpA	1,142,577	8,769,527
Intesa Sanpaolo SpA	3,951,996	11,188,037
		20,448,498
<b>Japan — 0.6%</b>		
Daifuku Co. Ltd.	3,500	328,250
Disco Corp.	1,500	420,131
FANUC Corp.	3,000	657,786
Hoya Corp.	54,967	8,575,881
Keyence Corp.	1,300	775,932
Kose Corp.	4,700	562,098
Oriental Land Co. Ltd.	4,600	744,168
Recruit Holdings Co. Ltd.	14,500	886,325
Sony Group Corp.	8,100	899,251
Z Holdings Corp.	110,500	707,206
		14,557,028
<b>Netherlands — 2.3%</b>		
Adyen NV <sup>(a)(g)</sup>	3,966	11,086,405
Akzo Nobel NV	55,524	6,066,808
ASML Holding NV	18,976	14,176,176

Security	Shares	Value
<b>Netherlands (continued)</b>		
ING Groep NV	941,583	\$ 13,689,206
NXP Semiconductors NV	43,675	8,554,622
		53,573,217
<b>Norway — 0.0%</b>		
LINK Mobility Group Holding ASA <sup>(g)</sup>	53,629	207,864
<b>Poland — 0.0%</b>		
InPost SA <sup>(g)</sup>	57,382	952,164
<b>Singapore — 0.1%</b>		
Sea Ltd., ADR	6,300	2,007,999
<b>South Korea — 0.3%</b>		
Amorepacific Corp.	40,489	6,056,320
<b>Spain — 0.4%</b>		
Cellnex Telecom SA <sup>(a)</sup>	169,475	10,463,395
<b>Sweden — 0.7%</b>		
Sandvik AB	314,674	7,189,138
Volvo AB, B Shares	397,378	8,872,052
		16,061,190
<b>Switzerland — 0.5%</b>		
ABB Ltd., Registered Shares	26,564	888,614
Cie Financiere Richemont SA, Class A, Registered Shares	13,552	1,405,099
On Holding AG, Class A <sup>(g)</sup>	104,674	3,153,828
TE Connectivity Ltd.	55,426	7,605,556
		13,053,097
<b>Taiwan — 0.5%</b>		
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	109,452	12,220,316
<b>United Kingdom — 2.7%</b>		
10x Future Technologies Holdings Ltd., (Acquired 05/13/21, Cost: \$4,334,124) <sup>(d)(h)</sup>	114,500	4,009,668
Alphawave IP Group PLC <sup>(g)</sup>	471,648	1,474,357
AstraZeneca PLC	105,757	12,745,594
BP PLC, ADR	82,837	2,263,935
Capri Holdings Ltd. <sup>(g)</sup>	42,191	2,042,466
Compass Group PLC <sup>(g)</sup>	256,885	5,253,600
Genius Sports Ltd. <sup>(g)</sup>	119,533	2,230,486
Lloyds Banking Group PLC	24,264,062	15,102,455
THG PLC <sup>(g)</sup>	308,451	2,107,127
Unilever PLC	219,484	11,882,496
Vodafone Group PLC	2,551,742	3,882,965
		62,995,149
<b>United States — 35.8%</b>		
Abbott Laboratories	129,399	15,285,904
AbbVie, Inc.	136,709	14,746,800
ACV Auctions, Inc., Class A <sup>(g)</sup>	200,364	3,584,512
Advance Auto Parts, Inc.	8,476	1,770,552
Air Products & Chemicals, Inc.	37,411	9,581,331
Airbnb, Inc., Class A <sup>(g)</sup>	9,915	1,663,241
Alight, Inc., Class A, (Acquired 08/24/21, Cost: \$866,600) <sup>(h)</sup>	86,660	994,857
Alkami Technology, Inc. <sup>(g)</sup>	119,197	2,941,782
Alnylam Pharmaceuticals, Inc. <sup>(g)</sup>	11,421	2,156,399
Alphabet, Inc., Class A <sup>(g)</sup>	244	652,339
Alphabet, Inc., Class C <sup>(g)</sup>	9,464	25,224,494
AltC Acquisition Corp., Class A, Class A <sup>(g)</sup>	135,303	1,327,322
Amazon.com, Inc. <sup>(g)(i)</sup>	6,099	20,035,459

Consolidated Schedule of Investments (unaudited) (continued)

September 30, 2021

BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Shares	Value
<b>United States (continued)</b>		
American Tower Corp.....	55,092	\$ 14,621,968
Apple, Inc.....	105,949	14,991,783
Applied Materials, Inc.....	59,808	7,699,084
Arrival Ltd., (Acquired 09/27/21, Cost: \$2,029,301) <sup>(h)</sup> ..	279,863	3,680,198
Astra Space, Inc., (Acquired 08/20/21, Cost: \$2,055,190) <sup>(h)</sup> .....	205,519	1,785,960
Autodesk, Inc. <sup>(g)</sup> .....	34,704	9,896,540
Bank of America Corp. <sup>(i)</sup> .....	315,190	13,379,815
Bath & Body Works, Inc.....	35,784	2,255,466
Berkshire Grey, Inc.....	49,000	344,470
Best Buy Co., Inc.....	11,608	1,227,082
Blend Labs, Inc., Class A <sup>(g)</sup> .....	272,054	3,667,288
Boston Scientific Corp. <sup>(g)</sup> .....	405,531	17,595,990
Bristol-Myers Squibb Co.....	163,671	9,684,413
California Resources Corp. <sup>(g)</sup> .....	62,728	2,571,848
Cano Health, Inc., (Acquired 09/02/21, Cost: \$2,773,110) <sup>(h)</sup> .....	277,311	3,516,303
Capital One Financial Corp.....	74,285	12,031,941
CareMax, Inc., (Acquired 07/22/21, Cost: \$607,500) <sup>(h)</sup> .....	60,750	586,845
Caresyntax, Inc. <sup>(d)</sup> .....	7,084	1,218,802
Carrier Global Corp.....	35,342	1,829,302
Charles Schwab Corp.....	173,447	12,633,879
Charter Communications, Inc., Class A <sup>(g)</sup> .....	8,743	6,361,057
Climate Real Impact Solutions II Acquisition Corp. <sup>(g)</sup> ..	47,791	467,396
Climate Real Impact Solutions II Acquisition Corp. ....	9,558	10,036
Comcast Corp., Class A .....	231,924	12,971,509
ConocoPhillips .....	147,861	10,020,540
Constellation Brands, Inc., Class A .....	2,226	468,996
Costco Wholesale Corp.....	28,725	12,907,579
Crowdstrike Holdings, Inc., Class A <sup>(g)</sup> .....	3,000	737,340
Crown PropTech Acquisitions .....	133,056	1,306,610
Crown PropTech Acquisitions Pvt Ltd. <sup>(d)</sup> .....	51,000	29,070
D.R. Horton, Inc.....	52,400	4,400,028
Danaher Corp.....	1,613	491,062
Davidson Kempner Merchant Co-investment Fund LP, (Acquired 04/01/21, Cost: \$5,016,900) <sup>(d)(h)</sup> .....	5,016,900	5,465,110
Deere & Co.....	4,014	1,344,971
Delta Air Lines, Inc. <sup>(g)</sup> .....	25,357	1,080,462
Devon Energy Corp.....	46,248	1,642,266
DexCom, Inc. <sup>(g)</sup> .....	4,251	2,324,702
Diamondback Energy, Inc.....	8,683	822,020
Doma Holdings, Inc., (Acquired 09/08/21, Cost: \$2,597,370) <sup>(h)</sup> .....	259,737	1,922,054
DoubleVerify Holdings, Inc., Series A, (Acquired 11/18/20, Cost: \$1,227,716), 11/18/20 <sup>(h)</sup> .....	71,332	2,424,518
Edwards Lifesciences Corp. <sup>(g)</sup> .....	28,600	3,237,806
Energy Transfer LP.....	116,685	1,117,842
Enterprise Products Partners LP .....	314,982	6,816,210
Epic Games, Inc., (Acquired 03/29/21, Cost: \$2,499,240), 07/02/20 <sup>(d)(h)</sup> .....	2,824	2,668,906
EQT Corp. <sup>(g)</sup> .....	817,861	16,733,436
FedEx Corp.....	4,721	1,035,268
Ford Motor Co. <sup>(g)</sup> .....	155,824	2,206,468
Fortive Corp.....	195,094	13,767,784
Freepor-McMoRan, Inc.....	374,185	12,172,238
Frontier Communications Parent, Inc. <sup>(g)</sup> .....	38,999	1,086,902
Generac Holdings, Inc. <sup>(g)</sup> .....	2,225	909,291
Global Payments, Inc.....	38,169	6,014,671
Green Plains, Inc. <sup>(g)</sup> .....	78,940	2,577,391
Hilton Worldwide Holdings, Inc. <sup>(g)</sup> .....	10,277	1,357,694

Security	Shares	Value
<b>United States (continued)</b>		
Home Depot, Inc.....	23,239	\$ 7,628,434
International Flavors & Fragrances, Inc.....	42,654	5,703,693
Intuitive Surgical, Inc. <sup>(g)</sup> .....	2,831	2,814,439
Israel Amplify Program Corp. <sup>(d)</sup> .....	64,193	16,690
Joby Aviation, Inc., (Acquired 09/02/21, Cost: \$1,312,420) <sup>(h)</sup> .....	131,242	1,320,295
Johnson & Johnson .....	129,660	20,940,090
Johnson Controls International PLC .....	22,944	1,562,028
JPMorgan Chase & Co.....	6,666	1,091,158
JumpCloud, Inc., (Acquired 09/03/21, Cost: \$443,302) <sup>(d)(h)</sup> .....	74,023	443,398
Khosla Ventures Acquisition Co. <sup>(g)</sup> .....	144,123	1,422,494
Kins Technology Group, Inc.....	312,827	3,128,270
Kins Technology Group, Inc. <sup>(d)</sup> .....	97,759	75,274
Las Vegas Sands Corp. <sup>(g)</sup> .....	40,937	1,498,294
Latch, Inc., (Acquired 06/04/21, Cost: \$1,778,410) <sup>(h)</sup> ..	177,841	2,004,268
Liberty Broadband Corp., Class C <sup>(g)</sup> .....	37,945	6,553,102
Liberty Media Acquisition Corp.....	279,322	2,885,396
Liberty Media Corp. - Liberty SiriusXM, Class C.....	265,797	12,617,384
Lightning eMotors, Inc.....	82,174	260,358
Lions Gate Entertainment Corp., Class A <sup>(g)</sup> .....	7,776	110,341
Lowe's Cos., Inc.....	34,761	7,051,616
Marqeta, Inc., Class A <sup>(g)</sup> .....	36,004	796,408
Marsh & McLennan Cos., Inc.....	69,674	10,550,734
Masco Corp.....	144,554	8,029,975
Mastercard, Inc., Class A .....	40,357	14,031,322
Matterport, Inc., (Acquired 08/27/21, Cost: \$874,640) <sup>(h)</sup> .....	87,464	1,653,944
McDonald's Corp.....	29,321	7,069,586
Medallia, Inc. <sup>(g)</sup> .....	251,932	8,532,937
Micron Technology, Inc.....	141,276	10,027,770
Microsoft Corp. <sup>(i)</sup> .....	156,362	44,081,575
Moderna, Inc. <sup>(g)</sup> .....	6,429	2,474,265
MoneyLion, Inc., (Acquired 09/22/21, Cost: \$1,536,260) <sup>(h)</sup> .....	153,626	906,071
Monster Beverage Corp. <sup>(g)</sup> .....	6,475	575,174
Morgan Stanley .....	90,136	8,771,134
NextEra Energy, Inc.....	162,405	12,752,041
Northern Genesis Acquisition Corp. II <sup>(g)</sup> .....	104,780	1,040,465
Northern Genesis Acquisition Corp. II .....	34,926	37,371
NVIDIA Corp.....	1,760	364,602
Offerpad Solutions, Inc., (Acquired 09/01/21, Cost: \$2,025,910) <sup>(h)</sup> .....	202,591	1,553,120
Ovintiv, Inc.....	24,262	797,735
Parker-Hannifin Corp.....	35,219	9,847,937
PayPal Holdings, Inc. <sup>(g)</sup> .....	45,291	11,785,171
Penn National Gaming, Inc. <sup>(g)</sup> .....	13,854	1,003,861
Playstudios, Inc., (Acquired 07/30/21, Cost: \$2,839,240) <sup>(h)</sup> .....	283,924	1,294,693
PPG Industries, Inc.....	56,975	8,147,995
PubMatic, Inc., Class A <sup>(g)</sup> .....	16,124	424,867
PVH Corp. <sup>(g)</sup> .....	16,978	1,745,169
Quest Diagnostics, Inc.....	12,855	1,867,960
Regeneron Pharmaceuticals, Inc. <sup>(g)</sup> .....	4,110	2,487,290
ResMed, Inc.....	6,640	1,749,972
Rocket Lab USA, Inc., (Acquired 08/25/21, Cost: \$1,525,780) <sup>(h)</sup> .....	152,578	2,164,125
Rotor Acquisition Ltd. <sup>(d)</sup> .....	25,710	198,995
salesforce.com, Inc. <sup>(g)</sup> .....	55,985	15,184,252
Sarcos Technology and Robotics, (Acquired 09/24/21, Cost: \$9,644,590) <sup>(h)</sup> .....	964,459	6,836,324

# Consolidated Schedule of Investments (unaudited) (continued)

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## BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Shares	Value
<b>United States (continued)</b>		
Sarcos Technology and Robotics Corp. <sup>(g)</sup>	48,017	\$ 371,171
Science Strategic Acquisition Corp. Alpha <sup>(g)</sup>	34,164	331,732
Science Strategic Acquisition Corp. Alpha	11,388	7,972
Seagen, Inc. <sup>(g)</sup>	14,484	2,459,383
Sema4 Holdings Corp., (Acquired 08/13/21, Cost: \$1,692,020) <sup>(h)</sup>	169,202	1,284,243
Sempra Energy	106,423	13,462,509
ServiceNow, Inc. <sup>(g)</sup>	18,862	11,737,257
SmartRent, Inc. <sup>(g)</sup>	178,795	2,327,911
Snorkel AI, Inc., (Acquired 06/30/21, Cost: \$189,563) <sup>(d)(h)</sup>	12,621	197,140
Sonos, Inc. <sup>(g)</sup>	73,040	2,363,574
SPDR Blackstone Senior Loan ETF	320,329	14,741,541
Spire Global, Inc., (Acquired 09/30/21, Cost: \$483,000) <sup>(h)</sup>	48,300	483,000
Starwood Property Trust, Inc.	45,958	1,121,835
Sun Country Airlines Holdings, Inc.	175,935	5,900,860
Taboola.com Ltd., (Acquired 09/02/21, Cost: \$762,000) <sup>(h)</sup>	76,200	644,652
Thermo Fisher Scientific, Inc.	26,083	14,902,000
Thimble Point Acquisition Corp.	29,700	300,267
Tishman Speyer Innovation Corp. II, Class A, Class A <sup>(g)</sup>	212,535	2,082,843
Tishman Speyer Innovation Corp. II, Class A, Class A.	42,507	35,706
TJX Cos., Inc.	113,437	7,484,573
Toast, Inc., Class A <sup>(g)</sup>	23,126	1,155,144
Toll Brothers, Inc.	25,744	1,423,386
TPB Acquisition Corp. I	77,043	758,874
Twilio, Inc., Class A <sup>(g)</sup>	2,000	638,100
United Parcel Service, Inc., Class B	85,444	15,559,352
United Rentals, Inc. <sup>(g)</sup>	4,031	1,414,599
United States Steel Corp.	35,462	779,100
UnitedHealth Group, Inc.	52,975	20,699,451
Valero Energy Corp.	60,434	4,264,827
Vertiv Holdings Co.	398,090	9,589,988
Victoria's Secret & Co. <sup>(g)</sup>	18,999	1,049,885
VMware, Inc., Class A <sup>(g)</sup>	88,387	13,143,147
Volta, Inc., Class A, (Acquired 09/29/21, Cost: \$2,323,050) <sup>(h)</sup>	232,305	2,009,438
Vulcan Materials Co.	63,811	10,794,269
Walmart, Inc.	48,271	6,728,012
Walt Disney Co. <sup>(g)</sup>	76,973	13,021,522
Wells Fargo & Co.	27,802	1,290,291
Western Digital Corp. <sup>(g)</sup>	27,019	1,524,952
Williams-Sonoma, Inc.	25,258	4,479,001
WillScot Mobile Mini Holdings Corp. <sup>(g)</sup>	6,754	214,237
Workday, Inc., Class A <sup>(g)</sup>	3,000	749,670
Wynn Resorts Ltd. <sup>(g)</sup>	12,845	1,088,614
Xilinx, Inc.	4,586	692,440
		<u>847,303,532</u>
<b>Total Common Stocks — 54.5%</b>		
<b>(Cost: \$1,146,804,672)</b>		<u>1,288,689,329</u>

Security	Par (000)	Value
<b>Corporate Bonds</b>		
<b>Argentina — 0.1%</b>		
Genneia SA, 8.75%, 09/02/27 <sup>(a)(i)</sup>	USD 1,378	\$ 1,318,851
<b>Australia — 0.3%</b>		
FMG Resources August 2006 Pty Ltd. <sup>(a)(i)</sup>		
5.13%, 05/15/24	222	237,051
4.50%, 09/15/27	158	167,077
Oceana Australian Trust, 10.25%, 08/31/25 <sup>(d)</sup>	AUD 4,163	3,009,640
Oceana Australian Trust Pvt. Ltd., 10.00%, 08/31/23 <sup>(d)</sup>	4,163	3,009,640
		<u>6,423,408</u>
<b>Austria<sup>(i)</sup> — 0.1%</b>		
BRF GmbH, 4.35%, 09/29/26 <sup>(e)</sup>	USD 600	617,737
Klabn Austria GmbH, 3.20%, 01/12/31 <sup>(a)</sup>	1,470	1,403,850
Suzano Austria GmbH, 3.13%, 01/15/32	1,355	1,306,051
		<u>3,327,638</u>
<b>Bahamas — 0.1%</b>		
Intercorp Peru Ltd., 3.88%, 08/15/29 <sup>(a)(i)</sup>	1,147	1,116,891
<b>Bahrain<sup>(e)(i)</sup> — 0.1%</b>		
BBK BSC, 5.50%, 07/09/24	1,586	1,641,807
Oil and Gas Holding Co., 7.63%, 11/07/24	1,317	1,440,074
		<u>3,081,881</u>
<b>Bermuda — 0.3%</b>		
Geopark Ltd., 5.50%, 01/17/27 <sup>(a)(i)</sup>	920	909,248
Investment Energy Resources Ltd., 6.25%, 04/26/29 <sup>(a)(i)</sup>	854	925,523
Luye Pharma Group Ltd., 1.50%, 07/09/24 <sup>(e)(k)</sup>	1,185	1,204,552
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak, 4.85%, 10/14/38 <sup>(a)(i)</sup>	2,643	2,950,744
		<u>5,990,067</u>
<b>Brazil — 0.9%</b>		
Banco do Brasil SA, 4.75%, 03/20/24	200	212,538
Braskem Netherlands Finance BV, (5 year CMT + 8.22%), 8.50%, 01/23/81 <sup>(a)(b)(i)</sup>	2,647	3,031,311
BRF SA, 4.88%, 01/24/30 <sup>(e)(i)</sup>	820	821,804
Centrais Eletricas Brasileiras SA, 4.63%, 02/04/30 <sup>(a)(i)</sup>	1,908	1,895,598
Embraer Netherlands Finance BV, 5.40%, 02/01/27 <sup>(i)</sup>	1,807	1,925,585
Gol Finance SA, 7.00%, 01/31/25 <sup>(a)(i)</sup>	2,123	2,011,277
Itau Unibanco Holding SA/Cayman Island, 5.13%, 05/13/23 <sup>(a)(i)</sup>	1,680	1,758,330
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc., 5.50%, 01/15/30 <sup>(a)(i)</sup>	323	359,247
Oi SA, (10.00% Cash or 8.00% Cash + 4.00% PIK), 10.00%, 07/27/25 <sup>(i)(l)</sup>	2,623	2,455,784
Petrobras Global Finance BV <sup>(i)</sup>		
5.30%, 01/27/25	95	105,872
6.00%, 01/27/28	637	715,749
Rumo Luxembourg Sarl, 5.88%, 01/18/25 <sup>(a)(i)</sup>	3,143	3,253,594
Suzano Austria GmbH, 3.75%, 01/15/31 <sup>(i)</sup>	929	951,993
Usiminas International Sarl, 5.88%, 07/18/26 <sup>(a)(i)</sup>	1,777	1,867,627
Vale Overseas Ltd., 3.75%, 07/08/30 <sup>(i)</sup>	565	583,193
		<u>21,949,502</u>



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(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>British Virgin Islands<sup>(e)</sup> — 0.0%</b>		
Haimen Zhongnan Investment Development International Co. Ltd., 12.00%, 06/08/22	USD 200	\$ 179,975
RongXingDa Development BVI Ltd., 8.00%, 04/24/22	480	246,690
		426,665
<b>Canada<sup>(a)</sup> — 0.1%</b>		
1011778 BC ULC/New Red Finance, Inc. <sup>(i)</sup>		
5.75%, 04/15/25	132	138,580
3.88%, 01/15/28	196	197,931
4.38%, 01/15/28	196	198,981
Bausch Health Cos., Inc. <sup>(i)</sup>		
7.00%, 01/15/28	919	941,699
4.88%, 06/01/28	465	481,856
Brookfield Residential Properties, Inc./Brookfield		
Residential US LLC, 5.00%, 06/15/29 <sup>(i)</sup>	531	542,974
Clarios Global LP, 6.75%, 05/15/25	62	65,410
GFL Environmental, Inc. <sup>(i)</sup>		
4.25%, 06/01/25	119	122,719
5.13%, 12/15/26	119	124,963
Mattamy Group Corp.		
5.25%, 12/15/27	69	72,105
4.63%, 03/01/30 <sup>(i)</sup>	278	284,076
Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25	53	54,284
		3,225,578
<b>Cayman Islands — 2.3%</b>		
Agile Group Holdings Ltd. <sup>(e)</sup>		
5.75%, 01/02/25	800	750,000
(5 year CMT + 11.08%), 7.75% <sup>(b)(i)(m)</sup>	1,600	1,439,800
(5 year CMT + 11.29%), 7.88% <sup>(b)(m)</sup>	200	181,000
Bioceanico Sovereign Certificate Ltd., 0.00%, 06/05/34 <sup>(e)(i)(n)</sup>		
	2,799	2,129,287
Central China Real Estate Ltd. <sup>(e)</sup>		
7.65%, 08/27/23	380	239,400
7.25%, 07/16/24	200	121,663
China Aoyuan Group Ltd. <sup>(e)</sup>		
7.95%, 06/21/24	380	326,800
5.98%, 08/18/25	410	315,700
6.20%, 03/24/26	1,100	836,000
China Evergrande Group <sup>(e)</sup>		
8.25%, 03/23/22	700	181,125
10.50%, 04/11/24	400	95,000
China SCE Group Holdings Ltd., 7.00%, 05/02/25 <sup>(e)(i)</sup>		
	2,000	1,870,000
DaFa Properties Group Ltd., 9.95%, 01/18/22 <sup>(e)</sup>	370	343,822
Dexin China Holdings Co. Ltd., 11.88%, 04/23/22 <sup>(e)</sup>	380	367,365
Emaar Sukuk Ltd., 3.64%, 09/15/26 <sup>(e)(i)</sup>	200	209,000
Fantasia Holdings Group Co. Ltd. <sup>(e)</sup>		
6.95%, 12/17/21	320	216,000
9.25%, 07/28/23 <sup>(i)</sup>	4,000	1,270,000
9.88%, 10/19/23	650	195,000
Hilong Holding Ltd., 9.75%, 11/18/24 <sup>(e)</sup>	410	360,800
Jiayuan International Group Ltd., 13.75%, 02/18/23 <sup>(e)</sup>	350	357,175
Jingrui Holdings Ltd. <sup>(e)</sup>		
12.75%, 03/11/22 <sup>(i)</sup>	1,450	1,366,444
12.00%, 07/25/22	370	331,913
Kaisa Group Holdings Ltd. <sup>(e)</sup>		
10.88%, 07/23/23 <sup>(i)</sup>	2,800	2,302,650
11.25%, 04/16/25	280	216,300
9.95%, 07/23/25	200	149,250

Security	Par (000)	Value
<b>Cayman Islands (continued)</b>		
Kaisa Group Holdings Ltd. <sup>(e)</sup> (continued)		
11.70%, 11/11/25 <sup>(i)</sup>	USD 850	\$ 648,125
Logan Group Co. Ltd., 5.75%, 01/14/25 <sup>(e)(i)</sup>	1,500	1,488,750
Melco Resorts Finance Ltd.		
4.88%, 06/06/25 <sup>(e)(i)</sup>	1,049	1,050,967
5.38%, 12/04/29 <sup>(e)</sup>	2,000	2,033,000
5.38%, 12/04/29 <sup>(e)(i)</sup>	729	741,028
Modern Land China Co. Ltd., 9.80%, 04/11/23 <sup>(e)</sup>	680	564,400
Oryx Funding Ltd., 5.80%, 02/03/31 <sup>(e)(i)</sup>	1,308	1,379,940
Powerlong Real Estate Holdings Ltd., 6.25%, 08/10/24 <sup>(e)(i)</sup>		
	1,200	1,155,000
Redco Properties Group Ltd., 8.00%, 04/13/22 <sup>(e)</sup>	610	566,271
Redsun Properties Group Ltd. <sup>(e)(i)</sup>		
9.70%, 04/16/23	1,200	1,101,000
7.30%, 01/13/25	870	721,012
Ronshine China Holdings Ltd. <sup>(e)</sup>		
8.10%, 06/09/23	200	140,000
7.35%, 12/15/23 <sup>(i)</sup>	2,400	1,788,000
7.10%, 01/25/25	400	272,000
Sable International Finance Ltd., 5.75%, 09/07/27 <sup>(e)(i)</sup>	2,210	2,320,500
Shelf Drilling Holdings Ltd., 8.88%, 11/15/24 <sup>(e)(i)</sup>	153	157,208
Shimao Group Holdings Ltd., 3.45%, 01/11/31 <sup>(e)(i)</sup>	860	768,625
Shui On Development Holding Ltd. <sup>(e)</sup>		
5.50%, 03/03/25 <sup>(i)</sup>	1,500	1,458,750
5.50%, 06/29/26	390	370,500
Sinic Holdings Group Co. Ltd. <sup>(e)</sup>		
8.50%, 01/24/22 <sup>(i)</sup>	1,100	220,000
10.50%, 06/18/22	400	60,000
Sitka Holdings LLC, (3 mo. LIBOR US + 4.50%), 5.25%, 07/06/26 <sup>(e)(b)(i)</sup>		
	2,385	2,420,005
Sunac China Holdings Ltd. <sup>(e)</sup>		
5.95%, 04/26/24	680	547,740
7.00%, 07/09/25 <sup>(i)</sup>	4,200	3,349,500
Times China Holdings Ltd. <sup>(e)(i)</sup>		
6.75%, 07/08/25	1,200	1,098,000
5.75%, 01/14/27	2,230	1,951,250
Wynn Macau Ltd. <sup>(e)(i)</sup>		
4.88%, 10/01/24	593	573,653
5.13%, 12/15/29	351	329,940
XP, Inc., 3.25%, 07/01/26 <sup>(e)(i)</sup>	862	838,295
Yuzhou Group Holdings Co. Ltd. <sup>(e)</sup>		
6.00%, 01/25/22	200	187,288
8.50%, 02/04/23	380	323,665
6.00%, 10/25/23	200	154,000
8.38%, 10/30/24	490	376,075
8.30%, 05/27/25	200	146,500
7.38%, 01/13/26 <sup>(i)</sup>	4,700	3,149,000
6.35%, 01/13/27 <sup>(i)</sup>	1,133	725,120
Zhenro Properties Group Ltd. <sup>(e)(i)</sup>		
8.35%, 03/10/24	1,500	1,432,781
7.88%, 04/14/24	1,200	1,083,225
6.63%, 01/07/26	885	747,825
Zhongliang Holdings Group Co. Ltd., 8.50%, 05/19/22 <sup>(e)</sup>		
	410	332,100
		54,942,532
<b>Chile<sup>(j)</sup> — 0.3%</b>		
Celulosa Arauco y Constitucion SA, 4.20%, 01/29/30 <sup>(e)</sup>		
	1,760	1,893,980

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Security	Par (000)	Value
<b>Chile (continued)</b>		
Embotelladora Andina SA, 3.95%, 01/21/50 <sup>(e)</sup> .....	USD 150	\$ 157,575
Kenbourne Invest SA, 6.88%, 11/26/24 <sup>(a)</sup> .....	2,864	3,012,212
VTR Comunicaciones SpA <sup>(a)</sup>		
5.13%, 01/15/28 .....	1,428	1,508,146
4.38%, 04/15/29 .....	1,485	1,522,125
		<u>8,094,038</u>
<b>China<sup>(e)</sup> — 1.3%</b>		
21Vianet Group, Inc., 7.88%, 10/15/21 <sup>(i)</sup> .....	1,200	1,198,080
Central China Real Estate Ltd., 7.25%, 08/13/24 <sup>(i)</sup> .....	1,410	856,575
China Aoyuan Group Ltd., 6.35%, 02/08/24 <sup>(i)</sup> .....	1,200	1,017,600
China Evergrande Group		
9.50%, 04/11/22 .....	850	211,437
11.50%, 01/22/23 .....	750	180,000
China Grand Automotive Services Ltd., 8.63%, 04/08/22 .....	370	346,251
China SCE Group Holdings Ltd., 7.25%, 04/19/23 <sup>(i)</sup> .....	1,200	1,166,100
CIFI Holdings Group Co. Ltd., 5.95%, 10/20/25 .....	1,500	1,485,000
Easy Tactic Ltd.		
9.13%, 07/28/22 <sup>(i)</sup> .....	1,750	1,377,250
12.38%, 11/18/22 <sup>(i)</sup> .....	1,750	1,365,000
11.75%, 08/02/23 .....	370	268,250
11.63%, 09/03/24 .....	380	250,800
Fantasia Holdings Group Co. Ltd., 11.75%, 04/17/22 .....	820	319,800
Fortune Star BVI Ltd. <sup>(i)</sup>		
6.85%, 07/02/24 .....	1,500	1,556,250
5.05%, 01/27/27 .....	2,800	2,737,000
Greenland Global Investment Ltd., 6.75%, 04/21/22 .....	200	156,600
Haimen Zhongnan Investment Development International Co. Ltd., 10.88%, 06/18/22 .....	200	180,000
Health & Happiness H&H International Holdings Ltd., 5.63%, 10/24/24 .....	800	819,400
Huarong Finance 2019 Co. Ltd., 2.50%, 02/24/23 .....	200	189,500
Kaisa Group Holdings Ltd., 9.38%, 06/30/24 <sup>(i)</sup> .....	2,560	1,971,200
KWG Group Holdings Ltd., 7.88%, 09/01/23 <sup>(i)</sup> .....	1,500	1,447,500
New Metro Global Ltd., 6.50%, 05/20/22 <sup>(i)</sup> .....	5,000	4,887,500
RKPF Overseas Ltd. <sup>(i)</sup>		
Series 2019-A, 6.00%, 09/04/25 .....	1,500	1,447,500
Series 2020-A, 5.20%, 01/12/26 .....	1,300	1,200,875
Ronshine China Holdings Ltd., 8.95%, 01/22/23 .....	200	146,000
Scenery Journey Ltd.		
11.50%, 10/24/22 .....	500	88,750
12.00%, 10/24/23 .....	600	111,000
Seazen Group Ltd., 6.00%, 08/12/24 <sup>(i)</sup> .....	1,500	1,447,500
Wanda Group Overseas Ltd., 7.50%, 07/24/22 <sup>(i)</sup> .....	1,500	1,410,000
Wanda Properties Overseas Ltd.		
6.95%, 12/05/22 .....	750	734,672
6.88%, 07/23/23 .....	750	723,891
		<u>31,297,281</u>
<b>Colombia — 0.4%</b>		
Banco GNB Sudameris SA, (5 year CMT + 6.66%), 7.50%, 04/16/31 <sup>(a)(b)(i)</sup> .....	691	705,165
Bancolombia SA, 3.00%, 01/29/25 .....	200	202,162
Ecopetrol SA		
5.38%, 06/26/26 .....	85	92,117
5.88%, 05/28/45 <sup>(i)</sup> .....	2,478	2,502,780

Security	Par (000)	Value
<b>Colombia (continued)</b>		
Empresas Publicas de Medellin ESP, 4.25%, 07/18/29 <sup>(a)(i)</sup> .....	USD 2,624	\$ 2,607,928
Geopark Ltd., 6.50%, 09/21/24 <sup>(a)(i)</sup> .....	763	781,264
Grupo Aval Ltd., 4.38%, 02/04/30 <sup>(a)(i)</sup> .....	1,400	1,377,075
Millicom International Cellular SA, 5.13%, 01/15/28 <sup>(e)(i)</sup> .....	2,117	2,196,445
SURA Asset Management SA, 4.88%, 04/17/24 <sup>(a)(i)</sup> .....	100	107,644
		<u>10,572,580</u>
<b>Cyprus — 0.0%</b>		
MHP SE, 7.75%, 05/10/24 <sup>(a)(i)</sup> .....	423	457,580
<b>Dominican Republic — 0.1%</b>		
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 <sup>(a)(i)</sup> .....	2,872	2,998,189
<b>France<sup>(a)</sup> — 0.2%</b>		
Altice France SA <sup>(i)</sup>		
7.38%, 05/01/26 .....	571	592,470
5.50%, 01/15/28 .....	1,140	1,159,066
Loxam SAS, 4.50%, 04/15/27 .....	EUR 2,500	2,913,024
		<u>4,664,560</u>
<b>Germany — 0.4%</b>		
Adler Pelzer Holding GmbH, 4.13%, 04/01/24 <sup>(a)</sup> .....	3,303	3,575,501
APCOA Parking Holdings GmbH, (3 mo. Euribor + 5.00%), 5.00%, 01/15/27 <sup>(a)(b)</sup> .....	1,216	1,422,639
Douglas GmbH, 6.00%, 04/08/26 <sup>(a)</sup> .....	1,517	1,783,926
Kirk Beauty SUN GmbH, (8.25% Cash or 9.00% PIK), 8.25%, 10/01/26 <sup>(a)(i)</sup> .....	750	879,339
KME SE, 6.75%, 02/01/23 <sup>(e)</sup> .....	2,500	2,737,992
		<u>10,399,397</u>
<b>Guatemala<sup>(a)(i)</sup> — 0.2%</b>		
Banco Industrial SA, (5 year CMT + 4.44%), 4.88%, 01/29/31 <sup>(b)</sup> .....	USD 1,665	1,686,333
Central American Bottling Corp., 5.75%, 01/31/27 .....	2,008	2,060,459
Energuate Trust, 5.88%, 05/03/27 .....	1,904	1,970,402
		<u>5,717,194</u>
<b>Hong Kong<sup>(e)</sup> — 0.2%</b>		
China South City Holdings Ltd., 10.88%, 06/26/22 .....	410	332,100
Wanda Group Overseas Ltd., 8.88%, 03/21/23 .....	380	352,450
Yango Justice International Ltd. <sup>(i)</sup>		
10.00%, 02/12/23 .....	1,200	1,116,000
7.50%, 04/15/24 .....	2,000	1,540,000
Yanlord Land HK Co. Ltd., 5.13%, 05/20/26 .....	850	834,062
		<u>4,174,612</u>
<b>India<sup>(i)</sup> — 1.0%</b>		
Adani Electricity Mumbai Ltd., 3.95%, 02/12/30 <sup>(a)</sup> .....	1,000	999,875
Delhi International Airport Ltd. <sup>(e)</sup>		
6.13%, 10/31/26 .....	2,000	2,011,000
6.45%, 06/04/29 .....	600	584,550
GMR Hyderabad International Airport Ltd. <sup>(e)</sup>		
5.38%, 04/10/24 .....	2,000	2,044,750
4.25%, 10/27/27 .....	600	573,113
HPCL-Mittal Energy Ltd., 5.45%, 10/22/26 <sup>(e)</sup> .....	2,000	2,076,000
Manappuram Finance Ltd., 5.90%, 01/13/23 <sup>(e)</sup> .....	1,200	1,231,725
Muthoot Finance Ltd.		
6.13%, 10/31/22 <sup>(e)</sup> .....	2,294	2,363,250

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Security	Par (000)	Value
<b>India (continued)</b>		
Muthoot Finance Ltd. (continued)		
4.40%, 09/02/23 <sup>(e)</sup> .....	USD 1,500	\$ 1,523,250
ReNew Power Pvt Ltd., 5.88%, 03/05/27 <sup>(e)</sup> .....	3,800	3,984,775
Shriram Transport Finance Co. Ltd., 5.10%, 07/16/23 <sup>(e)</sup> .....	5,000	5,082,187
Vedanta Resources Finance II PLC, 13.88%, 01/21/24 <sup>(e)</sup> .....	800	859,000
		<u>23,333,475</u>
<b>Indonesia<sup>(e)(i)</sup> — 0.3%</b>		
Medco Oak Tree Pte Ltd., 7.38%, 05/14/26 .....	4,000	4,254,500
Pertamina Persero PT, 3.65%, 07/30/29 .....	1,948	2,080,464
Theta Capital Pte Ltd., 8.13%, 01/22/25 .....	1,800	1,869,525
		<u>8,204,489</u>
<b>Ireland — 0.1%</b>		
C&W Senior Financing DAC, 6.88%, 09/15/27 <sup>(e)(i)</sup> .....	1,294	1,360,317
Phosagro OAO Via Phosagro Bond Funding DAC, 3.05%, 01/23/25 <sup>(a)</sup> .....	200	207,038
		<u>1,567,355</u>
<b>Israel<sup>(a)(e)</sup> — 0.1%</b>		
Energean Israel Finance Ltd.		
4.50%, 03/30/24 .....	104	106,040
4.88%, 03/30/26 .....	1,140	1,165,650
Leviathan Bond Ltd., 5.75%, 06/30/23 .....	1,640	1,703,988
		<u>2,975,678</u>
<b>Italy<sup>(a)</sup> — 0.2%</b>		
Forno d'Asolo SpA, (3 mo. Euribor + 5.50%), 5.50%, 04/30/27 <sup>(b)</sup> .....	EUR 3,040	3,412,925
Marcolin SpA, 6.13%, 11/15/26 .....	928	1,102,231
		<u>4,515,156</u>
<b>Japan — 0.0%</b>		
Takeda Pharmaceutical Co. Ltd., 3.18%, 07/09/50 <sup>(i)</sup> ...	USD 272	275,639
<b>Jersey — 0.0%</b>		
Wheel Bidco Ltd., 6.75%, 07/15/26 <sup>(a)</sup> .....	GBP 360	486,883
<b>Kuwait — 0.1%</b>		
NBK Tier 1 Financing Ltd., (6 year USD Swap + 2.88%), 3.63% <sup>(a)(b)(i)(m)</sup> .....	USD 1,400	1,400,875
<b>Luxembourg — 1.1%</b>		
Altice Financing SA, 5.00%, 01/15/28 <sup>(a)(i)</sup> .....	1,251	1,206,245
Altice France Holding SA, 4.00%, 02/15/28 <sup>(e)</sup> .....	EUR 2,500	2,722,122
Atento Luxco 1 SA, 8.00%, 02/10/26 <sup>(a)(i)</sup> .....	USD 415	454,114
FEL Energy VI Sarl, 5.75%, 12/01/40 <sup>(i)</sup> .....	1,250	1,304,384
Garfunkelux Holdco 3 SA <sup>(a)</sup>		
6.75%, 11/01/25 .....	EUR 2,286	2,764,229
7.75%, 11/01/25 .....	GBP 3,885	5,468,010
Gol Finance SA, 8.00%, 06/30/26 <sup>(a)(i)</sup> .....	USD 876	880,380
Herens Midco Sarl, 5.25%, 05/15/29 <sup>(a)</sup> .....	EUR 1,006	1,130,341
Kenbourne Invest SA, 4.70%, 01/22/28 <sup>(a)(i)</sup> .....	USD 540	541,890
MC Brazil Downstream Trading Sarl, 7.25%, 06/30/31 <sup>(a)(i)</sup> .....	1,410	1,417,755
MHP Lux SA, 6.25%, 09/19/29 <sup>(e)(i)</sup> .....	2,205	2,233,555
Millicom International Cellular SA <sup>(a)(i)</sup>		
5.13%, 01/15/28 .....	180	186,773
4.50%, 04/27/31 .....	1,616	1,696,800
Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 <sup>(a)</sup> .....	53	54,259

Security	Par (000)	Value
<b>Luxembourg (continued)</b>		
Picard Bondco SA, 5.38%, 07/01/27 <sup>(a)</sup> .....	EUR 750	\$ 873,662
Sani/Ikos Financial Holdings 1 Sarl, 5.63%, 12/15/26 <sup>(a)</sup> .....	718	848,329
Simpar Europe SA, 5.20%, 01/26/31 <sup>(a)(i)</sup> .....	USD 1,330	1,321,954
		<u>25,104,802</u>
<b>Macau — 0.5%</b>		
Champion Path Holdings Ltd. <sup>(e)</sup>		
4.50%, 01/27/26 <sup>(i)</sup> .....	551	562,020
4.85%, 01/27/28 .....	390	394,704
MGM China Holdings Ltd., 5.88%, 05/15/26 <sup>(e)(i)</sup> .....	5,000	5,107,188
Studio City Finance Ltd., 5.00%, 01/15/29 <sup>(a)(i)</sup> .....	1,290	1,189,219
Wynn Macau Ltd., 5.50%, 01/15/26 <sup>(e)(i)</sup> .....	4,000	3,865,000
		<u>11,118,131</u>
<b>Malaysia — 0.0%</b>		
Petronas Capital Ltd., 3.50%, 04/21/30 <sup>(a)</sup> .....	200	216,486
<b>Mauritius — 0.4%</b>		
Azure Power Energy Ltd., 3.58%, 08/19/26 <sup>(a)</sup> .....	825	833,250
HTA Group Ltd., 7.00%, 12/18/25 <sup>(a)(i)</sup> .....	1,869	1,959,880
India Cleantech Energy, 4.70%, 08/10/26 <sup>(a)(i)</sup> .....	955	965,744
India Green Energy Holdings, 5.38%, 04/29/24 <sup>(a)(i)</sup> .....	1,402	1,454,575
Network i2i Ltd., (5 year CMT + 4.27%), 5.65% <sup>(b)(e)(i)(m)</sup> .....	2,450	2,606,647
UPL Corp. Ltd., (5 year CMT + 3.87%), 5.25% <sup>(b)(e)(m)</sup> ..	700	713,790
		<u>8,533,886</u>
<b>Mexico — 1.2%</b>		
Alfa SAB de CV, 6.88%, 03/25/44 <sup>(e)(i)</sup> .....	200	266,000
Alpek SAB de CV, 3.25%, 02/25/31 <sup>(a)(i)</sup> .....	200	201,850
Axtel SAB de CV, 6.38%, 11/14/24 <sup>(a)(i)</sup> .....	1,271	1,309,368
Cemex SAB de CV <sup>(i)</sup>		
5.45%, 11/19/29 <sup>(e)</sup> .....	549	592,920
3.88%, 07/11/31 <sup>(a)</sup> .....	700	698,670
Controladora Mabe SA de CV, 5.60%, 10/23/28 <sup>(a)(i)</sup> ...	1,200	1,391,850
Cydsa SAB de CV, 6.25%, 10/04/27 <sup>(a)(i)</sup> .....	2,020	2,096,760
Grupo Axo SAPI de CV, 5.75%, 06/08/26 <sup>(a)(i)</sup> .....	1,439	1,474,345
Grupo Bimbo SAB de CV, (5 year CMT + 3.28%), 5.95% <sup>(a)(b)(i)(m)</sup> .....	1,200	1,256,850
Grupo KUO SAB de CV, 5.75%, 07/07/27 <sup>(a)(i)</sup> .....	1,200	1,233,975
Mexico City Airport Trust <sup>(i)</sup>		
4.25%, 10/31/26 <sup>(a)</sup> .....	200	212,525
5.50%, 07/31/47 <sup>(e)</sup> .....	1,257	1,277,426
Operadora de Servicios Mega SA de CV Sofom ER, 8.25%, 02/11/25 <sup>(a)(i)</sup> .....	2,881	2,896,846
Orbia Advance Corp. SAB de CV <sup>(a)(i)</sup>		
6.75%, 09/19/42 .....	200	264,350
5.50%, 01/15/48 .....	1,000	1,173,938
Petroleos Mexicanos		
6.88%, 08/04/26 <sup>(i)</sup> .....	2,533	2,742,226
6.50%, 03/13/27 <sup>(i)</sup> .....	1,958	2,055,900
6.84%, 01/23/30 .....	155	159,325
5.95%, 01/28/31 <sup>(i)</sup> .....	1,458	1,409,740
5.63%, 01/23/46 <sup>(i)</sup> .....	1,447	1,152,318
6.35%, 02/12/48 <sup>(i)</sup> .....	1,362	1,163,148
7.69%, 01/23/50 <sup>(i)</sup> .....	2,910	2,740,929
Trust Fibra Uno, 5.25%, 01/30/26 <sup>(a)(i)</sup> .....	1,015	1,123,605
		<u>28,894,864</u>

Consolidated Schedule of Investments (unaudited) (continued)  
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BlackRock Capital Allocation Trust (BCAT)  
(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>Morocco — 0.1%</b>		
OCP SA, 3.75%, 06/23/31 <sup>(a)(i)</sup> .....	USD 1,220	\$ 1,216,950
<b>MultiNational — 0.0%</b>		
Mongolian Mining Corp/Energy Resources LLC, 9.25%, 04/15/24 <sup>(e)</sup> .....	390	350,025
Promigas SA ESP/Gases del Pacifico SAC, 3.75%, 10/16/29 <sup>(a)(i)</sup> .....	200	199,915
		549,940
<b>Netherlands — 0.5%</b>		
Alcoa Nederland Holding BV, 6.13%, 05/15/28 <sup>(a)(i)</sup> .....	200	216,750
Embraer Netherlands Finance BV, 6.95%, 01/17/28 <sup>(a)(i)</sup> .....	1,049	1,187,520
Equate Petrochemical BV <sup>(a)</sup>		
4.25%, 11/03/26 .....	200	220,100
2.63%, 04/28/28 <sup>(i)</sup> .....	851	854,191
Titan Holdings II BV, 5.13%, 07/15/29 <sup>(a)</sup> .....	EUR 566	665,424
United Group BV, 3.63%, 02/15/28 <sup>(e)</sup> .....	2,500	2,792,202
VEON Holdings BV, 4.00%, 04/09/25 <sup>(a)(i)</sup> .....	USD 2,085	2,186,644
Vivo Energy Investments BV, 5.13%, 09/24/27 <sup>(a)(i)</sup> .....	1,837	1,939,528
Ziggo Bond Co. BV, 6.00%, 01/15/27 <sup>(a)(i)</sup> .....	431	445,572
Ziggo BV <sup>(a)(i)</sup>		
5.50%, 01/15/27 .....	581	600,609
4.88%, 01/15/30 .....	786	810,563
		11,919,103
<b>Oman — 0.1%</b>		
OQ SAOC, 5.13%, 05/06/28 <sup>(a)(i)</sup> .....	1,529	1,542,379
<b>Panama — 0.2%</b>		
Aeropuerto Internacional de Tocumen SA, 5.13%, 08/11/61 <sup>(a)(i)</sup> .....	1,590	1,667,811
Avianca Holdings SA, Series IAI, (9.00% PIK), 9.00%, 03/31/22 <sup>(i)</sup> .....	1,078	1,073,146
Banco Nacional de Panama, 2.50%, 08/11/30 <sup>(a)</sup> .....	200	190,925
Banistmo SA, 3.65%, 09/19/22 <sup>(a)(i)</sup> .....	1,000	1,010,050
		3,941,932
<b>Paraguay — 0.0%</b>		
Frigorifico Concepcion SA, 7.70%, 07/21/28 <sup>(a)(i)</sup> .....	725	749,469
<b>Peru — 0.2%</b>		
Inkia Energy Ltd., 5.88%, 11/09/27 <sup>(e)(i)</sup> .....	2,588	2,674,439
InRetail Consumer, 3.25%, 03/22/28 <sup>(a)(i)</sup> .....	860	855,861
Kallpa Generacion SA, 4.88%, 05/24/26 <sup>(e)</sup> .....	200	213,100
Nexa Resources SA, 5.38%, 05/04/27 <sup>(a)(i)</sup> .....	1,200	1,254,975
		4,998,375
<b>Qatar — 0.0%</b>		
Qatar Petroleum, 3.30%, 07/12/51 <sup>(a)</sup> .....	200	201,335
<b>S.Georgia/S.San — 0.1%</b>		
Credit Suisse Group Guernsey VII Ltd., Series AR, 3.00%, 11/12/21 <sup>(a)(d)(e)(k)</sup> .....	CHF 1,200	1,365,524
<b>Saudi Arabia<sup>(i)</sup> — 0.3%</b>		
Arabian Centres Sukuk II Ltd., 5.63%, 10/07/26 <sup>(a)</sup> .....	USD 2,506	2,609,372
Saudi Arabian Oil Co.		
3.50%, 04/16/29 <sup>(e)</sup> .....	200	214,663
2.25%, 11/24/30 <sup>(a)</sup> .....	3,380	3,293,810
		6,117,845
<b>Singapore — 0.3%</b>		
Continuum Energy Levanter Pte Ltd., 4.50%, 02/09/27 <sup>(a)(i)</sup> .....	1,754	1,801,976

Security	Par (000)	Value
<b>Singapore (continued)</b>		
LMIRT Capital Pte Ltd., 7.25%, 06/19/24 <sup>(e)(i)</sup> .....	USD 2,000	\$ 2,077,250
Puma International Financing SA		
5.13%, 10/06/24 <sup>(a)</sup> .....	1,200	1,204,500
5.00%, 01/24/26 <sup>(e)</sup> .....	2,101	2,102,707
TML Holdings Pte Ltd., 4.35%, 06/09/26 <sup>(e)</sup> .....	700	704,375
		7,890,808
<b>South Africa<sup>(i)</sup> — 0.2%</b>		
Gold Fields Orogen Holdings BVI Ltd., 5.13%, 05/15/24 <sup>(a)</sup> .....	1,400	1,503,512
Sasol Financing USA LLC, 6.50%, 09/27/28 .....	2,456	2,707,740
		4,211,252
<b>Turkey — 0.0%</b>		
Anadolu Efes Biracilik Ve Malt Sanayii AS, 3.38%, 06/29/28 <sup>(a)(i)</sup> .....	747	759,139
<b>United Arab Emirates<sup>(e)(i)</sup> — 0.2%</b>		
DP World Salaam, (5 year CMT + 5.75%), 6.00% <sup>(b)(m)</sup> .....	1,772	1,942,555
MAF Sukuk Ltd., 4.64%, 05/14/29 .....	2,785	3,163,238
		5,105,793
<b>United Kingdom — 0.5%</b>		
Constellation Automotive Financing PLC, 4.88%, 07/15/27 <sup>(a)</sup> .....	GBP 317	423,752
Deuce Finco PLC, 5.50%, 06/15/27 <sup>(a)</sup> .....	1,308	1,782,343
Fresnillo PLC, 4.25%, 10/02/50 <sup>(a)</sup> .....	USD 200	207,475
Inspired Entertainment Financing PLC, 7.88%, 06/01/26 <sup>(a)</sup> .....	GBP 675	932,233
International Game Technology PLC, 6.25%, 01/15/27 <sup>(a)(i)</sup> .....	USD 600	678,000
Liquid Telecommunications Financing PLC, 5.50%, 09/04/26 <sup>(a)(i)</sup> .....	1,652	1,701,560
Royalty Pharma PLC, 3.55%, 09/02/50 <sup>(i)</sup> .....	235	230,847
Vedanta Resources Finance II PLC		
8.00%, 04/23/23 <sup>(e)</sup> .....	300	291,338
8.95%, 03/11/25 <sup>(a)(i)</sup> .....	1,439	1,435,402
Vedanta Resources Ltd., 6.38%, 07/30/22 <sup>(e)(i)</sup> .....	1,700	1,695,006
Virgin Media Finance PLC, 5.00%, 07/15/30 <sup>(a)(i)</sup> .....	887	909,596
Virgin Media Secured Finance PLC, 4.50%, 08/15/30 <sup>(a)(i)</sup> .....	748	760,155
Vmed O2 UK Financing I PLC, 4.25%, 01/31/31 <sup>(a)(i)</sup> .....	671	669,323
Vodafone Group PLC, 4.25%, 09/17/50 <sup>(i)</sup> .....	205	236,243
		11,953,273
<b>United States — 10.5%</b>		
AbbVie, Inc., 4.25%, 11/21/49 <sup>(i)</sup> .....	164	194,250
Acadia Healthcare Co., Inc., 5.00%, 04/15/29 <sup>(a)(i)</sup> .....	243	253,024
ADT Security Corp., 4.88%, 07/15/32 <sup>(a)(i)</sup> .....	404	407,535
AECOM, 5.13%, 03/15/27 <sup>(i)</sup> .....	138	152,835
Affinity Gaming, 6.88%, 12/15/27 <sup>(a)(i)</sup> .....	1,000	1,051,725
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC <sup>(a)(i)</sup>		
3.50%, 03/15/29 .....	4,435	4,426,019
4.88%, 02/15/30 .....	3,801	4,095,577
Allegiant Travel Co., 8.50%, 02/05/24 <sup>(a)(i)</sup> .....	5,000	5,350,000
Amazon.com, Inc. <sup>(i)</sup>		
2.50%, 06/03/50 .....	249	233,202
3.10%, 05/12/51 .....	502	524,816
American Builders & Contractors Supply Co., Inc., 4.00%, 01/15/28 <sup>(a)(i)</sup> .....	97	99,061
American Tower Corp. <sup>(i)</sup>		
3.10%, 06/15/50 .....	301	294,639

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(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United States (continued)</b>		
American Tower Corp. <sup>(i)</sup> (continued)		
2.95%, 01/15/51	USD 252	\$ 237,662
AMN Healthcare, Inc., 4.00%, 04/15/29 <sup>(a)(i)</sup>	224	230,720
Anheuser-Busch InBev Worldwide, Inc., 4.50%, 06/01/50 <sup>(i)</sup>	361	430,934
Anthem, Inc., 3.13%, 05/15/50 <sup>(i)</sup>	289	292,298
Apple, Inc., 2.65%, 02/08/51 <sup>(i)</sup>	244	233,413
Aramark Services, Inc., 5.00%, 02/01/28 <sup>(a)(i)</sup>	1,243	1,277,182
Arconic Corp. <sup>(a)(i)</sup>		
6.00%, 05/15/25	97	101,871
6.13%, 02/15/28	83	87,982
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 5.25%, 04/30/25 <sup>(a)(i)</sup>	244	254,804
Ashton Woods USA LLC/Ashton Woods Finance Co., 4.63%, 08/01/29 <sup>(a)(i)</sup>	385	388,746
AT&T, Inc., 3.30%, 02/01/52 <sup>(i)</sup>	247	239,160
Avaya, Inc., 6.13%, 09/15/28 <sup>(a)</sup>	65	68,346
Azul Investments LLP <sup>(i)</sup>		
5.88%, 10/26/24 <sup>(e)</sup>	2,955	2,785,642
7.25%, 06/15/26 <sup>(a)</sup>	1,015	969,325
B&G Foods, Inc. <sup>(g)(i)</sup>		
5.25%, 04/01/25	96	98,290
5.25%, 09/15/27	122	127,244
Ball Corp., 2.88%, 08/15/30 <sup>(i)</sup>	337	327,101
Bank of America Corp. <sup>(b)(i)</sup>		
(3 mo. LIBOR US + 3.15%), 4.08%, 03/20/51	316	373,931
(SOFR + 1.65%), 3.48%, 03/13/52	277	299,043
Bausch Health Americas, Inc., 9.25%, 04/01/26 <sup>(a)(i)</sup>	390	416,510
Bausch Health Cos., Inc. <sup>(a)(i)</sup>		
9.00%, 12/15/25	394	415,857
5.75%, 08/15/27	131	137,223
Berry Global, Inc., 4.88%, 07/15/26 <sup>(a)(i)</sup>	330	346,517
Blue Racer Midstream LLC/Blue Racer Finance Corp., 7.63%, 12/15/25 <sup>(a)(i)</sup>	398	430,338
Bristow Group, Inc., 6.88%, 03/01/28 <sup>(a)(i)</sup>	1,204	1,252,786
Broadcom, Inc., 3.75%, 02/15/51 <sup>(a)(i)</sup>	517	515,914
Buckeye Partners LP, 4.15%, 07/01/23 <sup>(g)</sup>	69	71,070
Builders FirstSource, Inc., 6.75%, 06/01/27 <sup>(a)(i)</sup>	100	106,000
Caesars Entertainment, Inc., 6.25%, 07/01/25 <sup>(a)(i)</sup>	4,096	4,312,095
Caesars Resort Collection LLC/CRC Finco, Inc., 5.75%, 07/01/25 <sup>(a)(i)</sup>	906	955,128
California Resources Corp., 7.13%, 02/01/26 <sup>(a)(i)</sup>	583	615,243
Calpine Corp. <sup>(a)(i)</sup>		
4.50%, 02/15/28	4,227	4,311,540
5.13%, 03/15/28	585	592,449
Carrols Restaurant Group, Inc., 5.88%, 07/01/29 <sup>(a)</sup>	140	131,775
CCO Holdings LLC/CCO Holdings Capital Corp., 4.75%, 03/01/30 <sup>(a)(i)</sup>	803	839,516
CDK Global, Inc., 5.25%, 05/15/29 <sup>(a)(i)</sup>	109	117,734
Cedar Fair LP/Canada's Wonderland Co./Magnum Management Corp./Millennium Op, 5.50%, 05/01/25 <sup>(a)(i)</sup>	417	433,159
Centene Corp. <sup>(i)</sup>		
2.45%, 07/15/28	2,423	2,435,115
4.63%, 12/15/29	924	1,006,975
2.63%, 08/01/31	1,617	1,606,069
Centennial Resource Production LLC, 5.38%, 01/15/26 <sup>(a)(i)</sup>	150	147,195
Charles River Laboratories International, Inc., 4.25%, 05/01/28 <sup>(a)</sup>	69	71,612

Security	Par (000)	Value
<b>United States (continued)</b>		
Charter Communications Operating LLC/Charter Communications Operating Capital <sup>(i)</sup>		
3.50%, 06/01/41	USD 234	\$ 229,775
3.70%, 04/01/51	297	289,166
Cheniere Energy Partners LP		
5.63%, 10/01/26 <sup>(i)</sup>	3,740	3,842,850
4.50%, 10/01/29 <sup>(i)</sup>	391	415,684
3.25%, 01/31/32 <sup>(a)</sup>	877	879,894
Cheniere Energy, Inc., 4.63%, 10/15/28 <sup>(i)</sup>	846	891,473
Chesapeake Energy Corp. <sup>(a)(i)</sup>		
5.50%, 02/01/26	1,373	1,434,785
5.88%, 02/01/29	251	268,181
Churchill Downs, Inc., 4.75%, 01/15/28 <sup>(a)</sup>	69	72,191
Cinemark Holdings, Inc., 4.50%, 08/15/25 <sup>(g)(k)</sup>	4,035	6,432,207
Citgo Holding, Inc., 9.25%, 08/01/24 <sup>(a)(i)</sup>	1,275	1,284,562
Citigroup, Inc., (SOFR + 4.55%), 5.32%, 03/26/41 <sup>(b)(i)</sup>	221	293,412
Clarios Global LP/Clarios US Finance Co., 6.25%, 05/15/26 <sup>(a)(i)</sup>	124	130,281
Clean Harbors, Inc., 4.88%, 07/15/27 <sup>(a)(i)</sup>	75	77,813
CNX Resources Corp., 7.25%, 03/14/27 <sup>(a)(i)</sup>	390	415,233
Compass Minerals International, Inc., 6.75%, 12/01/27 <sup>(a)</sup>	69	73,226
Continental Resources, Inc., 4.38%, 01/15/28 <sup>(i)</sup>	548	606,225
Crown Castle International Corp., 3.25%, 01/15/51 <sup>(i)</sup>	198	195,418
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 <sup>(a)(i)</sup>	658	673,430
CSC Holdings LLC <sup>(a)(i)</sup>		
5.75%, 01/15/30	1,433	1,456,967
4.63%, 12/01/30	585	554,565
CVS Health Corp., 5.05%, 03/25/48 <sup>(i)</sup>	152	195,655
DAE Funding LLC <sup>(a)</sup>		
2.63%, 03/20/25	200	203,163
3.38%, 03/20/28 <sup>(i)</sup>	2,926	3,002,807
Darling Ingredients, Inc., 5.25%, 04/15/27 <sup>(a)</sup>	53	55,145
Dave & Buster's, Inc., 7.63%, 11/01/25 <sup>(a)(i)</sup>	276	295,309
DaVita, Inc., 4.63%, 06/01/30 <sup>(a)(i)</sup>	435	447,446
DCP Midstream Operating LP <sup>(i)</sup>		
5.38%, 07/15/25	154	170,170
5.13%, 05/15/29	203	228,427
Dell International LLC/EMC Corp., 8.35%, 07/15/46 <sup>(i)</sup>	147	238,413
Devon Energy Corp. <sup>(a)(i)</sup>		
5.25%, 10/15/27	85	90,347
4.50%, 01/15/30	517	563,472
DISH DBS Corp., 7.75%, 07/01/26 <sup>(i)</sup>	1,626	1,836,120
Easy Tactic Ltd., 8.13%, 02/27/23 <sup>(a)</sup>	300	217,500
Elanco Animal Health, Inc., 5.90%, 08/28/28 <sup>(i)</sup>	196	229,320
Encompass Health Corp., 4.50%, 02/01/28 <sup>(g)(i)</sup>	222	229,215
Endeavor Energy Resources LP/EER Finance, Inc. <sup>(a)(i)</sup>		
6.63%, 07/15/25	540	569,025
5.75%, 01/30/28	895	941,988
Energizer Holdings, Inc., 4.38%, 03/31/29 <sup>(a)(i)</sup>	252	250,096
EQT Corp., 3.00%, 10/01/22	27	27,475
Equinix, Inc., 2.95%, 09/15/51 <sup>(i)</sup>	257	241,302
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 <sup>(a)(i)</sup>	3,917	4,093,265
Ford Motor Co. <sup>(i)</sup>		
8.50%, 04/21/23	560	615,966
9.00%, 04/22/25	1,017	1,222,973
9.63%, 04/22/30	291	411,903

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BlackRock Capital Allocation Trust (BCAT)  
(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United States (continued)</b>		
Ford Motor Credit Co. LLC <sup>(i)</sup>		
3.09%, 01/09/23	USD 1,116	\$ 1,132,405
4.13%, 08/17/27	1,641	1,740,280
5.11%, 05/03/29	1,971	2,202,592
Forestar Group, Inc. <sup>(a)(i)</sup>		
3.85%, 05/15/26	504	503,370
5.00%, 03/01/28	5,651	5,834,657
Freeport-McMoRan, Inc. <sup>(i)</sup>		
5.00%, 09/01/27	226	235,605
4.63%, 08/01/30	323	349,244
Fresh Market, Inc., 9.75%, 05/01/23 <sup>(a)(i)</sup>	3,000	3,090,000
Frontier Communications Holdings LLC		
5.88%, 10/15/27 <sup>(a)(i)</sup>	828	879,750
6.75%, 05/01/29 <sup>(a)(i)</sup>	171	180,191
5.88%, 11/01/29 <sup>(a)</sup>	65	65,533
Full House Resorts, Inc., 8.25%, 02/15/28 <sup>(a)(i)</sup>	230	247,250
General Motors Co., 5.95%, 04/01/49 <sup>(i)</sup>	319	420,416
Genesis Energy LP/Genesis Energy Finance Corp., 8.00%, 01/15/27 <sup>(i)</sup>	455	460,688
Gilead Sciences, Inc., 2.80%, 10/01/50 <sup>(i)</sup>	250	235,674
Gray Television, Inc., 7.00%, 05/15/27 <sup>(a)(i)</sup>	263	282,068
Greenland Global Investment Ltd. <sup>(e)</sup>		
5.60%, 11/13/22	200	138,000
6.13%, 04/22/23	240	156,000
6.75%, 09/26/23	200	122,000
Hanesbrands, Inc., 4.63%, 05/15/24 <sup>(a)(i)</sup>	173	182,390
Harsco Corp., 5.75%, 07/31/27 <sup>(a)(i)</sup>	238	246,628
HCA, Inc. <sup>(g)</sup>		
5.38%, 02/01/25	1,319	1,473,982
5.88%, 02/01/29	132	158,623
3.50%, 09/01/30 <sup>(i)</sup>	1,888	2,000,128
Herc Holdings, Inc., 5.50%, 07/15/27 <sup>(a)(i)</sup>	166	174,171
Hilton Domestic Operating Co., Inc. <sup>(i)</sup>		
4.88%, 01/15/30	263	282,136
3.63%, 02/15/32 <sup>(a)</sup>	3,977	3,917,345
Hologic, Inc., 3.25%, 02/15/29 <sup>(a)(i)</sup>	130	130,062
Homes By West Bay LLC, 9.50%, 04/30/27 <sup>(d)</sup>	5,256	5,157,713
Howard Hughes Corp. <sup>(a)(i)</sup>		
5.38%, 08/01/28	323	340,361
4.13%, 02/01/29	1,002	1,003,252
4.38%, 02/01/31	1,102	1,108,513
Howmet Aerospace, Inc., 6.88%, 05/01/25 <sup>(i)</sup>	115	134,552
iHeartCommunications, Inc. <sup>(i)</sup>		
6.38%, 05/01/26	698	736,129
4.75%, 01/15/28 <sup>(a)</sup>	429	442,085
International Business Machines Corp., 4.25%, 05/15/49 <sup>(i)</sup>	194	235,234
IQVIA, Inc. <sup>(a)(i)</sup>		
5.00%, 10/15/26	200	204,974
5.00%, 05/15/27	202	209,813
IRB Holding Corp., 7.00%, 06/15/25 <sup>(a)(i)</sup>	360	382,221
Iron Mountain, Inc. <sup>(a)(i)</sup>		
4.88%, 09/15/27	321	333,256
5.25%, 03/15/28	264	275,880
5.25%, 07/15/30	1,295	1,374,293
Jaguar Holding Co. II/PPD Development LP <sup>(a)</sup>		
4.63%, 06/15/25	69	71,674
5.00%, 06/15/28 <sup>(i)</sup>	97	104,405
JBS USA Food Co., 5.75%, 01/15/28 <sup>(a)(i)</sup>	264	277,203

Security	Par (000)	Value
<b>United States (continued)</b>		
JBS USA LUX SA/JBS USA Finance, Inc., 6.75%, 02/15/28 <sup>(a)(i)</sup>	USD 1,916	\$ 2,072,633
JPMorgan Chase & Co., (SOFR + 2.44%), 3.11%, 04/22/51 <sup>(b)(i)</sup>	292	296,608
Kaiser Aluminum Corp., 4.63%, 03/01/28 <sup>(a)(i)</sup>	276	284,970
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 4.75%, 06/01/27 <sup>(a)(i)</sup>	197	205,670
Kinder Morgan, Inc., 3.60%, 02/15/51 <sup>(i)</sup>	534	539,685
Kraft Heinz Foods Co., 3.88%, 05/15/27 <sup>(i)</sup>	323	352,688
Kroger Co., 3.95%, 01/15/50 <sup>(i)</sup>	254	288,260
Lamar Media Corp., 4.00%, 02/15/30 <sup>(i)</sup>	113	116,334
Lamb Weston Holdings, Inc. <sup>(a)</sup>		
4.63%, 11/01/24 <sup>(i)</sup>	89	90,520
4.88%, 11/01/26 <sup>(i)</sup>	115	117,820
4.88%, 05/15/28	69	75,848
Legends Hospitality Holding Co. LLC/Legends Hospitality Co-Issuer, Inc., 5.00%, 02/01/26 <sup>(a)(i)</sup>	122	125,050
Level 3 Financing, Inc. <sup>(i)</sup>		
5.25%, 03/15/26	204	210,528
3.63%, 01/15/29 <sup>(a)</sup>	219	212,156
Lightning eMotors, Inc., 7.50%, 05/15/24 <sup>(a)(k)</sup>	945	811,633
Lions Gate Capital Holdings LLC, 5.50%, 04/15/29 <sup>(a)</sup>	90	93,039
Lowe's Cos., Inc., 3.00%, 10/15/50 <sup>(i)</sup>	296	288,638
Lumen Technologies, Inc. <sup>(a)(i)</sup>		
5.13%, 12/15/26	848	879,800
4.00%, 02/15/27	248	253,406
LYB International Finance III LLC, 3.63%, 04/01/51 <sup>(i)</sup>	188	197,634
Marriott Ownership Resorts, Inc., 6.13%, 09/15/25 <sup>(a)(i)</sup>	69	72,881
Masonite International Corp., Class C, 5.38%, 02/01/28 <sup>(a)</sup>	69	72,657
MasTec, Inc., 4.50%, 08/15/28 <sup>(a)(i)</sup>	83	86,631
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc. <sup>(i)</sup>		
4.63%, 06/15/25 <sup>(a)</sup>	4,086	4,402,665
5.75%, 02/01/27	152	174,800
MGM Resorts International <sup>(i)</sup>		
6.75%, 05/01/25 <sup>(a)</sup>	195	205,481
5.50%, 04/15/27	1,148	1,245,580
Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp., 4.88%, 05/01/29 <sup>(a)(i)</sup>	1,215	1,237,781
Molina Healthcare, Inc. <sup>(a)(i)</sup>		
4.38%, 06/15/28	110	114,442
3.88%, 11/15/30	370	386,650
Morgan Stanley, (SOFR + 1.43%), 2.80%, 01/25/52 <sup>(b)(i)</sup>	384	369,096
Motorola Solutions, Inc. <sup>(i)</sup>		
2.75%, 05/24/31	700	714,362
5.50%, 09/01/44	185	241,046
Mozart Debt Merger Sub, Inc., 3.88%, 04/01/29 <sup>(a)(c)</sup>	3,380	3,380,000
MPT Operating Partnership LP/MPT Finance Corp., 4.63%, 08/01/29 <sup>(i)</sup>	293	314,389
MSCI, Inc., 3.88%, 02/15/31 <sup>(a)(i)</sup>	277	290,504
Nationstar Mortgage Holdings, Inc., 5.13%, 12/15/30 <sup>(a)(i)</sup>	453	454,001
New Home Co., Inc., 7.25%, 10/15/25 <sup>(a)(i)</sup>	661	695,550
Nexstar Media, Inc., 5.63%, 07/15/27 <sup>(a)(i)</sup>	380	402,031
NextEra Energy Operating Partners LP <sup>(a)</sup>		
4.25%, 09/15/24	12	12,660
4.50%, 09/15/27 <sup>(i)</sup>	143	153,725

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(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United States (continued)</b>		
NRG Energy, Inc., 5.25%, 06/15/29 <sup>(a)(i)</sup>	USD 191	\$ 203,176
Oracle Corp., 3.95%, 03/25/51 <sup>(i)</sup>	215	226,743
Outfront Media Capital LLC/Outfront Media Capital Corp. <sup>(a)(i)</sup>		
5.00%, 08/15/27	273	280,002
4.63%, 03/15/30	269	269,570
Pacific Gas and Electric Co., 4.50%, 07/01/40	42	43,381
Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co. Issuer, 7.50%, 06/01/25 <sup>(a)(i)</sup>	278	295,375
Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co. Issuer, 5.88%, 10/01/28 <sup>(a)(i)</sup>	263	278,080
Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co. Issuer, 4.88%, 05/15/29 <sup>(a)(i)</sup>	1,790	1,842,313
Parsley Energy LLC/Parsley Finance Corp., 4.13%, 02/15/28 <sup>(a)(i)</sup>	1,275	1,333,969
Peninsula Pacific Entertainment LLC/Peninsula Pacific Entertainment Finance, Inc., 8.50%, 11/15/27 <sup>(a)(i)</sup>	5,448	5,849,790
PennyMac Financial Services, Inc., 5.38%, 10/15/25 <sup>(a)(i)</sup>	277	284,881
PG&E Corp., 5.00%, 07/01/28	65	66,219
Pilgrim's Pride Corp., 5.88%, 09/30/27 <sup>(a)(i)</sup>	116	123,337
Pitney Bowes, Inc. <sup>(a)(i)</sup>		
6.88%, 03/15/27	525	552,563
7.25%, 03/15/29	445	467,806
Playtika Holding Corp., 4.25%, 03/15/29 <sup>(a)(i)</sup>	575	576,834
Post Holdings, Inc., 4.63%, 04/15/30 <sup>(a)(i)</sup>	1,023	1,030,908
Prime Security Services Borrower LLC/Prime Finance, Inc. <sup>(a)(i)</sup>		
3.38%, 08/31/27	203	194,754
6.25%, 01/15/28	1,194	1,234,333
Radiate Holdco LLC/Radiate Finance, Inc., 4.50%, 09/15/26 <sup>(a)(i)</sup>	124	128,030
Rattler Midstream LP, 5.63%, 07/15/25 <sup>(a)(i)</sup>	450	468,585
Renewable Energy Group, Inc., 5.88%, 06/01/28 <sup>(a)(i)</sup>	275	284,281
Rite Aid Corp., 7.50%, 07/01/25 <sup>(a)</sup>	209	208,952
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc., 3.88%, 03/01/31 <sup>(a)(i)</sup>	4,371	4,409,246
Rockies Express Pipeline LLC, 4.95%, 07/15/29 <sup>(a)(i)</sup>	219	227,760
Sally Holdings LLC/Sally Capital, Inc., 5.63%, 12/01/25 <sup>(i)</sup>	360	368,824
Sasol Financing USA LLC <sup>(i)</sup>		
4.38%, 09/18/26	850	860,243
5.50%, 03/18/31	1,590	1,622,197
Scenery Journey Ltd., 13.00%, 11/06/22 <sup>(a)</sup>	980	169,234
Scientific Games International, Inc., 5.00%, 10/15/25 <sup>(a)(i)</sup>	689	708,809
Select Medical Corp., 6.25%, 08/15/26 <sup>(a)(i)</sup>	169	177,720
Service Properties Trust <sup>(i)</sup>		
4.50%, 06/15/23 <sup>(a)</sup>	2,122	2,164,482
4.35%, 10/01/24	441	446,834
7.50%, 09/15/25	439	492,883
5.50%, 12/15/27	360	383,656
Sirius XM Radio, Inc. <sup>(a)(i)</sup>		
5.50%, 07/01/29	3,689	3,988,731
4.13%, 07/01/30	404	405,874
Six Flags Theme Parks, Inc., 7.00%, 07/01/25 <sup>(a)(i)</sup>	100	106,500

Security	Par (000)	Value
<b>United States (continued)</b>		
Specialty Building Products Holdings LLC/SBP Finance Corp., 6.38%, 09/30/26 <sup>(a)(i)</sup>	USD 330	\$ 346,500
Sprint Corp., 7.63%, 03/01/26 <sup>(i)</sup>	300	363,518
SRS Distribution, Inc., 4.63%, 07/01/28 <sup>(a)(i)</sup>	290	295,858
Standard Industries, Inc. <sup>(a)(i)</sup>		
5.00%, 02/15/27	241	248,531
4.38%, 07/15/30	310	316,200
Steel Dynamics, Inc., 3.25%, 10/15/50 <sup>(i)</sup>	238	235,105
Summit Materials LLC/Summit Materials Finance Corp., 5.25%, 01/15/29 <sup>(a)(i)</sup>	157	164,850
Sunoco LP/Sunoco Finance Corp. <sup>(i)</sup>		
5.50%, 02/15/26	4,509	4,599,631
4.50%, 05/15/29	474	480,764
Talen Energy Supply LLC, 7.25%, 05/15/27 <sup>(a)(i)</sup>	3,902	3,681,010
Tap Rock Resources LLC, 7.00%, 10/01/26 <sup>(a)</sup>	2,783	2,849,096
Targa Resources Partners LP/Targa Resources Partners Finance Corp. <sup>(i)</sup>		
5.88%, 04/15/26	5,118	5,345,111
5.50%, 03/01/30	990	1,082,503
4.00%, 01/15/32 <sup>(a)</sup>	2,927	3,024,908
Taylor Morrison Communities, Inc., 5.88%, 06/15/27 <sup>(a)(i)</sup>	3,628	4,135,920
TEGNA, Inc. <sup>(i)</sup>		
4.75%, 03/15/26 <sup>(a)</sup>	77	80,321
4.63%, 03/15/28	554	566,382
Teleflex, Inc., 4.25%, 06/01/28 <sup>(a)(i)</sup>	139	144,434
Tenet Healthcare Corp. <sup>(a)(i)</sup>		
7.50%, 04/01/25	183	194,209
4.63%, 06/15/28	249	258,004
4.25%, 06/01/29	4,566	4,634,490
Texas Capital Bank NA, (3 mo. LIBOR US + 4.50%), 4.63%, 09/30/24 <sup>(a)(b)</sup>	3,800	3,813,048
T-Mobile USA, Inc. <sup>(i)</sup>		
4.75%, 02/01/28 <sup>(a)</sup>	396	420,750
4.50%, 04/15/50	251	292,608
3.30%, 02/15/51	241	233,014
TransDigm, Inc. <sup>(i)</sup>		
6.25%, 03/15/26 <sup>(a)</sup>	1,150	1,198,875
6.38%, 06/15/26	866	893,418
Travel + Leisure Co., 6.63%, 07/31/26 <sup>(a)(i)</sup>	584	665,042
TreeHouse Foods, Inc., 4.00%, 09/01/28 <sup>(i)</sup>	111	108,632
U.S. Foods, Inc., 6.25%, 04/15/25 <sup>(a)(i)</sup>	138	144,755
Under Armour, Inc., 3.25%, 06/15/26 <sup>(a)(i)</sup>	83	85,905
United Airlines Pass-Through Trust, Series 2020-1, Class A, 5.88%, 10/15/27 <sup>(a)(i)</sup>	5,070	5,674,112
United Rentals North America, Inc., 3.88%, 02/15/31 <sup>(a)(i)</sup>	1,388	1,422,700
United Wholesale Mortgage LLC, 5.50%, 11/15/25 <sup>(a)(i)</sup>	4,698	4,733,235
UnitedHealth Group, Inc. <sup>(i)</sup>		
2.90%, 05/15/50	290	290,782
3.13%, 05/15/60	230	235,372
Vail Resorts, Inc., 6.25%, 05/15/25 <sup>(a)(i)</sup>	83	87,773
Valvoline, Inc., 4.25%, 02/15/30 <sup>(a)(i)</sup>	83	86,054
VeriSign, Inc., 4.75%, 07/15/27 <sup>(i)</sup>	77	80,996
Verizon Communications, Inc. <sup>(i)</sup>		
2.88%, 11/20/50	302	281,508
3.55%, 03/22/51	351	370,164
ViacomCBS, Inc., 4.95%, 05/19/50 <sup>(i)</sup>	189	236,622
ViaSat, Inc., 5.63%, 04/15/27 <sup>(a)(i)</sup>	132	137,610

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(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United States (continued)</b>		
VICI Properties LP/VICI Note Co., Inc. <sup>(a)(i)</sup>		
3.50%, 02/15/25	USD 197	\$ 200,940
4.25%, 12/01/26	3,926	4,100,040
Vistra Operations Co. LLC <sup>(a)(i)</sup>		
5.50%, 09/01/26	217	222,957
5.63%, 02/15/27	279	288,782
5.00%, 07/31/27	3,809	3,932,792
William Carter Co. <sup>(a)</sup>		
5.50%, 05/15/25	53	55,687
5.63%, 03/15/27	69	71,529
Williams Scotsman International, Inc., 4.63%, 08/15/28 <sup>(a)(i)</sup>	86	89,587
WMG Acquisition Corp., 3.88%, 07/15/30 <sup>(a)(i)</sup>	73	75,920
Wyndham Hotels & Resorts, Inc., 4.38%, 08/15/28 <sup>(a)(i)</sup>	523	545,975
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25%, 05/15/27 <sup>(a)(i)</sup>	938	947,361
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp. <sup>(a)(i)</sup>		
7.75%, 04/15/25	538	567,601
5.13%, 10/01/29	908	914,810
XHR LP <sup>(a)(i)</sup>		
6.38%, 08/15/25	1,368	1,451,284
4.88%, 06/01/29	271	278,341
Yum! Brands, Inc. <sup>(a)(i)</sup>		
7.75%, 04/01/25	158	168,938
4.75%, 01/15/30	335	363,080
Zayo Group Holdings, Inc., 4.00%, 03/01/27 <sup>(a)(i)</sup>	206	205,017
		<u>247,638,471</u>

**Vietnam — 0.1%**

Mong Doung Finacial Holdings BV, 5.13%, 05/07/29 <sup>(e)</sup>	1,500	<u>1,493,265</u>
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**Total Corporate Bonds — 25.7%**

(Cost: \$620,241,207)		<u>608,461,016</u>
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**Floating Rate Loan Interests**

**Canada — 0.1%**

Great Canadian Gaming Corp., Term Loan, 4.75%, 11/01/26 <sup>(b)(o)</sup>	1,342	<u>1,345,691</u>
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**Cayman Islands — 0.2%**

Vita Global Finco Ltd., Term Loan B, (Euribor + 7.00%), 7.00%, 04/23/27 <sup>(b)(d)</sup>	EUR 5,046	<u>5,764,865</u>
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**Luxembourg<sup>(b)</sup> — 0.5%**

AEA International Holdings (Lux) Sarl, Term Loan B, (3 mo. LIBOR + 3.75%), 4.25%, 08/05/28 <sup>(d)</sup>	USD 2,479	2,476,156
Luxembourg Life Fund <sup>(d)</sup>		
2021 1st Lien Term Loan, (3 mo. LIBOR + 9.25%), 9.38%, 05/27/26	2,954	2,928,300
2021 Term Loan, (3 mo. LIBOR + 9.25%), 9.38%, 04/01/23	2,896	2,881,520

Security	Par (000)	Value
<b>Luxembourg (continued)</b>		
Pronovias SL		
EUR Term Loan B1, (Euribor + 4.50%), 4.50%, 10/02/24	EUR 1,473	\$ 1,147,736
EUR Term Loan B3, (EURIBOR + 4.50%), 4.50%, 10/02/24	3,720	<u>2,897,561</u>
		<u>12,331,273</u>
<b>Netherlands — 0.4%</b>		
Stars Group Holdings BV, 2018 USD Incremental Term Loan, (3 mo. LIBOR + 2.25%), 3.63%, 07/21/26 <sup>(b)</sup>	USD 8,336	<u>8,304,336</u>
<b>United Kingdom<sup>(b)</sup> — 0.3%</b>		
Constellation Automotive Ltd., (SONIA CMPD + 7.50%), 7.55%, 06/30/29	GBP 750	1,026,345
GVC Holdings (Gibraltar) Ltd., 2021 USD Term Loan B4, 03/16/27 <sup>(o)</sup>	USD 5,753	<u>5,757,214</u>
		<u>6,783,559</u>
<b>United States — 9.9%</b>		
ACProducts Holdings, Inc., 2021 Term Loan B, 05/17/28 <sup>(b)(o)</sup>	6,352	6,337,343
American Rock Salt Company LLC, 2021 Term Loan, (1 mo. LIBOR + 4.00%), 4.75%, 06/04/28 <sup>(b)</sup>	1,480	1,733,298
Applied Systems, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 0.50% Floor), 3.75%, 09/19/24 <sup>(b)</sup>	154	153,943
Athenahealth, Inc., 2021 Term Loan B1, (3 mo. LIBOR + 4.25%), 4.38%, 02/11/26 <sup>(b)</sup>	1,339	1,341,949
Avantor, Inc., 2021 Term Loan B5, (1 mo. LIBOR + 2.25%, 0.50% Floor), 2.75%, 11/08/27 <sup>(b)</sup>	3,776	3,781,121
Avaya, Inc. <sup>(b)</sup>		
2020 Term Loan B, (1 mo. LIBOR + 4.25%), 4.33%, 12/15/27	257	257,120
2021 Term Loan B2, (1 mo. LIBOR + 4.00%), 4.08%, 12/15/27	170	170,094
City Brewing Co. LLC, Closing Date Term Loan, (3 mo. LIBOR + 3.50%), 4.25%, 04/05/28 <sup>(b)</sup>	4,262	4,217,590
CML Hyatt Lost Pines, Term Loan, 09/09/26 <sup>(b)(o)</sup>	5,000	4,975,000
Columbus McKinnon Corp., 2021 Term Loan B, (3 mo. LIBOR + 2.75%), 3.25%, 05/14/28 <sup>(b)(d)</sup>	738	745,195
Conair Holdings LLC, Term Loan B, (3 mo. LIBOR + 3.75%), 4.25%, 05/17/28 <sup>(b)</sup>	2,139	2,139,898
ConnectWise LLC, 2021 Term Loan B, 09/29/28 <sup>(b)(o)</sup>	2,873	2,865,818
Cypher Bidco, (Euribor + 4.50%), 4.50%, 03/01/28 <sup>(b)(d)</sup>	EUR 1,828	1,990,056
Directv Financing LLC, (3 mo. LIBOR + 5.00%, 0.75% Floor), 5.75%, 07/22/27 <sup>(b)</sup>	USD 5,857	5,858,816
DT Midstream, Inc, Term Loan B, (3 mo. LIBOR + 2.00%), 2.50%, 06/26/28 <sup>(b)</sup>	4,760	4,757,356
Dun & Bradstreet Corp., Term Loan, (1 mo. LIBOR + 3.25%), 3.34%, 02/06/26 <sup>(b)</sup>	256	256,042
ECL Entertainment LLC, Term Loan, (1 mo. LIBOR + 7.50%, 0.75% Floor), 8.50%, 03/31/28 <sup>(b)(d)</sup>	3,652	3,743,373
Flexera Software LLC, 2020 Term Loan B, (3 mo. LIBOR + 3.75%), 4.50%, 03/03/28 <sup>(b)</sup>	256	256,442
Foundation Building Materials Holding Company LLC, 2021 Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor), 3.75%, 02/03/28 <sup>(b)</sup>	1,394	1,383,608



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Security	Par (000)	Value
<b>United States (continued)</b>		
Galaxy Universal LLC, Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor), 8.00%, 12/29/26 <sup>(b)(d)</sup>	USD 11,951	\$ 12,026,590
Gentiva Health Services, Inc., 2020 Term Loan, (1 mo. LIBOR + 2.75%), 2.88%, 07/02/25 <sup>(b)</sup>	368	358,167
Granite Acquisition, Inc., 2021 Term Loan B, (3 mo. LIBOR + 2.75%), 3.25%, 03/24/28 <sup>(b)</sup>	1,743	1,740,454
Green Plains Operating Company LLC, Term Loan, (3 mo. LIBOR + 8.00%), 8.13%, 07/20/26 <sup>(b)(d)</sup>	7,098	7,027,020
HCRX Investments Holdco LP, Term Loan B, 07/14/28 <sup>(b)(o)</sup>	3,474	3,460,973
Herschend Entertainment Company LLC, 2021 Term Loan, 08/27/28 <sup>(b)(o)</sup>	2,437	2,432,443
Hilton Grand Vacations Borrower LLC, 2021 Term Loan B, 08/02/28 <sup>(b)(o)</sup>	8,508	8,527,143
Informatica LLC, 2020 USD Term Loan B, (1 mo. LIBOR + 3.25%), 3.33%, 02/25/27 <sup>(b)</sup>	681	678,856
IPS Corp. <sup>(b)(o)</sup>		
2021 Delayed Draw Term Loan, 09/21/28	207	206,741
2021 Term Loan, 09/21/28	1,035	1,033,712
IRB Holding Corp., 2020 Fourth Amendment Incremental Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 4.25%, 12/15/27 <sup>(b)</sup>	6,229	6,236,271
ITT Holdings LLC, 2021 Term Loan, (1 mo. LIBOR + 2.75%), 3.25%, 07/10/28 <sup>(b)</sup>	1,994	1,989,852
J&J Ventures Gaming LLC, Term Loan, (1 mo. LIBOR + 4.00%), 4.75%, 04/07/28 <sup>(b)(d)</sup>	5,509	5,529,659
Jack Ohio Finance LLC, 5.50%, 10/04/28	1,198	1,192,010
Jeld-Wen, Inc., 2021 Term Loan B, (1 mo. LIBOR + 2.25%), 2.33%, 07/28/28 <sup>(b)</sup>	4,894	4,895,796
Jo-Ann Stores, Inc., 2021 Term Loan B1, 07/07/28 <sup>(b)(o)</sup>	3,800	3,689,800
LBM Acquisition LLC <sup>(b)</sup>		
2021 Incremental Delayed Draw Term Loan B2, 4.50%, 12/17/27 <sup>(o)</sup>	2,477	2,452,230
2021 Incremental Term Loan B2, (3 mo. LIBOR + 3.75%, 0.75% Floor), 4.50%, 12/17/27	4,954	4,904,460
Term Loan B, (3 mo. LIBOR + 3.75%, 0.75% Floor), 4.50%, 12/17/27	1,053	1,044,606
Leslie's Poolmart, Inc., 2021 Term Loan B, (3 mo. LIBOR + 2.75%), 3.25%, 03/04/28 <sup>(b)</sup>	4,813	4,803,882
LogMeIn, Inc., Term Loan B, (1 mo. LIBOR + 4.75%), 4.83%, 08/31/27 <sup>(b)</sup>	872	873,227
LSF11 A5 HoldCo LLC, 4.50%, 09/30/28 <sup>(d)</sup>	4,062	4,067,078
Maverick Gaming LLC, Term Loan B, (3 mo. LIBOR + 7.50%, 1.00% Floor), 8.50%, 08/19/26 <sup>(b)</sup>	947	932,795
McAfee LLC, 2018 USD Term Loan B, (1 mo. LIBOR + 3.75%), 3.84%, 09/30/24 <sup>(b)</sup>	240	239,821
Medical Solutions LLC, 2021 2nd Lien Term Loan, 10/01/29 <sup>(b)(o)</sup>	1,229	1,216,710
Medline Industries, Inc., USD Term Loan B, 4.25%, 09/20/28	8,218	8,200,003
MI Windows And Doors LLC, 2020 Term Loan, (1 mo. LIBOR + 3.75%, 0.75% Floor), 4.50%, 12/18/27 <sup>(b)</sup>	868	869,523
Michaels Companies, Inc., 2021 Term Loan B, (3 mo. LIBOR + 4.25%), 5.00%, 04/15/28 <sup>(b)</sup>	2,695	2,696,458
Moldrite Plastics LLC, 0.00% <sup>(d)</sup>	858	858,000

Security	Par (000)	Value
<b>United States (continued)</b>		
OpenDoor GP II LLC, Term Loan, (Fixed + 10.00%), 10.00%, 01/23/26	USD 4,442	\$ 4,442,174
Organon Finance 1 LLC, USD Term Loan, (3 mo. LIBOR + 3.00%, 0.50% Floor), 3.50%, 06/02/28 <sup>(b)</sup>	807	810,302
Park River Holdings, Inc., Term Loan, (3 mo. LIBOR + 3.25%), 4.00%, 12/28/27 <sup>(b)</sup>	3,014	3,001,180
Peraton Holding Corp. <sup>(b)</sup>		
2nd Lien Term Loan B1, (1 mo. LIBOR + 7.75%, 0.75% Floor), 8.50%, 02/01/29	159	161,981
Term Loan B, (1 mo. LIBOR + 3.75%, 0.75% Floor), 4.50%, 02/01/28	358	357,943
Playtika Holding Corp., 2021 Term Loan, (1 mo. LIBOR + 2.75%), 2.83%, 03/13/28 <sup>(b)</sup>	7,393	7,404,303
Project Ruby Ultimate Parent Corp., 2021 Term Loan, 03/03/28 <sup>(b)(o)</sup>	928	929,216
RealPage, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 0.50% Floor), 3.75%, 04/24/28 <sup>(b)</sup>	604	601,922
Redstone Buyer LLC <sup>(b)</sup>		
2021 2nd Lien Term Loan, (3 mo. LIBOR + 7.75%), 8.50%, 04/27/29	620	602,950
2021 Term Loan, (3 mo. LIBOR + 4.75%), 5.50%, 04/27/28	1,138	1,118,085
Rexnord LLC, 2021 Term Loan B, 10/04/28 <sup>(b)(o)</sup>	451	450,887
SCIH Salt Holdings, Inc., 2021 Incremental Term Loan B, (3 mo. LIBOR + 4.00%, 0.75% Floor), 4.75%, 03/16/27 <sup>(b)</sup>	6,644	6,667,634
SeaWorld Parks & Entertainment, Inc., 2021 Term Loan B, (1 mo. LIBOR + 3.00%), 3.50%, 08/25/28 <sup>(b)</sup>	8,831	8,792,409
Select Medical Corp., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 2.34%, 03/06/25 <sup>(b)</sup>	3,597	3,568,815
Shearer's Foods, Inc., 2021 Term Loan, (3 mo. LIBOR + 3.50%), 4.25%, 09/23/27 <sup>(b)</sup>	3,767	3,760,508
Signal Parent, Inc, Term Loan B, (1 mo. LIBOR + 3.50%), 4.25%, 04/03/28 <sup>(b)</sup>	4,790	4,730,273
Sovos Brands Intermediate, Inc., 2021 Term Loan, (3 mo. LIBOR + 3.75%, 0.75% Floor), 4.50%, 06/08/28 <sup>(b)</sup>	1,288	1,295,067
Springs Windows Fashions LLC, 2021 Term Loan B, 10/06/28 <sup>(b)(o)</sup>	2,549	2,528,302
SRS Distribution, Inc., 2021 Term Loan B, (3 mo. LIBOR + 3.75%, 0.50% Floor), 4.25%, 06/02/28 <sup>(b)</sup>	6,942	6,939,084
Surf Holdings LLC, USD Term Loan, (3 mo. LIBOR + 3.50%), 3.62%, 03/05/27 <sup>(b)</sup>	526	522,792
The Enterprise Development Authority, Term Loan B, (1 mo. LIBOR + 4.25%), 5.00%, 02/18/28 <sup>(b)(d)</sup>	5,893	5,899,971
Tory Burch LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 4.00%, 04/16/28 <sup>(b)</sup>	5,772	5,778,697
Triton Water Holdings, Inc, Term Loan, (3 mo. LIBOR + 3.50%, 0.50% Floor), 4.00%, 03/31/28 <sup>(b)</sup>	5,003	5,006,620
Twin River Worldwide Holdings, Inc., 2021 Term Loan B, 3.75%, 08/06/28 <sup>(b)(o)</sup>	9,266	9,259,606
Ultimate Software Group, Inc., 2021 Incremental Term Loan, (3 mo. LIBOR + 3.25%, 0.75% Floor), 4.00%, 05/04/26 <sup>(b)</sup>	410	410,448
VS Buyer LLC, Term Loan B, (1 mo. LIBOR + 3.00%), 3.08%, 02/28/27 <sup>(b)(d)</sup>	257	256,379

# Consolidated Schedule of Investments (unaudited) (continued)

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# BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United States (continued)</b>		
Western Digital Corp., 2018 Term Loan B4, (1 mo. LIBOR + 1.75%), 1.84%, 04/29/23 <sup>(b)</sup>	USD 175	\$ 174,604
White Cap Buyer LLC, Term Loan B, (1 mo. LIBOR + 4.00%, 0.50% Floor), 4.50%, 10/19/27 <sup>(b)</sup>	4,297	4,306,286
Woof Holdings, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 0.75% Floor), 4.50%, 12/21/27 <sup>(b)</sup>	3,777	3,779,589
		<u>234,706,369</u>
<b>Total Floating Rate Loan Interests — 11.4%</b> <b>(Cost: \$269,225,980)</b>		<u>269,236,093</u>
<b>Foreign Agency Obligations</b>		
<b>Argentina — 0.1%</b>		
Argentine Republic Government International Bond, 3.50%, 07/09/41 <sup>(l)(p)</sup>	4,118	1,501,011
<b>Austria — 0.2%</b>		
Republic of Austria Government Bond, 2.10%, September 20, 2117 <sup>(a)(e)</sup>	EUR 2,103	3,890,912
<b>Bahrain — 0.3%</b>		
Bahrain Government International Bond		
7.00%, 01/26/26 <sup>(e)(i)</sup>	USD 1,986	2,192,420
4.25%, 01/25/28 <sup>(a)(i)</sup>	200	197,250
6.75%, 09/20/29 <sup>(e)(i)</sup>	1,750	1,874,469
7.38%, 05/14/30 <sup>(e)</sup>	200	221,600
5.63%, 09/30/31 <sup>(a)(i)</sup>	1,183	1,172,131
5.25%, 01/25/33 <sup>(a)(i)</sup>	825	782,719
CBB International Sukuk Co. 7 SPC, 6.88%, 10/05/25 <sup>(e)(i)</sup>	649	739,860
		<u>7,180,449</u>
<b>Brazil — 0.3%</b>		
Brazil Letras do Tesouro Nacional, 0.00%, 07/01/24 <sup>(n)</sup>	BRL 54,542	7,682,647
Brazilian Government International Bond		
4.63%, 01/13/28 <sup>(i)</sup>	USD 251	264,460
3.88%, 06/12/30	326	315,670
		<u>8,262,777</u>
<b>Chile — 0.0%</b>		
Chile Government International Bond, 2.45%, 01/31/31 <sup>(i)</sup>	283	280,223
<b>Colombia — 0.7%</b>		
Colombia Government International Bond		
8.13%, 05/21/24	138	159,373
3.88%, 04/25/27 <sup>(i)</sup>	5,433	5,632,663
4.50%, 03/15/29	200	210,662
3.00%, 01/30/30 <sup>(i)</sup>	2,524	2,377,766
3.13%, 04/15/31 <sup>(i)</sup>	5,404	5,052,064
4.13%, 05/15/51 <sup>(i)</sup>	2,198	1,894,126
3.88%, 02/15/61 <sup>(i)</sup>	1,254	1,014,016
		<u>16,340,670</u>
<b>Dominican Republic<sup>(i)</sup> — 0.6%</b>		
Dominican Republic International Bond		
5.95%, 01/25/27 <sup>(e)</sup>	2,681	3,009,423
6.00%, 07/19/28 <sup>(e)</sup>	700	787,500
4.50%, 01/30/30 <sup>(a)</sup>	4,057	4,116,080
4.88%, 09/23/32 <sup>(a)</sup>	2,733	2,788,172

Security	Par (000)	Value
<b>Dominican Republic (continued)</b>		
Dominican Republic International Bond (continued)		
6.50%, 02/15/48 <sup>(a)</sup>	USD 779	\$ 832,215
6.40%, 06/05/49 <sup>(e)</sup>	1,620	1,715,479
		<u>13,248,869</u>
<b>Egypt — 0.6%</b>		
Egypt Government International Bond		
5.58%, 02/21/23 <sup>(a)(i)</sup>	1,000	1,026,350
5.75%, 05/29/24 <sup>(a)(i)</sup>	1,844	1,908,540
5.88%, 06/11/25 <sup>(e)(i)</sup>	2,054	2,115,415
5.25%, 10/06/25 <sup>(a)</sup>	200	203,000
7.60%, 03/01/29 <sup>(e)(i)</sup>	1,920	1,977,600
5.88%, 02/16/31 <sup>(a)(i)</sup>	520	474,500
6.38%, 04/11/31 <sup>(a)</sup>	EUR 1,987	2,249,854
8.50%, 01/31/47 <sup>(a)(i)</sup>	USD 2,118	2,027,985
7.90%, 02/21/48 <sup>(e)(i)</sup>	1,015	918,575
7.50%, 02/16/61 <sup>(a)(i)</sup>	1,906	1,658,220
		<u>14,560,039</u>
<b>Ghana<sup>(i)</sup> — 0.3%</b>		
Ghana Government International Bond		
6.38%, 02/11/27 <sup>(e)</sup>	2,437	2,269,456
7.75%, 04/07/29 <sup>(a)</sup>	1,901	1,805,950
8.63%, 04/07/34 <sup>(a)</sup>	2,480	2,343,600
		<u>6,419,006</u>
<b>Guatemala — 0.0%</b>		
Guatemala Government Bond, 4.65%, 10/07/41 <sup>(a)</sup>	620	604,240
<b>Indonesia — 0.4%</b>		
Indonesia Government International Bond		
3.50%, 01/11/28 <sup>(i)</sup>	1,000	1,083,938
4.10%, 04/24/28 <sup>(i)</sup>	1,668	1,871,600
4.75%, 02/11/29	200	233,022
3.40%, 09/18/29 <sup>(i)</sup>	2,212	2,381,771
5.35%, 02/11/49 <sup>(i)</sup>	1,466	1,889,124
Indonesia Treasury Bond, 8.38%, 03/15/34	IDR 14,575,000	1,145,633
		<u>8,605,088</u>
<b>Israel — 0.0%</b>		
Israel Government International Bond, 2.75%, 07/03/30 <sup>(i)</sup>	USD 200	212,625
<b>Mexico — 0.4%</b>		
Mexican Bonos, 10.00%, 11/20/36	MXN 19,400	1,139,867
Mexico Government International Bond <sup>(i)</sup>		
4.15%, 03/28/27	USD 200	225,400
4.50%, 04/22/29	3,174	3,564,402
2.66%, 05/24/31	3,958	3,817,738
4.75%, 03/08/44	200	212,662
4.35%, 01/15/47	200	200,288
3.77%, 05/24/61	1,132	1,005,216
		<u>10,165,573</u>
<b>Mongolia — 0.1%</b>		
Mongolia Government International Bond, 5.13%, 04/07/26 <sup>(e)(i)</sup>	1,200	1,257,132

# Consolidated Schedule of Investments (unaudited) (continued)

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# BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>Morocco<sup>(a)(i)</sup> — 0.1%</b>		
Morocco Government International Bond		
3.00%, 12/15/32 .....	USD 1,883	\$ 1,786,496
4.00%, 12/15/50 .....	1,310	1,193,738
		2,980,234
<b>Nigeria — 0.0%</b>		
Nigeria Government International Bond, 7.88%, 02/16/32 <sup>(e)</sup> .....	200	207,038
<b>Oman<sup>(e)(i)</sup> — 0.1%</b>		
Oman Government International Bond		
6.50%, 03/08/47 .....	1,464	1,408,002
6.75%, 01/17/48 .....	1,464	1,443,230
		2,851,232
<b>Pakistan<sup>(e)</sup> — 0.1%</b>		
Pakistan Government International Bond		
6.00%, 04/08/26 .....	355	351,489
7.38%, 04/08/31 .....	420	418,471
Pakistan Water & Power Development Authority, 7.50%, 06/04/31 .....	730	722,043
		1,492,003
<b>Panama — 0.4%</b>		
Banco Latinoamericano de Comercio Exterior SA, 2.38%, 09/14/25 <sup>(a)</sup> .....	200	203,975
Panama Government International Bond <sup>(i)</sup>		
3.88%, 03/17/28 .....	600	650,925
9.38%, 04/01/29 .....	982	1,436,175
3.16%, 01/23/30 .....	1,800	1,855,462
2.25%, 09/29/32 .....	200	187,663
6.70%, 01/26/36 .....	1,219	1,621,879
4.50%, 05/15/47 .....	200	218,038
4.50%, 04/16/50 .....	2,041	2,216,143
		8,390,260
<b>Paraguay<sup>(i)</sup> — 0.2%</b>		
Paraguay Government International Bond		
4.70%, 03/27/27 <sup>(e)</sup> .....	1,324	1,464,096
4.95%, 04/28/31 <sup>(e)</sup> .....	2,091	2,352,767
5.40%, 03/30/50 <sup>(e)</sup> .....	1,519	1,740,964
		5,557,827
<b>Peru — 0.2%</b>		
Peruvian Government International Bond		
2.39%, 01/23/26 .....	69	70,328
4.13%, 08/25/27 .....	85	93,968
2.78%, 01/23/31 <sup>(i)</sup> .....	1,020	1,010,948
1.86%, 12/01/32 <sup>(i)</sup> .....	1,864	1,693,094
3.30%, 03/11/41 .....	45	43,628
5.63%, 11/18/50 <sup>(i)</sup> .....	1,294	1,755,634
		4,667,600
<b>Philippines — 0.0%</b>		
Philippine Government International Bond, 2.95%, 05/05/45 <sup>(i)</sup> .....	200	190,225
<b>Qatar — 0.2%</b>		
Qatar Government International Bond		
4.50%, 04/23/28 <sup>(e)</sup> .....	200	233,225
4.00%, 03/14/29 <sup>(e)(i)</sup> .....	1,791	2,034,576

Security	Par (000)	Value
<b>Qatar (continued)</b>		
Qatar Government International Bond (continued)		
6.40%, 01/20/40 <sup>(e)(i)</sup> .....	USD 1,606	\$ 2,346,566
4.40%, 04/16/50 <sup>(e)(i)</sup> .....	1,111	1,351,254
		5,965,621
<b>Romania — 0.1%</b>		
Romanian Government International Bond		
3.00%, 02/14/31 <sup>(e)(i)</sup> .....	2,578	2,627,627
4.00%, 02/14/51 <sup>(e)</sup> .....	80	79,490
		2,707,117
<b>Russia — 0.2%</b>		
Russian Federal Bond - OFZ, 6.10%, 07/18/35 .....	RUB 100,000	1,222,454
Russian Foreign Bond - Eurobond <sup>(e)(i)</sup>		
4.25%, 06/23/27 .....	USD 3,000	3,343,500
12.75%, 06/24/28 .....	725	1,199,105
		5,765,059
<b>Saudi Arabia<sup>(i)</sup> — 0.2%</b>		
Saudi Government International Bond		
3.63%, 03/04/28 <sup>(e)</sup> .....	263	288,642
4.38%, 04/16/29 <sup>(e)</sup> .....	1,756	2,022,034
4.50%, 04/17/30 <sup>(e)</sup> .....	1,003	1,173,510
3.25%, 10/22/30 <sup>(e)</sup> .....	1,041	1,112,829
		4,597,015
<b>Spain<sup>(a)(e)</sup> — 0.9%</b>		
Spain Government Bond		
0.50%, 10/31/31 .....	EUR 8,206	9,544,439
3.45%, 07/30/66 .....	6,891	12,239,761
		21,784,200
<b>Sri Lanka<sup>(e)</sup> — 0.1%</b>		
Sri Lanka Government International Bond		
6.85%, 03/14/24 <sup>(i)</sup> .....	USD 900	571,669
6.35%, 06/28/24 <sup>(i)</sup> .....	1,100	701,456
7.85%, 03/14/29 <sup>(i)</sup> .....	900	547,762
7.55%, 03/28/30 .....	635	387,271
		2,208,158
<b>Ukraine — 0.4%</b>		
Ukraine Government International Bond		
7.75%, 09/01/23 <sup>(e)</sup> .....	750	801,750
8.99%, 02/01/24 <sup>(e)(i)</sup> .....	1,623	1,786,923
7.75%, 09/01/24 <sup>(e)(i)</sup> .....	2,140	2,314,945
7.75%, 09/01/25 <sup>(e)(i)</sup> .....	2,118	2,302,266
7.75%, 09/01/27 <sup>(e)</sup> .....	179	193,689
7.25%, 03/15/33 <sup>(a)(i)</sup> .....	1,392	1,404,006
		8,803,579
<b>Uruguay — 0.1%</b>		
Uruguay Government International Bond		
4.38%, 10/27/27 .....	83	95,650
4.98%, 04/20/55 <sup>(i)</sup> .....	1,444	1,804,057
		1,899,707
<b>Total Foreign Agency Obligations — 7.3%</b>		
(Cost: \$180,313,266) .....		172,595,489

Consolidated Schedule of Investments (unaudited) (continued)

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BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Shares	Value
<b>Investment Companies</b>		
<b>United States — 1.8%</b>		
Invesco Senior Loan ETF	665,437	\$ 14,712,812
iShares China Large-Cap ETF <sup>(a)</sup>	9,792	381,203
iShares MSCI Brazil ETF <sup>(a)</sup>	23,271	747,697
iShares Russell 2000 ETF <sup>(a)</sup>	9,800	2,143,750
KraneShares CSI China Internet ETF	40,520	1,917,406
SPDR Bloomberg Barclays High Yield Bond ETF <sup>(i)</sup>	194,791	21,302,344
VanEck Semiconductor ETF	2,681	687,060
<b>Total Investment Companies — 1.8%</b>		
<b>(Cost: \$41,690,155)</b>		<b>41,892,272</b>
	<i>Par</i>	
	<i>(000)</i>	

**Non-Agency Mortgage-Backed Securities**

**United States — 10.9%**

Ajax Mortgage Loan Trust <sup>(a)</sup>		
Series 2020-C, Class A, 2.25%, 09/27/60	USD 490	491,674
Series 2020-C, Class B, 5.00%, 09/27/60	375	377,653
Series 2020-C, Class C, 0.00%, 09/27/60	1,182	1,176,210
Series 2021-G, Class A, 1.88%, 06/25/61 <sup>(b)</sup>	6,459	6,573,301
Series 2021-G, Class B, 3.75%, 06/25/61 <sup>(b)</sup>	693	706,017
Series 2021-G, Class C, 0.00%, 06/25/61 <sup>(d)</sup>	1,285	1,206,083
BAMLL Commercial Mortgage Securities Trust <sup>(a)(b)</sup>		
(1 mo. LIBOR US + 1.70%), 1.78%, 09/15/34	2,000	1,987,031
Series 2015-200P, Class F, 3.72%, 04/14/33	3,000	3,059,325
Series 2017-SCH, Class AL, (1 mo. LIBOR US + 0.90%), 0.98%, 11/15/32	2,000	1,964,908
Banc of America Commercial Mortgage Trust,		
Series 2007-4, Class H, 6.07%, 02/10/51 <sup>(a)(b)</sup>	1,470	1,482,237
Bank, Series 2020-BN29, Class D, 2.50%, 11/15/53 <sup>(a)</sup>	1,290	1,186,200
BFLD Trust, (1 mo. LIBOR US + 3.70%), 3.78%, 10/15/35 <sup>(a)(b)</sup>	4,000	4,027,623
BX Commercial Mortgage Trust <sup>(a)(b)</sup>		
Series 2018-IND, Class H, (1 mo. LIBOR US + 3.00%), 3.08%, 11/15/35	3,087	3,097,858
Series 2019-XL, Class J, (1 mo. LIBOR US + 2.65%), 2.73%, 10/15/36	3,535	3,542,484
Series 2020-BXLP, Class G, (1 mo. LIBOR US + 2.50%), 2.58%, 12/15/36	4,608	4,602,442
Series 2020-FOX, Class F, (1 mo. LIBOR US + 4.25%), 4.33%, 11/15/32	3,858	3,882,735
Series 2020-VIVA, Class D, 3.67%, 03/11/44	2,006	2,053,947
Series 2020-VKNG, Class G, (1 mo. LIBOR US + 3.25%), 3.33%, 10/15/37	2,300	2,304,389
Series 2021-VINO, Class G, (1 mo. LIBOR US + 3.95%), 4.04%, 05/15/38	450	455,042
BX Trust <sup>(a)(b)</sup>		
Series 2021-LBA, Class GJV, (1 mo. LIBOR US + 3.00%), 3.08%, 02/15/36	1,320	1,319,980
Series 2021-LBA, Class GV, (1 mo. LIBOR US + 3.00%), 3.08%, 02/15/36	1,030	1,029,984
Series 2021-MFM1, Class F, (1 mo. LIBOR US + 3.00%), 3.08%, 01/15/34	750	754,653
Series 2021-MFM1, Class G, (1 mo. LIBOR US + 3.90%), 3.99%, 01/15/34	1,780	1,780,558
Series 2021-SDMF, Class J, (1 mo. LIBOR US + 4.03%), 4.13%, 09/15/23	2,410	2,402,505

Security	Par (000)	Value
<b>United States (continued)</b>		
BX Trust <sup>(a)(b)</sup> (continued)		
Series 2021-VIEW, Class E, (1 mo. LIBOR US + 3.60%), 3.68%, 06/15/23	USD 2,455	\$ 2,454,994
CFCRE Commercial Mortgage Trust <sup>(a)</sup>		
Series 2018-TAN, Class C, 5.29%, 02/15/33	1,500	1,548,822
Series 2018-TAN, Class E, 6.66%, 02/15/33 <sup>(b)</sup>	1,100	1,130,161
CFMT LLC, Series 2020-HB4, Class M4, 4.95%, 12/26/30 <sup>(a)(b)</sup>	4,020	4,018,468
Citigroup Commercial Mortgage Trust <sup>(b)</sup>		
Series 2014-GC19, Class D, 5.26%, 03/10/47 <sup>(a)</sup>	2,090	2,218,800
Series 2015-GC27, Class C, 4.57%, 02/10/48	1,000	1,049,763
Series 2016-C1, Class C, 5.11%, 05/10/49	1,735	1,903,923
Series 2019-PRM, Class E, 4.89%, 05/10/36 <sup>(a)</sup>	2,000	2,073,344
Cold Storage Trust, Series 2020-ICE5, Class F, (1 mo. LIBOR US + 3.49%), 3.58%, 11/15/37 <sup>(a)(b)</sup>	3,932	3,951,529
COMM Mortgage Trust <sup>(b)</sup>		
Series 2015-CR25, Class C, 4.68%, 08/10/48	2,000	2,136,661
Series 2019-GC44, Class 180B, 3.51%, 08/15/57 <sup>(a)</sup>	1,900	1,839,717
Credit Suisse Mortgage Capital Certificates,		
Series 2019-ICE4, Class F, (1 mo. LIBOR US + 2.65%), 2.73%, 05/15/36 <sup>(a)(b)</sup>	4,400	4,405,294
CSAIL Commercial Mortgage Securities Trust,		
Series 2018-CX12, Class C, 4.92%, 08/15/51 <sup>(b)</sup>	2,300	2,508,467
CSMC, Series 2021-980M, Class E, 3.65%, 07/15/31 <sup>(a)(b)</sup>	2,410	2,292,865
CSMC-FACT <sup>(a)(b)</sup>		
Series 2020-FACT, Class E, (1 mo. LIBOR US + 4.86%), 4.95%, 10/15/37	1,000	1,026,078
Series 2020-FACT, Class F, (1 mo. LIBOR US + 6.16%), 6.25%, 10/15/37	1,700	1,738,547
CSMC-NET, Series 2020-NET, Class D, 3.83%, 08/15/37 <sup>(a)(b)</sup>	1,275	1,332,382
Deephaven Residential Mortgage Trust,		
Series 2021-1, Class B2, 3.96%, 05/25/65 <sup>(a)(b)</sup>	1,550	1,530,466
Freddie Mac <sup>(a)(b)</sup>		
Series 2020-DNA5, Class B1, (30 day SOFR + 4.80%), 4.85%, 10/25/50	2,500	2,669,417
Series 2020-DNA6, Class B2, (30 day SOFR + 5.65%), 5.70%, 12/25/50	2,000	2,169,499
Series 2021-DNA1, Class B2, (30 day SOFR + 4.75%), 4.80%, 01/25/51	4,560	4,662,212
Series 2021-DNA2, Class B2, (30 day SOFR + 6.00%), 6.05%, 08/25/33	4,560	5,198,881
Series 2021-DNA5, Class B2, (30 day SOFR + 5.50%), 5.55%, 01/25/34	4,000	4,281,376
Series 2021-HQA1, Class B2, (30 day SOFR + 5.00%), 5.05%, 08/25/33	4,342	4,474,621
Series 2021-HQA2, Class B2, (30 day SOFR + 5.45%), 5.50%, 12/25/33	2,400	2,588,966
Series 2021-HQA3, Class B2, (30 day SOFR + 6.25%), 6.30%, 09/25/41	1,167	1,168,125
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-HQA5, Class B1, (30 day SOFR + 4.00%), 4.05%, 11/25/50 <sup>(a)(b)</sup>	3,650	3,834,793
FREMF Mortgage Trust, 3.94%, 12/25/27 <sup>(a)(b)</sup>	2,285	2,027,005
Grace Trust, Series 2020-GRCE, Class F, 2.77%, 12/10/40 <sup>(a)(b)</sup>	2,000	1,771,659
GS Mortgage Securities Corp. Trust, Series 2020-TWN3, Class D, (1 mo. LIBOR US + 3.70%), 3.78%, 11/15/37 <sup>(a)(b)</sup>	2,500	2,530,839

Consolidated Schedule of Investments (unaudited) (continued)

September 30, 2021

BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United States (continued)</b>		
GS Mortgage Securities Trust, 1.35%, 10/15/36 <sup>(a)(b)(c)</sup> USD	1,540	\$ 1,540,000
GSCG Trust, Series 2019-600C, Class F, 4.12%, 09/06/34 <sup>(a)(b)</sup> .....	2,000	1,964,819
HONO Mortgage Trust, Series 2021-LULU, Class F, (1 mo. LIBOR US + 4.40%), 4.50%, 10/15/36 <sup>(a)(b)(c)</sup> .....	2,385	2,385,000
Imperial Fund Mortgage Trust, Series 2020-NQM1, Class B1, 4.00%, 10/25/55 <sup>(a)(b)</sup> .....	3,602	3,635,579
InTown Hotel Portfolio Trust, Series 2018-STAY, Class E, (1 mo. LIBOR US + 3.35%), 3.43%, 01/15/33 <sup>(a)(b)</sup> .....	1,790	1,793,406
JP Morgan Chase Commercial Mortgage Securities Corp., Series 2017-FL10, Class e, (1 mo. LIBOR US + 3.90%), 3.98%, 06/15/32 <sup>(a)(b)</sup> .....	2,400	2,392,880
JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP, Class F, (1 mo. LIBOR US + 3.00%), 3.08%, 07/15/36 <sup>(a)(b)</sup> .....	2,320	2,284,614
JP Morgan Mortgage Trust <sup>(a)(b)</sup>		
Series 2021-1, Class A3X, 0.50%, 06/25/51 .....	65,629	810,185
Series 2021-1, Class AX1, 0.17%, 06/25/51 .....	266,320	1,146,241
Series 2021-1, Class AX4, 0.40%, 06/25/51 .....	17,007	167,278
Series 2021-1, Class B4, 3.07%, 06/25/51 <sup>(d)</sup> .....	849	771,518
Series 2021-1, Class B5, 3.07%, 06/25/51 <sup>(d)</sup> .....	1,019	854,416
Series 2021-1, Class B6, 3.01%, 06/25/51 .....	1,541	627,213
Series 2021-4, Class B4, 2.90%, 08/25/51 .....	1,267	1,111,844
Series 2021-4, Class B5, 2.90%, 08/25/51 <sup>(d)</sup> .....	950	795,775
Series 2021-4, Class B6, 2.90%, 08/25/51 <sup>(d)</sup> .....	2,243	882,209
Lehman Brothers Small Balance Commercial Mortgage Trust, Series 2007-2A, Class M2, (1 mo. LIBOR US + 0.60%), 0.69%, 06/25/37 <sup>(a)(b)</sup> .....	2,735	2,311,253
MCM Trust, 3.00%, 08/25/28 .....	2,655	1,913,120
Mello Warehouse Securitization Trust <sup>(a)(b)</sup>		
Series 2020-2, Class F, (1 mo. LIBOR US + 3.25%), 3.34%, 11/25/53 .....	2,280	2,273,610
Series 2020-2, Class G, (1 mo. LIBOR US + 4.75%), 4.84%, 11/25/53 .....	1,370	1,369,998
Series 2021-1, Class G, (1 mo. LIBOR US + 4.38%), 4.46%, 02/25/55 .....	4,560	4,559,291
Morgan Stanley Capital I Trust <sup>(b)</sup>		
Series 2017-H1, Class C, 4.28%, 06/15/50 .....	5,000	5,273,136
Series 2018-H4, Class C, 5.24%, 12/15/51 .....	1,150	1,251,334
MSCG Trust, Series 2018-SELF, Class F, (1 mo. LIBOR US + 3.05%), 3.13%, 10/15/37 <sup>(a)(b)</sup> .....	3,000	2,999,969
New Residential Mortgage Loan Trust <sup>(a)(b)</sup>		
3.53%, 07/25/55 .....	1,370	1,357,527
4.33%, 07/25/55 .....	1,022	1,011,806
Series 2019-RPL2, Class B3, 4.00%, 02/25/59 .....	9,329	9,146,183
One New York Plaza Trust, Series 2020-1NYP, Class D, (1 mo. LIBOR US + 2.75%), 2.84%, 01/15/26 <sup>(a)(b)</sup> .....	630	634,727
Park Avenue Trust, Series 2017-245P, Class E, 3.78%, 06/05/37 <sup>(a)(b)</sup> .....	2,000	2,021,701
Provident Funding Mortgage Warehouse Securitization Trust, (1 mo. LIBOR US + 5.50%), 5.59%, 02/25/55 <sup>(a)(b)(d)</sup> .....	3,645	3,645,000
Residential Mortgage Loan Trust, Series 2020-1, Class B1, 3.95%, 02/25/24 <sup>(a)(b)</sup> .....	400	411,138
Seasoned Credit Risk Transfer Trust, Series 2020-3, Class BXS, 8.58%, 05/25/60 <sup>(a)(b)</sup> .....	7,664	5,216,918

Security	Par (000)	Value
<b>United States (continued)</b>		
Seasoned Loans Structured Transaction Trust, Series 2020-3, Class M1, 4.75%, 04/26/60 <sup>(a)(b)(d)(i)</sup> USD	8,000	\$ 8,223,200
Seasoned Loans Structured Transaction Trust, Series 2020-2, Class M1, 4.75%, 09/25/60 <sup>(a)(b)(i)</sup> ...	10,000	10,411,209
STAR Trust, 3.52%, 05/25/65 <sup>(a)(b)</sup> .....	3,758	3,743,031
Starwood Mortgage Residential Trust <sup>(a)</sup>		
Series 2020-INV, Class B1, 3.26%, 11/25/55 .....	2,540	2,550,623
Series 2020-INV, Class B2, 4.26%, 11/25/55 .....	1,225	1,224,194
TPGI Trust, Series 2021-DGWD, Class G, (1 mo. LIBOR US + 3.85%), 3.93%, 06/15/26 <sup>(a)(b)</sup> .....	2,435	2,434,993
TVC DSCR, 2.38%, 02/01/51 <sup>(d)</sup> .....	5,173	5,438,064
UBS Commercial Mortgage Trust, Series 2018-C11, Class C, 5.05%, 06/15/51 <sup>(b)</sup> .....	671	705,238
UBS-Barclays Commercial Mortgage Trust, Series 2012-C3, Class D, 5.04%, 08/10/49 <sup>(a)(b)</sup> .....	2,400	2,447,159
Verus Securitization Trust <sup>(a)(b)</sup>		
3.25%, 02/25/64 .....	2,735	2,748,149
Series 2020-5, Class B1, 3.71%, 05/25/65 .....	2,400	2,413,365
Series 2020-5, Class B2, 4.71%, 05/25/65 .....	1,400	1,408,648
WaMu Mortgage Pass-Through Certificates Trust, Series 2007-OA6, Class 1A, (12 mo. MTA + 0.81%), 0.90%, 07/25/47 <sup>(b)</sup> .....	1,430	1,296,693
Wells Fargo Commercial Mortgage Trust <sup>(b)</sup>		
Series 2019-C50, Class XA, 1.58%, 05/15/52 .....	25,524	2,153,136
Series 2021-FCMT, Class D, (1 mo. LIBOR US + 3.50%), 3.58%, 05/15/31 <sup>(a)</sup> .....	750	751,876
Western Alliance Bank, 5.63%, 12/28/24 <sup>(a)(b)</sup> .....	12,230	12,220,026
<b>Total Non-Agency Mortgage-Backed Securities — 10.9%</b> <b>(Cost: \$248,914,643)</b> .....		<u>256,731,805</u>

Beneficial  
Interest (000)

**Other Interests**

**Canada — 0.2%**

Sprott Private Resource Streaming and Royalty LP <sup>(d)(r)</sup> .....	USD	4,640,000	5,503,504
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**Total Other Interests — 0.2%**

**(Cost: \$4,681,796)** .....

Par  
(000)

**Preferred Securities**

**Capital Trusts — 0.3%<sup>(b)</sup>**

**China — 0.0%**

Industrial & Commercial Bank of China Ltd., 3.20% <sup>(e)(m)</sup> .....	USD	650	651,625
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**Colombia — 0.1%**

Banco Davivienda SA, 6.65% <sup>(a)(i)(m)</sup> .....	855	908,063
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**Mexico<sup>(j)</sup> — 0.2%**

Banco Mercantil del Norte SA, 6.75% <sup>(a)(m)</sup> .....	2,077	2,193,572
BBVA Bancomer SA, 5.13%, 01/18/33 <sup>(e)</sup> .....	1,200	1,246,500
Cemex SAB de CV, 5.13% <sup>(a)(m)</sup> .....	1,580	1,599,750
		<u>5,039,822</u>

Consolidated Schedule of Investments (unaudited) (continued)  
September 30, 2021

BlackRock Capital Allocation Trust (BCAT)  
(Percentages shown are based on Net Assets)

Security	Par (000)	Value
<b>United Kingdom — 0.0%</b>		
Vodafone Group PLC, 7.00%, 04/04/79 <sup>(g)(i)</sup> .....	USD 619	\$ 757,194
		<u>7,356,704</u>
	Shares	
<b>Preferred Stocks — 2.4%</b>		
<b>Germany — 0.4%</b>		
Porsche Automobil Holding SE, Preference Shares ...	12,717	1,257,588
Volkswagen AG, Preference Shares .....	19,612	4,371,565
Volocopter GMBH, (Acquired 03/03/21, Cost: \$4,145,649) <sup>(d)(h)</sup> .....	780	4,233,319
		<u>9,862,472</u>
<b>United Kingdom<sup>(d)(h)</sup> — 0.2%</b>		
Exscientia Ltd.		
Series C-1, (Acquired 02/24/21, Cost: \$936,831) ...	535	3,370,500
Series D-1, (Acquired 04/29/21, Cost: \$469,291) ...	134	844,200
		<u>4,214,700</u>
<b>United States — 1.8%</b>		
Breeze Aviation Group, Inc., Series B, (Acquired 07/30/21, Cost: \$3,044,600) <sup>(d)(h)</sup> .....	5,637	3,044,600
ByteDance Ltd., Series E, (Acquired 11/11/20, Cost: \$4,444,110) <sup>(d)(h)</sup> .....	40,558	6,803,879
Cruise, Series G, (Acquired 03/25/21, Cost: \$1,886,159) <sup>(d)(h)</sup> .....	71,581	1,868,264
Databricks, Inc., Series G, (Acquired 02/01/21, Cost: \$2,392,693) <sup>(d)(h)</sup> .....	13,490	2,973,871
Deep Instinct Ltd., Series D-2, (Acquired 03/19/21, Cost: \$2,130,236) <sup>(d)(h)</sup> .....	350,490	2,418,381
Dream Finders Homes, Inc. ....	10,172	10,070,280
Exo Imaging, Inc., Series C, (Acquired 06/24/21, Cost: \$1,482,935) <sup>(d)(h)</sup> .....	253,147	1,483,441
Jumpcloud, Inc., Series E-1, (Acquired 10/30/20, Cost: \$2,052,443) <sup>(d)(h)</sup> .....	1,125,428	6,741,314
Mythic AI, Inc., Series C, (Acquired 01/26/21, Cost: \$560,518) <sup>(d)(h)</sup> .....	81,588	631,491
Noodle Partners, Inc., (Acquired 08/26/21, Cost: \$1,751,669) <sup>(d)(h)</sup> .....	196,272	1,750,746
PsiQuantum Corp., Series D, (Acquired 05/21/21, Cost: \$945,402) <sup>(d)(h)</sup> .....	36,048	944,458
Relativity Space, Inc., Series E, (Acquired 05/27/21, Cost: \$814,688) <sup>(d)(h)</sup> .....	35,677	846,258
SambaNova Systems, Inc., (Acquired 04/09/21, Cost: \$1,250,247) <sup>(d)(h)</sup> .....	13,158	1,425,801

Security	Shares	Value
<b>United States (continued)</b>		
Snorkel AI, Inc., Series C, (Acquired 06/30/21, Cost: \$678,934) <sup>(d)(h)</sup> .....	45,203	\$ 706,071
Ursa Major Technologies, Inc., (Acquired 09/13/21, Cost: \$1,732,297) <sup>(d)(h)</sup> .....	290,420	1,730,903
		<u>43,439,758</u>
		<u>57,516,930</u>
<b>Total Preferred Securities — 2.7%</b>		
(Cost: \$54,477,771) .....		<u>64,873,634</u>

	Par (000)
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**U.S. Government Sponsored Agency Securities**

<b>Collateralized Mortgage Obligations — 0.1%</b>		
Uniform Mortgage-Backed Securities, Series 2020- DNA6, Class B1, (30 day SOFR + 3.00%), 3.05%, 12/25/50 <sup>(a)(b)</sup> .....	USD 2,000	2,025,043
<b>Mortgage-Backed Securities — 3.7%</b>		
Uniform Mortgage-Backed Securities		
2.50%, 10/14/21 - 11/01/51 <sup>(s)</sup> .....	84,600	87,199,101
1.36%, 12/25/29 .....	18,250	1,609,446
		<u>88,808,547</u>
<b>Total U.S. Government Sponsored Agency Securities — 3.8%</b>		
(Cost: \$91,167,443) .....		<u>90,833,590</u>

	Shares
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**Warrants**

<b>Cayman Islands — 0.0%</b>		
TPG Pace Beneficial Finance Corp. (Expires 10/09/2027), Class A .....	17,970	35,581
<b>Luxembourg — 0.0%</b>		
Lakestar Spac I SE (Expires 12/31/2025) .....	12,393	7,895
<b>United States — 0.0%</b>		
Austerlitz Acquisition Corp. (Expires 02/19/2026), Class A, Class A .....	9,892	16,718
Cano Health, Inc. (Expires 06/03/2026) .....	33,630	138,892
Crown Proptech Acquisitions Pvt Ltd. (Expires 02/01/2026) <sup>(d)</sup> .....	74,120	35,578
EVgo, Inc. (Expires 09/15/2025) .....	40,220	71,994
Hippo Holdings, Inc. (Expires 07/30/2026) .....	11,689	10,757
Israel Amplify Program Corp. (Expires 06/30/2026) <sup>(c)(d)</sup> .....	74,067	95,546
Kins Private Placement <sup>(d)</sup> .....	184,016	103,049
Latch, Inc. (Expires 06/04/2026) .....	10,196	33,647

# Consolidated Schedule of Investments (unaudited) (continued)

September 30, 2021

## BlackRock Capital Allocation Trust (BCAT)

(Percentages shown are based on Net Assets)

Security	Shares	Value
<b>United States (continued)</b>		
Offerpad Solutions, Inc. (Expires 09/01/2026).....	56,788	\$ 99,379
Rotor Acquisition Ltd. (d) .....	27,280	28,371
Sarcos Technology and Robotics Corp. (Expires 06/15/2027), Class A, Class A.....	68,671	53,563
Volta, Inc. (Expires 08/26/2026).....	41,430	106,061
		<u>793,555</u>
<b>Total Warrants — 0.0%</b>		
(Cost: \$1,280,724).....		<u>837,031</u>
<b>Total Long-Term Investments — 129.8%</b>		
(Cost: \$2,932,214,267).....		<u>3,071,048,287</u>
<b>Short-Term Securities</b>		
<b>Money Market Funds — 1.1%</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.01% (a)(i) .....	25,841,505	<u>25,841,505</u>
<b>Total Short-Term Securities — 1.1%</b>		
(Cost: \$25,841,505).....		<u>25,841,505</u>
<b>Options Purchased — 0.3%</b>		
(Cost: \$13,938,243).....		<u>8,785,691</u>
<b>Total Investments Before TBA Sale Commitments and Options Written — 131.2%</b>		
(Cost: \$2,971,994,015).....		<u>3,105,675,483</u>
	<i>Par</i>	
	<i>(000)</i>	

### TBA Sale Commitments

<b>United States — (0.6%)</b>		
Uniform Mortgage-Backed Securities, 2.50%, 10/14/51 (e) .....	USD 14,400	<u>(14,847,187)</u>
<b>Total TBA Sale Commitments — (0.6%)</b>		
(Proceeds: \$(14,832,320)).....		<u>(14,847,187)</u>
<b>Options Written — (0.2%)</b>		
(Premiums Received: \$(7,320,505)).....		<u>(5,440,871)</u>
<b>Total Investments, Net of TBA Sale Commitments and Options Written — 130.4%</b>		
(Cost: \$2,949,841,190).....		<u>3,085,387,425</u>
<b>Liabilities in Excess of Other Assets — (30.4)%</b> .....		<u>(719,536,504)</u>
<b>Net Assets — 100.0%</b> .....		<u>\$ 2,365,850,921</u>

### Affiliates

Investments in issuers considered to be affiliate(s) of the Trust during the period ended September 30, 2021 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Issuer	Value at 12/31/20	Purchases at Cost	Proceeds from Sales	Net Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Value at 09/30/21	Shares Held at 09/30/21	Income	Capital Gain Distributions from Underlying Funds
BlackRock Liquidity Funds, T-Fund, Institutional Class.....	\$ 226,446,562	\$ —	\$(200,605,057) (a)	\$ —	\$ —	\$ 25,841,505	25,841,505	\$ 3,547	\$ —
iShares China Large-Cap ETF .....	—	1,614,416	(1,120,438)	(63,553)	(49,222)	381,203	9,792	—	—
iShares iBoxx \$ High Yield Corporate Bond ETF (b) ..	24,455,960	10,812,282	(34,946,061)	593,462	(915,643)	—	—	261,099	—
iShares MSCI Brazil ETF .....	—	1,184,148	(209,352)	(29,522)	(197,577)	747,697	23,271	18,212	—

- (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) When-issued security.
- (d) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (e) This security may be resold to qualified foreign investors and foreign institutional buyers under Regulation S of the Securities Act of 1933.
- (f) Rounds to less than 1,000.
- (g) Non-income producing security.
- (h) Restricted security as to resale, excluding 144A securities. The Trust held restricted securities with a current value of \$101,415,047, representing 4.3% of its net assets as of period end, and an original cost of \$88,974,467.
- (i) All or a portion of the security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (j) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (k) Convertible security.
- (l) 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.
- (m) Perpetual security with no stated maturity date.
- (n) Zero-coupon bond.
- (o) 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.
- (p) 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.
- (q) Affiliate of the Trust.
- (r) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (s) Represents or includes a TBA transaction.
- (t) Annualized 7-day yield as of period end.

September 30, 2021

Affiliates (continued)

Affiliated Issuer	Value at 12/31/20	Purchases at Cost	Proceeds from Sales	Net Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Value at 09/30/21	Shares Held at 09/30/21	Income	Capital Gain Distributions from Underlying Funds
iShares MSCI Japan ETF <sup>(b)</sup>	\$ —	\$ 1,415,349	\$ (1,512,005)	\$ 96,656	\$ —	\$ —	—	\$ —	\$ —
iShares Russell 2000 ETF	6,607,222	—	(5,018,841)	290,811	264,558	2,143,750	9,800	13,957	—
				\$ 887,854	\$ (897,884)	\$ 29,114,155		\$ 296,815	\$ —

<sup>(a)</sup> Represents net amount purchased (sold).

<sup>(b)</sup> As of period end, the entity is no longer held.

Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
BNP Paribas S.A.	0.32% <sup>(b)</sup>	06/03/21	Open	\$ 942,500	\$ 943,497	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.34 <sup>(b)</sup>	06/03/21	Open	2,202,227	2,204,703	Foreign Agency Obligations	Open/Demand
BNP Paribas S.A.	0.30 <sup>(b)</sup>	06/04/21	Open	922,032	922,924	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.34 <sup>(b)</sup>	06/04/21	Open	1,109,569	1,110,784	Foreign Agency Obligations	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	06/04/21	Open	3,534,300	3,540,905	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	06/04/21	Open	3,475,712	3,482,208	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	06/04/21	Open	1,996,387	2,000,119	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.59 <sup>(b)</sup>	06/04/21	Open	3,572,660	3,579,452	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/09/21	Open	1,631,855	1,633,648	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/09/21	Open	1,012,372	1,013,485	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/09/21	Open	2,069,064	2,071,337	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/09/21	Open	4,964,404	4,969,858	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/09/21	Open	2,149,665	2,152,027	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	06/11/21	Open	200,250	200,432	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	06/11/21	Open	1,630,925	1,632,406	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	06/11/21	Open	1,340,005	1,341,223	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	2,052,900	2,055,075	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	2,280,850	2,283,267	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	603,000	603,639	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,673,880	1,675,654	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,895,775	1,897,784	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,034,550	1,035,646	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,519,179	1,520,789	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	2,368,160	2,370,670	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,450,215	1,451,752	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	953,449	954,459	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,331,837	1,333,249	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	2,119,975	2,122,222	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	205,852	206,070	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	1,547,947	1,549,588	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/11/21	Open	3,058,015	3,061,256	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	06/11/21	Open	949,142	950,292	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	06/11/21	Open	1,008,537	1,009,758	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	06/11/21	Open	2,057,160	2,059,651	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	06/11/21	Open	222,606	222,876	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	06/11/21	Open	231,863	232,144	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	06/11/21	Open	946,250	947,396	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	993,083	994,436	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	2,332,500	2,335,678	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	3,050,302	3,054,459	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	1,006,569	1,007,941	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	2,310,757	2,313,906	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	3,061,870	3,066,042	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	06/11/21	Open	2,264,766	2,267,852	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	06/11/21	Open	4,768,031	4,773,806	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	06/11/21	Open	3,077,702	3,081,430	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	06/11/21	Open	1,755,955	1,758,082	Corporate Bonds	Open/Demand



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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
BNP Paribas S.A. ....	0.28% <sup>(b)</sup>	06/23/21	Open	\$ 565,706	\$ 566,146	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	06/23/21	Open	1,394,245	1,396,181	Capital Trusts	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	06/23/21	Open	406,875	407,440	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	06/23/21	Open	423,563	424,151	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	06/23/21	Open	658,499	659,413	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	06/23/21	Open	449,820	450,445	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	06/23/21	Open	405,506	406,092	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	06/23/21	Open	473,156	473,840	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.55 <sup>(b)</sup>	06/23/21	Open	576,121	577,001	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.55 <sup>(b)</sup>	06/23/21	Open	819,612	820,865	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	664,197	664,843	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	684,000	684,665	Capital Trusts	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	387,400	387,777	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	635,325	635,943	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	919,575	920,469	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	609,469	610,061	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	345,803	346,139	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	599,909	600,492	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	656,308	656,946	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	415,125	415,529	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	1,084,534	1,085,588	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	715,300	715,995	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	801,250	802,029	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/23/21	Open	902,037	902,914	Foreign Agency Obligations	Open/Demand
TD Securities (USA) LLC .....	0.40 <sup>(b)</sup>	06/23/21	Open	361,683	362,084	Corporate Bonds	Open/Demand
TD Securities (USA) LLC .....	0.40 <sup>(b)</sup>	06/23/21	Open	450,023	450,523	Corporate Bonds	Open/Demand
TD Securities (USA) LLC .....	0.40 <sup>(b)</sup>	06/23/21	Open	898,750	899,749	Corporate Bonds	Open/Demand
TD Securities (USA) LLC .....	0.40 <sup>(b)</sup>	06/23/21	Open	485,875	486,415	Corporate Bonds	Open/Demand
TD Securities (USA) LLC .....	0.40 <sup>(b)</sup>	06/23/21	Open	3,869,685	3,873,985	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.30 <sup>(b)</sup>	06/24/21	Open	1,777,531	1,778,982	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	06/24/21	Open	254,430	254,794	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	06/24/21	Open	639,159	640,073	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	06/24/21	Open	182,369	182,629	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.54 <sup>(b)</sup>	06/24/21	Open	2,721,215	2,725,215	Foreign Agency Obligations	Open/Demand
BNP Paribas S.A. ....	0.55 <sup>(b)</sup>	06/24/21	Open	522,761	523,544	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.55 <sup>(b)</sup>	06/24/21	Open	573,000	573,858	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.55 <sup>(b)</sup>	06/24/21	Open	2,321,375	2,324,851	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	156,500	156,651	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	149,500	149,644	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	161,000	161,155	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	347,563	347,897	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	176,750	176,920	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	702,214	702,883	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	239,794	240,022	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	160,500	160,654	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	222,058	222,271	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	151,750	151,896	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	173,250	173,417	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	249,844	250,084	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	152,250	152,397	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	164,000	164,158	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	159,075	159,228	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	578,925	579,477	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	196,000	196,187	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	166,000	166,158	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	1,028,604	1,029,584	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	657,900	658,527	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	484,218	484,679	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	608,438	609,017	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	653,625	654,248	Foreign Agency Obligations	Open/Demand
TD Securities (USA) LLC .....	0.35 <sup>(b)</sup>	06/24/21	Open	195,440	195,628	Corporate Bonds	Open/Demand
TD Securities (USA) LLC .....	0.40 <sup>(b)</sup>	06/24/21	Open	243,375	243,643	Corporate Bonds	Open/Demand

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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
TD Securities (USA) LLC	0.40% <sup>(b)</sup>	06/24/21	Open	\$ 235,770	\$ 236,029	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	06/24/21	Open	231,861	232,116	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	06/24/21	Open	215,663	215,900	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	06/24/21	Open	249,400	249,674	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.46 <sup>(b)</sup>	06/24/21	Open	211,313	211,580	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	06/29/21	Open	4,210,582	4,214,172	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	06/29/21	Open	4,575,000	4,579,727	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.48 <sup>(b)</sup>	06/29/21	Open	3,425,191	3,429,438	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.50 <sup>(b)</sup>	06/29/21	Open	4,821,480	4,827,708	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	06/30/21	Open	156,251	156,453	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	06/30/21	Open	112,850	112,996	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	06/30/21	Open	128,063	128,228	Corporate Bonds	Open/Demand
BNP Paribas S.A.	1.00 <sup>(b)</sup>	06/30/21	Open	6,720,000	6,737,360	Non-Agency Mortgage-Backed Securities	Open/Demand
BNP Paribas S.A.	1.00 <sup>(b)</sup>	06/30/21	Open	8,320,000	8,341,493	Non-Agency Mortgage-Backed Securities	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/30/21	Open	92,625	92,709	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/30/21	Open	145,457	145,588	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/30/21	Open	673,371	673,980	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	06/30/21	Open	97,875	97,963	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	06/30/21	Open	121,061	121,218	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.33 <sup>(b)</sup>	07/01/21	Open	3,117,218	3,119,818	Foreign Agency Obligations	Open/Demand
BNP Paribas S.A.	0.53 <sup>(b)</sup>	07/01/21	Open	4,462,500	4,468,478	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	07/01/21	Open	2,371,387	2,374,864	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	491,535	491,946	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	2,154,510	2,156,311	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	2,156,000	2,157,803	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	487,500	487,908	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	1,645,000	1,646,375	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	697,000	697,583	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	471,000	471,394	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	1,710,594	1,712,024	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	1,677,500	1,678,903	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/06/21	Open	1,403,325	1,404,498	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/06/21	Open	1,292,000	1,293,235	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/06/21	Open	526,625	527,191	Foreign Agency Obligations	Open/Demand
Nomura Securities International, Inc.	0.25 <sup>(b)</sup>	07/06/21	Open	1,211,031	1,211,754	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	0.30 <sup>(b)</sup>	07/06/21	Open	1,151,726	1,152,552	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	0.35 <sup>(b)</sup>	07/06/21	Open	978,750	979,568	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	0.35 <sup>(b)</sup>	07/06/21	Open	821,437	822,124	Capital Trusts	Open/Demand
Nomura Securities International, Inc.	0.35 <sup>(b)</sup>	07/06/21	Open	2,302,020	2,303,945	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	0.35 <sup>(b)</sup>	07/06/21	Open	2,116,075	2,117,844	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	0.40 <sup>(b)</sup>	07/06/21	Open	2,472,061	2,474,423	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	0.45 <sup>(b)</sup>	07/06/21	Open	1,302,087	1,303,487	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/09/21	Open	364,980	365,321	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/13/21	Open	444,001	444,342	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/13/21	Open	1,144,185	1,145,456	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.45 <sup>(b)</sup>	07/14/21	Open	3,686,876	3,690,471	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	640,344	641,029	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	808,335	809,199	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	1,894,445	1,896,471	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	1,708,840	1,710,667	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	874,531	875,466	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	854,262	855,176	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/15/21	Open	1,220,275	1,221,580	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	07/15/21	Open	2,472,912	2,475,980	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,574,349	1,575,696	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,482,115	1,483,383	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	973,876	974,709	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,482,780	1,484,049	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,004,062	1,004,922	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	2,090,840	2,092,629	Corporate Bonds	Open/Demand

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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
Credit Suisse Securities (USA) LLC	0.40% <sup>(b)</sup>	07/15/21	Open	\$ 836,142	\$ 836,858	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,792,650	1,794,184	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,379,467	1,380,648	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	896,895	897,662	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	382,200	382,527	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,709,576	1,711,039	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,827,700	1,829,264	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,805,781	1,807,326	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,101,832	1,102,775	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,608,910	1,610,286	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/15/21	Open	1,620,045	1,621,431	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/15/21	Open	1,684,025	1,685,646	Capital Trusts	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/15/21	Open	1,707,637	1,709,281	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/15/21	Open	1,613,791	1,615,344	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/15/21	Open	1,380,469	1,381,797	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	1,556,086	1,557,751	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	1,497,536	1,499,138	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	1,060,500	1,061,634	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	915,840	916,819	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	2,176,151	2,178,479	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	1,329,919	1,331,341	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	941,387	942,394	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/15/21	Open	3,194,887	3,198,304	Foreign Agency Obligations	Open/Demand
BNP Paribas S.A.	0.27 <sup>(b)</sup>	07/16/21	Open	76,904	76,946	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.45 <sup>(b)</sup>	07/16/21	Open	3,952,694	3,956,350	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.45 <sup>(b)</sup>	07/16/21	Open	3,851,854	3,855,417	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.45 <sup>(b)</sup>	07/16/21	Open	3,961,219	3,964,883	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	436,805	437,254	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	543,890	544,449	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	101,613	101,717	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	90,240	90,333	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	665,213	665,896	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	500,175	500,689	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	78,798	78,878	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	77,190	77,269	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	685,444	686,149	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	97,403	97,503	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	112,995	113,111	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	140,243	140,387	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	110,490	110,604	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	138,531	138,674	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	530,603	531,148	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	577,899	578,493	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	549,266	549,831	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	336,750	337,096	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	604,500	605,121	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	598,780	599,395	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	80,303	80,385	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	95,181	95,279	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	73,343	73,418	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	647,660	648,326	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	405,638	406,054	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	78,020	78,100	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	522,174	522,710	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	403,524	403,938	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	132,825	132,962	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	131,181	131,316	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	596,410	597,023	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	385,875	386,272	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	232,105	232,344	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	683,475	684,177	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/16/21	Open	107,956	108,067	Corporate Bonds	Open/Demand

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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
BNP Paribas S.A. ....	0.50% <sup>(b)</sup>	07/16/21	Open	\$ 93,726	\$ 93,823	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	402,188	402,601	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	503,831	504,349	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	519,188	519,721	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	118,950	119,072	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	83,104	83,189	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	483,121	483,618	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	64,970	65,037	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	565,600	566,181	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	100,429	100,532	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	354,825	355,190	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.50 <sup>(b)</sup>	07/16/21	Open	506,910	507,431	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	184,885	185,083	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	183,121	183,317	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	155,003	155,168	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	181,240	181,434	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	155,230	155,396	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	155,630	155,796	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	209,965	210,189	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	1,073,107	1,074,255	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	178,654	178,845	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	187,688	187,888	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	201,731	201,947	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	154,840	155,005	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	163,296	163,471	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.52 <sup>(b)</sup>	07/16/21	Open	215,895	216,126	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.54 <sup>(b)</sup>	07/16/21	Open	1,023,150	1,024,286	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.54 <sup>(b)</sup>	07/16/21	Open	1,108,312	1,109,543	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.54 <sup>(b)</sup>	07/16/21	Open	1,123,605	1,124,852	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	891,660	892,723	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	1,597,924	1,599,829	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	227,850	228,122	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	534,599	535,236	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	314,325	314,700	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	1,321,942	1,323,519	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	1,301,250	1,302,801	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	1,025,325	1,026,547	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	1,086,806	1,088,102	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.58 <sup>(b)</sup>	07/16/21	Open	1,961,145	1,963,483	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.59 <sup>(b)</sup>	07/16/21	Open	3,932,775	3,937,545	Corporate Bonds	Open/Demand
BNP Paribas S.A. ....	0.59 <sup>(b)</sup>	07/16/21	Open	223,528	223,799	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	618,226	618,671	Capital Trusts	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	155,138	155,249	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	138,184	138,283	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	136,098	136,195	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	170,595	170,718	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	862,802	863,423	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.35 <sup>(b)</sup>	07/16/21	Open	270,109	270,303	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	674,160	674,714	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	291,150	291,389	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	268,758	268,978	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	715,740	716,328	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	298,800	299,046	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	272,606	272,830	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	610,133	610,634	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	264,000	264,217	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	648,423	648,956	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.40 <sup>(b)</sup>	07/16/21	Open	717,697	718,288	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.45 <sup>(b)</sup>	07/16/21	Open	255,643	255,879	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.45 <sup>(b)</sup>	07/16/21	Open	3,083,800	3,086,653	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.45 <sup>(b)</sup>	07/16/21	Open	3,793,196	3,796,705	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC .....	0.50 <sup>(b)</sup>	07/16/21	Open	1,475,595	1,477,112	Corporate Bonds	Open/Demand

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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
RBC Capital Markets LLC	0.40% <sup>(b)</sup>	07/16/21	Open	\$ 771,937	\$ 772,572	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/16/21	Open	763,919	764,547	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/16/21	Open	612,425	612,929	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/16/21	Open	776,340	776,978	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	236,801	237,011	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	236,143	236,351	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	242,208	242,422	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	182,009	182,170	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	229,661	229,864	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	224,400	224,598	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	229,468	229,670	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	182,044	182,205	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	228,153	228,354	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	206,048	206,230	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	187,868	188,034	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	225,851	226,051	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	205,065	205,246	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	221,253	221,448	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	237,181	237,391	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	204,085	204,265	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	194,360	194,532	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	171,094	171,245	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	231,088	231,292	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.43 <sup>(b)</sup>	07/16/21	Open	232,875	233,081	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	346,005	346,325	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	1,100,750	1,101,768	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	331,280	331,586	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	349,238	349,561	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	1,062,765	1,063,748	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	338,855	339,168	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	289,136	289,404	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	340,834	341,149	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.45 <sup>(b)</sup>	07/16/21	Open	338,840	339,153	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	1,098,360	1,099,105	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	67,875	67,921	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	119,790	119,871	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	877,030	877,625	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	497,613	497,950	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	108,736	108,810	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	4,676,572	4,679,745	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	74,804	74,854	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	120,193	120,274	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	962,775	963,428	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	92,750	92,813	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	81,281	81,336	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	120,945	121,027	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	85,360	85,418	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	107,100	107,173	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	07/16/21	Open	103,686	103,757	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	310,080	310,303	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	301,601	301,818	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	170,520	170,643	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	367,540	367,804	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	291,308	291,517	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	143,459	143,562	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	171,500	171,623	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.35 <sup>(b)</sup>	07/16/21	Open	272,413	272,608	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	76,256	76,319	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	167,825	167,963	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	90,125	90,199	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	299,986	300,233	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	109,190	109,280	Corporate Bonds	Open/Demand

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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
TD Securities (USA) LLC	0.40% <sup>(b)</sup>	07/16/21	Open	\$ 357,338	\$ 357,631	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	769,472	770,105	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	363,675	363,974	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	3,645,440	3,648,437	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	111,445	111,537	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.40 <sup>(b)</sup>	07/16/21	Open	906,634	907,379	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/20/21	Open	672,570	673,108	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.28 <sup>(b)</sup>	07/22/21	Open	822,279	822,726	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.34 <sup>(b)</sup>	07/22/21	Open	1,277,650	1,278,495	Foreign Agency Obligations	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/22/21	Open	1,588,625	1,590,169	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.50 <sup>(b)</sup>	07/22/21	Open	771,375	772,125	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.52 <sup>(b)</sup>	07/22/21	Open	1,778,308	1,780,106	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.53 <sup>(b)</sup>	07/22/21	Open	1,108,859	1,110,001	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.53 <sup>(b)</sup>	07/22/21	Open	1,046,925	1,048,004	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.53 <sup>(b)</sup>	07/22/21	Open	1,146,564	1,147,746	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.53 <sup>(b)</sup>	07/22/21	Open	1,182,000	1,183,218	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	07/22/21	Open	1,177,500	1,178,828	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	07/22/21	Open	1,214,156	1,215,526	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	07/22/21	Open	1,099,500	1,100,141	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	07/22/21	Open	273,520	273,680	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	07/22/21	Open	1,879,820	1,880,917	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	07/22/21	Open	2,629,785	2,631,319	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	07/22/21	Open	3,185,650	3,187,508	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	1,175,342	1,176,142	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	1,880,550	1,881,830	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	1,703,250	1,704,409	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	190,196	190,326	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	939,675	940,314	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	197,597	197,731	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	07/22/21	Open	208,250	208,392	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	928,462	929,185	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	2,241,282	2,243,025	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	342,581	342,848	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,061,115	1,061,940	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,327,500	1,328,532	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,232,797	1,233,756	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,185,451	1,186,373	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	2,234,960	2,236,698	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,010,040	1,010,826	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,118,340	1,119,210	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/22/21	Open	1,824,397	1,825,994	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/22/21	Open	1,803,657	1,805,236	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	07/22/21	Open	1,123,661	1,124,645	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	3,545,000	3,548,447	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	1,280,680	1,281,925	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	3,211,000	3,214,122	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	2,972,750	2,975,640	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	4,056,250	4,060,194	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	1,300,950	1,302,215	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	2,535,000	2,537,465	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	4,225,000	4,229,108	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	3,325,000	3,328,233	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	1,437,149	1,438,546	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	1,268,025	1,269,258	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.50 <sup>(b)</sup>	07/22/21	Open	3,276,000	3,279,185	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.25 <sup>(b)</sup>	07/22/21	Open	212,657	212,760	Foreign Agency Obligations	Open/Demand
RBC Capital Markets LLC	0.25 <sup>(b)</sup>	07/22/21	Open	1,279,781	1,280,403	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.25 <sup>(b)</sup>	07/22/21	Open	1,096,957	1,097,490	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	814,125	814,758	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,015,875	1,016,665	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	310,050	310,291	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	314,500	314,745	Corporate Bonds	Open/Demand

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Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
RBC Capital Markets LLC	0.40% <sup>(b)</sup>	07/22/21	Open	\$ 988,706	\$ 989,475	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,062,270	1,063,096	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	1,649,265	1,650,548	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.40 <sup>(b)</sup>	07/22/21	Open	497,008	497,394	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.00 <sup>(b)</sup>	07/26/21	Open	1,635,078	1,635,078	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.15 <sup>(b)</sup>	07/26/21	Open	1,755,000	1,755,483	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.25 <sup>(b)</sup>	07/26/21	Open	2,906,844	2,908,176	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.25 <sup>(b)</sup>	07/26/21	Open	1,714,312	1,715,098	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,855,000	1,856,020	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,817,600	1,818,600	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,654,605	1,655,515	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,973,475	1,974,560	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,404,375	1,405,147	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,637,435	1,638,336	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,933,327	1,934,391	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,747,812	1,748,774	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,540,000	1,540,847	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,415,312	1,416,091	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,219,650	1,220,331	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,692,500	1,693,431	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,833,000	1,834,008	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	2,087,371	2,088,519	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	1,458,000	1,458,802	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	2,106,793	2,107,952	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	07/26/21	Open	2,481,500	2,482,865	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.40 <sup>(b)</sup>	07/26/21	Open	1,244,857	1,245,783	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.85 <sup>(b)</sup>	07/26/21	Open	2,045,137	2,048,373	Corporate Bonds	Open/Demand
BofA Securities, Inc.	0.28 <sup>(b)</sup>	07/29/21	Open	5,363,167	5,365,795	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	08/09/21	Open	3,515,191	3,516,714	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	08/09/21	Open	1,108,366	1,109,007	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.25 <sup>(b)</sup>	08/13/21	Open	1,580,052	1,580,557	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,238,837	1,239,312	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,363,125	1,363,648	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	670,625	670,882	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,179,375	1,179,827	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	226,931	227,018	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,395,000	1,395,535	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,438,125	1,438,676	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	2,611,310	2,612,311	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,335,000	1,335,512	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,316,000	1,316,504	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/13/21	Open	1,400,625	1,401,162	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.50 <sup>(b)</sup>	08/13/21	Open	325,806	326,014	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.27 <sup>(b)</sup>	08/13/21	Open	509,530	509,706	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.28 <sup>(b)</sup>	08/13/21	Open	283,693	283,794	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.29 <sup>(b)</sup>	08/13/21	Open	275,138	275,239	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.29 <sup>(b)</sup>	08/13/21	Open	278,885	278,988	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.30 <sup>(b)</sup>	08/13/21	Open	188,670	188,742	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.30 <sup>(b)</sup>	08/13/21	Open	270,510	270,614	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.30 <sup>(b)</sup>	08/13/21	Open	271,423	271,527	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.30 <sup>(b)</sup>	08/13/21	Open	185,115	185,186	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.32 <sup>(b)</sup>	08/13/21	Open	402,738	402,902	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.32 <sup>(b)</sup>	08/13/21	Open	300,886	301,009	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.32 <sup>(b)</sup>	08/13/21	Open	182,903	182,977	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.32 <sup>(b)</sup>	08/13/21	Open	492,443	492,644	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.28 <sup>(b)</sup>	08/13/21	Open	674,625	674,866	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	08/13/21	Open	507,968	508,162	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	08/13/21	Open	229,169	229,257	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	08/13/21	Open	364,585	364,725	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	08/13/21	Open	190,585	190,658	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.30 <sup>(b)</sup>	08/13/21	Open	358,560	358,697	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/13/21	Open	1,376,471	1,377,087	Corporate Bonds	Open/Demand

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## Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
Credit Suisse Securities (USA) LLC	0.35% <sup>(b)</sup>	08/13/21	Open	\$ 719,831	\$ 720,153	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	08/13/21	Open	239,456	239,579	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.25 <sup>(b)</sup>	08/13/21	Open	285,065	285,156	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.25 <sup>(b)</sup>	08/13/21	Open	283,985	284,076	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.28 <sup>(b)</sup>	08/13/21	Open	235,476	235,560	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.28 <sup>(b)</sup>	08/13/21	Open	226,993	227,074	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	288,773	288,883	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	230,313	230,401	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	227,806	227,894	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	360,214	360,352	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	229,401	229,489	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	224,406	224,492	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	225,395	225,481	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	228,678	228,765	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	223,789	223,875	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.30 <sup>(b)</sup>	08/13/21	Open	224,438	224,524	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	223,226	223,298	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	422,821	422,956	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	265,200	265,285	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	280,830	280,920	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	223,544	223,615	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	227,125	227,198	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.25 <sup>(b)</sup>	08/13/21	Open	231,210	231,284	Corporate Bonds	Open/Demand
TD Securities (USA) LLC	0.33 <sup>(b)</sup>	08/13/21	Open	203,288	203,373	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/20/21	Open	1,090,500	1,090,854	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/20/21	Open	879,000	879,286	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/20/21	Open	1,078,500	1,078,851	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/20/21	Open	1,021,500	1,021,832	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/20/21	Open	786,625	786,881	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/20/21	Open	958,500	958,863	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/20/21	Open	945,000	945,358	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/20/21	Open	993,000	993,376	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/20/21	Open	1,965,659	1,966,404	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/20/21	Open	1,003,500	1,003,880	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	867,150	867,425	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	656,006	656,214	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	991,500	991,814	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	1,419,990	1,420,440	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	611,175	611,369	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	693,963	694,182	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	737,587	737,821	Foreign Agency Obligations	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	1,221,625	1,222,012	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	1,368,034	1,368,467	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	622,625	622,822	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	734,250	734,483	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.30 <sup>(b)</sup>	08/23/21	Open	1,160,250	1,160,617	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/23/21	Open	1,180,350	1,180,786	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/23/21	Open	1,228,125	1,228,579	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/23/21	Open	1,250,625	1,251,087	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/23/21	Open	1,032,000	1,032,381	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.35 <sup>(b)</sup>	08/23/21	Open	1,185,840	1,186,278	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.40 <sup>(b)</sup>	08/24/21	Open	1,732,800	1,733,512	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	08/26/21	Open	451,125	451,322	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.45 <sup>(b)</sup>	08/26/21	Open	466,875	467,079	Foreign Agency Obligations	Open/Demand
Credit Suisse Securities (USA) LLC	0.58 <sup>(b)</sup>	08/26/21	Open	314,325	314,463	Corporate Bonds	Open/Demand
BNP Paribas S.A.	0.58 <sup>(b)</sup>	09/02/21	Open	122,044	122,101	Corporate Bonds	Open/Demand



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**Reverse Repurchase Agreements (continued)**

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>(a)</sup>	Face Value		Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>(a)</sup>
				Face Value	Including Accrued Interest		
Credit Suisse Securities (USA) LLC .....	0.50% <sup>(b)</sup>	09/02/21	Open	\$ 1,039,037	\$ 1,039,456	Corporate Bonds	Open/Demand
RBC Capital Markets LLC .....	0.40 <sup>(b)</sup>	09/20/21	Open	235,635	235,664	Corporate Bonds	Open/Demand
				<u>\$ 551,463,082</u>	<u>\$ 551,983,546</u>		

<sup>(a)</sup> Certain agreements have no stated maturity and can be terminated by either party at any time.

<sup>(b)</sup> Variable rate security. Rate as of period end and maturity is the date the principal owed can be recovered through demand.

**Derivative Financial Instruments Outstanding as of Period End**
**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount (000)	Value/Unrealized Appreciation (Depreciation)
<b>Long Contracts</b>				
Exchange Traded Bitcoin Futures .....	5	10/29/21	\$ 1,090	\$ 36,282
Euro Bund .....	272	12/08/21	53,505	(848,462)
FTSE 100 Index .....	3	12/17/21	286	2,462
FTSE/MIB Index .....	10	12/17/21	1,470	(15,661)
Russell 2000 E-Mini Index .....	29	12/17/21	3,191	(51,352)
U.S. Long Bond .....	116	12/21/21	18,502	(342,755)
Ultra U.S. Treasury Bond .....	108	12/21/21	20,689	(658,603)
5-Year U.S. Treasury Note .....	2,795	12/31/21	343,217	(1,788,118)
				<u>(3,666,207)</u>
<b>Short Contracts</b>				
30-Year Euro Buxl Bond .....	71	12/08/21	16,723	536,149
Euro BTP .....	79	12/08/21	13,905	216,807
Euro OAT .....	48	12/08/21	9,227	157,863
Euro Stoxx 50 Index .....	407	12/17/21	19,084	463,086
NASDAQ 100 E-Mini Index .....	166	12/17/21	48,746	2,479,531
S&P 500 E-Mini Index .....	733	12/17/21	157,513	5,308,092
10-Year U.S. Treasury Note .....	92	12/21/21	12,118	101,619
10-Year U.S. Ultra Long Treasury Note .....	1,673	12/21/21	243,343	3,039,299
Long Gilt .....	113	12/29/21	19,055	507,644
2-Year U.S. Treasury Note .....	886	12/31/21	194,989	45,537
				<u>12,855,627</u>
				<u>\$ 9,189,420</u>

**Forward Foreign Currency Exchange Contracts**

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD 4,932,855	EUR 4,147,362	Morgan Stanley & Co. International PLC	10/14/21	\$ 127,880
USD 2,045,235	EUR 1,728,200	Morgan Stanley & Co. International PLC	10/20/21	42,781
USD 3,618,824	EUR 3,071,180	Citibank N.A.	10/28/21	59,728
USD 12,424,706	EUR 10,499,029	State Street Bank and Trust Co.	10/28/21	257,705
USD 56,923	AUD 76,911	State Street Bank and Trust Co.	10/29/21	1,315
USD 1,724,438	EUR 1,457,171	HSBC Bank USA N.A.	10/29/21	35,736
USD 3,671,234	EUR 3,095,909	Morgan Stanley & Co. International PLC	10/29/21	83,413
USD 5,601,236	EUR 4,749,751	Morgan Stanley & Co. International PLC	10/29/21	96,791
USD 154,529	GBP 112,407	Citibank N.A.	11/04/21	3,066
USD 624,822	GBP 451,344	Citibank N.A.	11/04/21	16,657
USD 5,692,568	EUR 4,851,293	Bank of America N.A.	11/18/21	68,306
EUR 3,061,276	USD 3,547,955	Citibank N.A.	12/15/21	3,322
EUR 3,061,276	USD 3,546,739	Goldman Sachs International	12/15/21	4,538
USD 4,779,945	EUR 4,070,082	JPMorgan Chase Bank N.A.	12/15/21	58,388
USD 7,103,844	EUR 6,122,552	JPMorgan Chase Bank N.A.	12/15/21	1,290

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## Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
CAD 96,901	USD 75,756	Citibank N.A.	12/16/21	\$ 748
JPY 13,582,146	USD 121,583	State Street Bank and Trust Co.	12/16/21	532
JPY 64,031,454	USD 572,445	State Street Bank and Trust Co.	12/16/21	3,252
RUB 221,218,619	USD 2,992,474	Citibank N.A.	12/16/21	10,145
SEK 652,901	USD 74,570	UBS AG	12/16/21	61
SEK 8,188,087	USD 933,899	UBS AG	12/16/21	2,045
USD 6,102,430	AUD 8,326,000	State Street Bank and Trust Co.	12/16/21	81,113
USD 16,515,074	CAD 20,883,684	BNP Paribas SA	12/16/21	27,232
USD 5,883,288	CHF 5,398,742	Morgan Stanley & Co. International PLC	12/16/21	79,541
USD 192,842	EUR 163,970	BNP Paribas SA	12/16/21	2,620
USD 301,002	EUR 256,396	BNP Paribas SA	12/16/21	3,557
USD 10,379,964	EUR 8,740,000	Citibank N.A.	12/16/21	240,678
USD 2,329,052	EUR 1,981,617	Deutsche Bank AG	12/16/21	30,175
USD 4,101,950	EUR 3,461,565	Deutsche Bank AG	12/16/21	86,184
USD 515	EUR 435	HSBC Bank USA N.A.	12/16/21	11
USD 32,764	EUR 28,241	HSBC Bank USA N.A.	12/16/21	1
USD 329,194,041	EUR 280,265,798	JPMorgan Chase Bank N.A.	12/16/21	4,057,304
USD 4,412,020	EUR 3,782,001	Morgan Stanley & Co. International PLC	12/16/21	24,515
USD 11,883,938	EUR 10,186,960	Morgan Stanley & Co. International PLC	12/16/21	66,032
USD 63,935,595	GBP 46,184,276	Citibank N.A.	12/16/21	1,700,020
USD 63,627,846	GBP 46,184,276	JPMorgan Chase Bank N.A.	12/16/21	1,392,271
USD 22,448,061	HKD 174,664,008	Goldman Sachs International	12/16/21	6,972
USD 14,542,613	JPY 1,589,569,310	Barclays Bank PLC	12/16/21	251,061
USD 5,289	JPY 582,881	Morgan Stanley & Co. International PLC	12/16/21	48
USD 297,619	NOK 2,556,424	Deutsche Bank AG	12/16/21	5,356
USD 22,608,919	SEK 193,885,512	Deutsche Bank AG	12/16/21	446,722
				<u>9,379,112</u>
BRL 3,816,051	USD 741,862	Citibank N.A.	10/14/21	(42,194)
EUR 1,141,452	USD 1,349,559	BNP Paribas SA	10/14/21	(27,116)
EUR 2,046,248	USD 2,419,913	HSBC Bank USA N.A.	10/14/21	(49,208)
EUR 995,520	USD 1,185,141	Bank of America N.A.	10/29/21	(31,442)
EUR 6,476,878	USD 7,678,709	Deutsche Bank AG	10/29/21	(172,713)
GBP 345	USD 479	State Street Bank and Trust Co.	11/04/21	(14)
GBP 5,201,655	USD 7,226,789	State Street Bank and Trust Co.	11/04/21	(217,798)
EUR 4,067,300	USD 4,723,295	BNP Paribas SA	12/15/21	(4,965)
EUR 4,067,300	USD 4,726,887	Citibank N.A.	12/15/21	(8,558)
EUR 2,031,103	USD 2,381,265	Morgan Stanley & Co. International PLC	12/15/21	(25,055)
EUR 2,031,103	USD 2,380,859	Morgan Stanley & Co. International PLC	12/15/21	(24,649)
EUR 4,097,573	USD 4,810,359	Morgan Stanley & Co. International PLC	12/15/21	(56,910)
EUR 10,247,511	USD 12,042,670	Morgan Stanley & Co. International PLC	12/15/21	(154,898)
AUD 98,604	USD 72,216	Deutsche Bank AG	12/16/21	(907)
BRL 19,909,071	USD 3,751,686	Morgan Stanley & Co. International PLC	12/16/21	(140,515)
CAD 825,087	USD 651,862	Citibank N.A.	12/16/21	(449)
CHF 448,891	USD 486,045	Deutsche Bank AG	12/16/21	(3,480)
CHF 427,102	USD 463,496	State Street Bank and Trust Co.	12/16/21	(4,353)
EUR 837,542	USD 990,342	Bank of America N.A.	12/16/21	(18,708)
EUR 4,991,498	USD 5,881,500	Citibank N.A.	12/16/21	(90,856)
EUR 222,221	USD 262,743	Deutsche Bank AG	12/16/21	(4,945)
EUR 2,228,311	USD 2,613,205	Deutsche Bank AG	12/16/21	(28,138)
EUR 2,855,510	USD 3,377,423	Deutsche Bank AG	12/16/21	(64,742)
EUR 211,480	USD 247,858	Goldman Sachs International	12/16/21	(2,520)
EUR 619,188	USD 720,372	Goldman Sachs International	12/16/21	(2,051)
EUR 60,113	USD 71,198	HSBC Bank USA N.A.	12/16/21	(1,460)
EUR 404,088	USD 474,803	HSBC Bank USA N.A.	12/16/21	(6,020)
EUR 891,928	USD 1,042,482	HSBC Bank USA N.A.	12/16/21	(7,755)
EUR 395,826	USD 464,906	Morgan Stanley & Co. International PLC	12/16/21	(5,709)
EUR 699,122	USD 827,361	State Street Bank and Trust Co.	12/16/21	(16,309)
EUR 901,776	USD 1,067,454	State Street Bank and Trust Co.	12/16/21	(21,302)
EUR 7,080,493	USD 8,381,169	State Street Bank and Trust Co.	12/16/21	(167,079)
EUR 1,759,404	USD 2,082,896	UBS AG	12/16/21	(41,810)
GBP 46,184,276	USD 63,627,846	JPMorgan Chase Bank N.A.	12/16/21	(1,392,271)

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Forward Foreign Currency Exchange Contracts (continued)

Currency Purchased		Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)	
JPY	178,870,701	USD	1,627,214	Deutsche Bank AG	12/16/21	\$ (19,018)
JPY	78,316,870	USD	706,452	Morgan Stanley & Co. International PLC	12/16/21	(2,318)
JPY	81,380,595	USD	742,688	Morgan Stanley & Co. International PLC	12/16/21	(11,008)
JPY	79,673,644	USD	725,203	State Street Bank and Trust Co.	12/16/21	(8,870)
MXN	28,368,776	USD	1,408,508	Citibank N.A.	12/16/21	(48,496)
NOK	26,876	USD	3,100	Bank of America N.A.	12/16/21	(28)
SEK	3,027,061	USD	350,781	BNP Paribas SA	12/16/21	(4,771)
SEK	5,923,744	USD	687,664	Citibank N.A.	12/16/21	(10,547)
SEK	311,230	USD	36,153	Deutsche Bank AG	12/16/21	(577)
SEK	1,373,757	USD	158,238	Deutsche Bank AG	12/16/21	(1,209)
SEK	2,213,152	USD	254,877	HSBC Bank USA N.A.	12/16/21	(1,901)
SEK	2,751,178	USD	317,949	HSBC Bank USA N.A.	12/16/21	(3,474)
SEK	6,222,055	USD	721,235	HSBC Bank USA N.A.	12/16/21	(10,020)
SEK	8,266,697	USD	960,886	HSBC Bank USA N.A.	12/16/21	(15,956)
SEK	11,606,114	USD	1,340,271	HSBC Bank USA N.A.	12/16/21	(13,627)
SEK	6,606,305	USD	755,931	State Street Bank and Trust Co.	12/16/21	(794)
USD	46	CNH	297	Deutsche Bank AG	12/16/21	—
USD	12,134,229	CNH	78,960,703	Deutsche Bank AG	12/16/21	(43,784)
						(3,033,297)
						\$ 6,345,815

Exchange-Traded Options Purchased

Description	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
Call					
SPDR S&P 500 ETF Trust	1,046	10/01/21	USD 441.00	USD 44,888	\$ 4,707
Apple, Inc.	121	10/15/21	USD 155.00	USD 1,712	1,694
Barclays PLC	560	10/15/21	GBP 1.90	GBP 1,062	34,898
Best Buy Co., Inc.	92	10/15/21	USD 120.00	USD 973	920
Constellation Brands, Inc., Class A	104	10/15/21	USD 245.00	USD 2,191	1,040
Constellation Brands, Inc., Class A	61	10/15/21	USD 225.00	USD 1,285	5,795
Deere & Co.	28	10/15/21	USD 380.00	USD 938	700
iShares China Large-Cap ETF	2,400	10/15/21	USD 43.00	USD 9,343	8,400
iShares MSCI Japan ETF	576	10/15/21	USD 74.00	USD 4,046	6,912
Masco Corp.	161	10/15/21	USD 60.00	USD 894	2,415
Micron Technology, Inc.	165	10/15/21	USD 75.00	USD 1,171	7,013
Nucor Corp.	117	10/15/21	USD 110.00	USD 1,152	7,898
SPDR S&P 500 ETF Trust	396	10/15/21	USD 453.00	USD 16,994	5,346
SPDR S&P 500 ETF Trust	3,963	10/15/21	USD 450.00	USD 170,068	93,130
SPDR S&P 500 ETF Trust	1,037	10/15/21	USD 442.00	USD 44,502	135,847
TE Connectivity Ltd.	64	10/15/21	USD 145.00	USD 878	3,840
Thermo Fisher Scientific, Inc.	21	10/15/21	USD 560.00	USD 1,200	40,845
TJX Cos., Inc.	276	10/15/21	USD 75.00	USD 1,821	1,656
United Parcel Service, Inc., Class B	44	10/15/21	USD 200.00	USD 801	726
Wells Fargo & Co.	570	10/15/21	USD 50.00	USD 2,645	17,955
Xilinx, Inc.	179	10/15/21	USD 160.00	USD 2,703	31,951
Alphabet Inc., Class C	6	11/19/21	USD 3,000.00	USD 1,599	9,300
Alphabet Inc., Class C	4	11/19/21	USD 2,900.00	USD 1,066	12,380
Best Buy Co., Inc.	111	11/19/21	USD 125.00	USD 1,173	4,163
BNP Paribas SA	59	11/19/21	EUR 57.00	EUR 327	12,541
iShares China Large-Cap ETF	554	11/19/21	USD 45.00	USD 2,157	4,986
Microsoft Corp.	27	11/19/21	USD 300.00	USD 761	11,610
Parker-Hannifin Corp.	72	11/19/21	USD 340.00	USD 2,013	4,500
salesforce.com, Inc.	67	11/19/21	USD 280.00	USD 1,817	49,412
salesforce.com, Inc.	239	11/19/21	USD 300.00	USD 6,482	53,536
Societe Generale SA	119	11/19/21	EUR 28.00	EUR 324	14,542
SPDR S&P 500 ETF Trust	778	11/19/21	USD 448.00	USD 33,387	228,343
Williams-Sonoma, Inc.	133	11/19/21	USD 170.00	USD 2,358	206,815
Alphabet Inc., Class C	3	12/17/21	USD 2,950.00	USD 800	10,605

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**Exchange-Traded Options Purchased (continued)**

Description	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
<b>Call (continued)</b>					
Amazon.com, Inc.....	3	12/17/21	USD 3,650.00	USD 986	\$ 12,668
Best Buy Co., Inc.....	373	12/17/21	USD 115.00	USD 3,943	110,035
Diamondback Energy, Inc.....	374	12/17/21	USD 90.00	USD 3,541	433,840
Diamondback Energy, Inc.....	625	12/17/21	USD 115.00	USD 5,917	203,125
Freeport-McMoRan, Inc.....	952	12/17/21	USD 33.00	USD 3,097	249,424
Thermo Fisher Scientific, Inc.....	22	12/17/21	USD 580.00	USD 1,257	51,040
SPDR S&P 500 ETF Trust.....	1,037	12/31/21	USD 465.00	USD 44,502	149,846
SPDR S&P 500 ETF Trust.....	518	12/31/21	USD 448.00	USD 22,229	303,807
Devon Energy Corp.....	1,335	01/21/22	USD 28.00	USD 4,741	1,128,075
Devon Energy Corp.....	1,082	01/21/22	USD 35.00	USD 3,842	408,455
Energy Transfer LP.....	1,137	01/21/22	USD 10.00	USD 1,089	67,083
FedEx Corp.....	44	01/21/22	USD 280.00	USD 965	4,422
					<u>4,158,241</u>
<b>Put</b>					
SPDR S&P 500 ETF Trust.....	468	10/01/21	USD 435.00	USD 20,084	262,782
SPDR S&P 500 ETF Trust.....	434	10/15/21	USD 433.00	USD 18,625	363,258
iShares iBoxx \$ High Yield Corporate Bond ETF.....	1,820	11/19/21	USD 85.00	USD 15,923	80,990
iShares iBoxx \$ Investment Grade Corporate Bond ETF.....	2,122	11/19/21	USD 131.00	USD 28,229	190,980
Lowe's Cos., Inc.....	123	11/19/21	USD 195.00	USD 2,495	69,802
SPDR S&P 500 ETF Trust.....	239	11/19/21	USD 428.00	USD 10,256	277,240
Spire Global Inc., Class A.....	32	11/19/21	USD 10.00	USD 40	6,800
90-Day Eurodollar Future.....	179	12/10/21	USD 99.37	USD 44,528	10,069
90-Day Eurodollar Future.....	1,496	12/10/21	USD 98.38	USD 368,035	504,900
SPDR S&P 500 ETF Trust.....	195	12/17/21	USD 423.00	USD 8,368	259,740
					<u>2,026,561</u>
					<u>\$ 6,184,802</u>

**OTC Barrier Options Purchased**

Description	Type of Option	Counterparty	Number of Contracts	Expiration Date	Exercise Price	Barrier Price/Range	Notional Amount (000)	Value
<b>Put</b>								
EUR Currency.....	One Touch	Bank of America N.A.	—	10/04/21	USD 1.16	USD 1.16	EUR 170	\$ 82,706
EUR Currency.....	One Touch	UBS AG	—	10/11/21	USD 1.15	USD 1.15	EUR 337	75,479
								<u>\$ 158,185</u>

**OTC Options Purchased**

Description	Counterparty	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
<b>Call</b>						
Generac Holdings, Inc.....	Credit Suisse International	2,294	11/19/21	USD 450.00	USD 937	\$ 23,743
Wells Fargo & Co.....	Citibank N.A.	114,000	11/19/21	USD 49.00	USD 5,291	137,565
WillScot Mobile Mini Holdings Corp.....	Credit Suisse International	9,596	12/17/21	USD 30.00	USD 304	28,446
Amazon.com, Inc.....	Citibank N.A.	1,000	06/17/22	USD 4,150.00	USD 3,285	64,575
						<u>254,329</u>
<b>Put</b>						
Asml Holding NV.....	Goldman Sachs International	1,750	10/15/21	EUR 620.00	EUR 1,130	16,866
EUR Currency.....	Deutsche Bank AG	—	10/15/21	USD 1.16	EUR 23,882	206,621
S&P 500 Index.....	Morgan Stanley & Co. International PLC	2,875	10/15/21	USD 4,339.43	USD 12,384	229,840
USD Currency.....	Deutsche Bank AG	—	11/03/21	BRL 5.20	USD 2,981	9,810
						<u>463,137</u>
						<u>\$ 717,466</u>

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**OTC Dual Binary Options Purchased**

Description <sup>(a)</sup>	Counterparty	Units	Expiration Date	Notional Amount (000)	Value
Call					
SPX >= 4,567.729 and USSW10 >= 1.70 .....	Goldman Sachs International	151	10/15/21	USD 690	\$ 9,966
SPX >= 4,567.729 and USSW10 >= 1.70 .....	Goldman Sachs International	151	10/29/21	USD 690	30,999
					<u>\$ 40,965</u>

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

**OTC Interest Rate Swaptions Purchased**

Description	Paid by the Trust		Received by the Trust		Counterparty	Expiration Date	Exercise Rate	Notional Amount (000)	Value
	Rate	Frequency	Rate	Frequency					
Call									
30-Year Interest Rate Swap, 11/21/51 .....	LIBOR, 0.13%	3-Month Quarterly	1.34%	Semi-Annual	Morgan Stanley & Co. International PLC	11/19/21	1.34%	USD 7,155	\$ 10,037
10-Year Interest Rate Swap, 11/28/31 .....	LIBOR, 0.13%	3-Month Quarterly	1.26%	Semi-Annual	Goldman Sachs International	11/26/21	1.26	USD 9,306	18,984
10-Year Interest Rate Swap, 11/28/31 .....	LIBOR, 0.13%	3-Month Quarterly	1.30%	Semi-Annual	Goldman Sachs International	11/26/21	1.30	USD 8,468	22,065
20-Year Interest Rate Swap, 11/28/41 .....	LIBOR, 0.13%	3-Month Quarterly	1.56%	Semi-Annual	Goldman Sachs International	11/26/21	1.56	USD 4,516	24,190
30-Year Interest Rate Swap, 11/28/51 .....	LIBOR, 0.13%	3-Month Quarterly	1.56%	Semi-Annual	Goldman Sachs International	11/26/21	1.56	USD 3,384	22,916
30-Year Interest Rate Swap, 12/17/51 .....	LIBOR, 0.13%	3-Month Quarterly	1.40%	Semi-Annual	Morgan Stanley & Co. International PLC	12/15/21	1.40	USD 4,159	19,525
10-Year Interest Rate Swap, 12/26/31 .....	EURIBOR, (0.53%)	6-Month Semi-Annual	0.07%	Annual	Goldman Sachs International	12/24/21	0.07	EUR 9,317	43,382
30-Year Interest Rate Swap, 04/22/52 .....	LIBOR, 0.13%	3-Month Quarterly	1.60%	Semi-Annual	Goldman Sachs International	04/20/22	1.60	USD 4,605	121,185
30-Year Interest Rate Swap, 04/22/52 .....	LIBOR, 0.13%	3-Month Quarterly	1.60%	Semi-Annual	Goldman Sachs International	04/20/22	1.60	USD 4,604	121,163
10-Year Interest Rate Swap, 04/23/32 .....	LIBOR, 0.13%	3-Month Quarterly	1.30%	Semi-Annual	Morgan Stanley & Co. International PLC	04/21/22	1.30	USD 9,779	78,369
1-Year Interest Rate Swap, 03/18/24 .....	LIBOR, 0.13%	3-Month Quarterly	0.80%	Semi-Annual	Morgan Stanley & Co. International PLC	03/16/23	0.80	USD 124,708	258,442
									<u>740,258</u>
Put									
5-Year Interest Rate Swap, 11/10/26 .....	1.15%	3-Month Semi-Annual	LIBOR, 0.13%	Quarterly	Citibank N.A.	11/08/21	1.15	USD 23,695	66,400
30-Year Interest Rate Swap, 11/18/51 .....	0.48%	6-Month Annual	EURIBOR, (0.53%)	Semi-Annual	JPMorgan Chase Bank N.A.	11/16/21	0.48	EUR 9,062	228,389
30-Year Interest Rate Swap, 11/26/51 .....	0.49%	6-Month Annual	EURIBOR, (0.53%)	Semi-Annual	Goldman Sachs International	11/24/21	0.49	EUR 8,897	228,958
30-Year Interest Rate Swap, 12/11/51 .....	0.52%	6-Month Annual	EURIBOR, (0.53%)	Semi-Annual	Goldman Sachs International	12/09/21	0.52	EUR 8,408	208,870
10-Year Interest Rate Swap, 12/31/31 .....	1.79%	3-Month Semi-Annual	LIBOR, 0.13%	Quarterly	Goldman Sachs International	12/29/21	1.79	USD 11,646	78,873
1-Year Interest Rate Swap, 07/07/23 .....	0.50%	3-Month Semi-Annual	LIBOR, 0.13%	Quarterly	Morgan Stanley & Co. International PLC	07/05/22	0.50	USD 133,380	132,525
									<u>944,015</u>
									<u>\$ 1,684,273</u>

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## Exchange-Traded Options Written

Description	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
<b>Call</b>					
Applied Materials, Inc. ....	113	10/15/21	USD 150.00	USD 1,455	\$ (1,356)
iShares China Large-Cap ETF .....	2,400	10/15/21	USD 46.00	USD 9,343	(2,400)
iShares MSCI Japan ETF .....	576	10/15/21	USD 77.00	USD 4,046	(2,592)
Micron Technology, Inc. ....	226	10/15/21	USD 80.00	USD 1,604	(1,921)
NVIDIA Corp. ....	50	10/15/21	USD 240.00	USD 1,036	(1,625)
SPDR S&P 500 ETF Trust .....	1,037	10/15/21	USD 452.00	USD 44,502	(16,074)
Xilinx, Inc. ....	179	10/15/21	USD 175.00	USD 2,703	(6,802)
Best Buy Co., Inc. ....	111	11/19/21	USD 145.00	USD 1,173	(1,776)
ConocoPhillips .....	324	11/19/21	USD 70.00	USD 2,196	(83,268)
iShares China Large-Cap ETF .....	554	11/19/21	USD 49.00	USD 2,157	(11,634)
JPMorgan Chase & Co. ....	13	11/19/21	USD 170.00	USD 213	(4,225)
Lowe's Cos., Inc. ....	123	11/19/21	USD 225.00	USD 2,495	(18,548)
salesforce.com, Inc. ....	239	11/19/21	USD 320.00	USD 6,482	(16,133)
SPDR S&P 500 ETF Trust .....	1,433	11/19/21	USD 460.00	USD 61,496	(87,413)
Bank of America Corp. ....	169	12/17/21	USD 45.00	USD 717	(18,843)
Best Buy Co., Inc. ....	373	12/17/21	USD 125.00	USD 3,943	(40,843)
BP PLC .....	414	12/17/21	USD 30.00	USD 1,131	(23,656)
Comcast Corp., Class A .....	213	12/17/21	USD 62.50	USD 1,191	(10,863)
Diamondback Energy, Inc. ....	374	12/17/21	USD 130.00	USD 3,541	(56,100)
Diamondback Energy, Inc. ....	625	12/17/21	USD 135.00	USD 5,917	(73,437)
EQT Corp. ....	311	12/17/21	USD 25.00	USD 636	(27,439)
Freeport-McMoRan, Inc. ....	952	12/17/21	USD 40.00	USD 3,097	(69,020)
Johnson & Johnson .....	72	12/17/21	USD 180.00	USD 1,163	(3,924)
SPDR S&P 500 ETF Trust .....	239	12/17/21	USD 455.00	USD 10,256	(67,398)
UnitedHealth Group, Inc. ....	30	12/17/21	USD 450.00	USD 1,172	(4,830)
SPDR S&P 500 ETF Trust .....	518	12/31/21	USD 480.00	USD 22,229	(18,907)
SPDR S&P 500 ETF Trust .....	518	12/31/21	USD 470.00	USD 22,229	(47,915)
Devon Energy Corp. ....	1,082	01/21/22	USD 40.00	USD 3,842	(212,072)
Devon Energy Corp. ....	1,335	01/21/22	USD 38.00	USD 4,741	(339,757)
					(1,270,771)
<b>Put</b>					
SPDR S&P 500 ETF Trust .....	1,048	10/01/21	USD 420.00	USD 44,974	(18,340)
Apple, Inc. ....	121	10/15/21	USD 135.00	USD 1,712	(15,549)
Applied Materials, Inc. ....	113	10/15/21	USD 110.00	USD 1,455	(3,899)
Barclays PLC .....	560	10/15/21	GBP 1.65	GBP 1,062	(4,716)
Constellation Brands, Inc., Class A .....	165	10/15/21	USD 200.00	USD 3,476	(33,825)
Deere & Co. ....	28	10/15/21	USD 330.00	USD 938	(17,570)
Delphi Automotive PLC .....	76	10/15/21	USD 140.00	USD 1,132	(8,170)
Hilton Worldwide Holdings, Inc. ....	96	10/15/21	USD 110.00	USD 1,268	(2,400)
Intuitive Surgical, Inc. ....	12	10/15/21	USD 925.00	USD 1,193	(8,460)
Masco Corp. ....	161	10/15/21	USD 55.00	USD 894	(15,698)
Micron Technology, Inc. ....	160	10/15/21	USD 67.50	USD 1,136	(10,320)
Nucor Corp. ....	117	10/15/21	USD 92.50	USD 1,152	(18,427)
SPDR S&P 500 ETF Trust .....	434	10/15/21	USD 413.00	USD 18,625	(122,605)
TE Connectivity Ltd. ....	64	10/15/21	USD 125.00	USD 878	(4,480)
Thermo Fisher Scientific, Inc. ....	21	10/15/21	USD 490.00	USD 1,200	(840)
Thermo Fisher Scientific, Inc. ....	23	10/15/21	USD 500.00	USD 1,314	(1,208)
TJX Cos., Inc. ....	440	10/15/21	USD 65.00	USD 2,903	(52,140)
United Parcel Service, Inc., Class B .....	44	10/15/21	USD 180.00	USD 801	(11,352)
Alphabet Inc., Class C .....	6	11/19/21	USD 2,600.00	USD 1,599	(54,990)
Alphabet Inc., Class C .....	4	11/19/21	USD 2,500.00	USD 1,066	(23,980)
BNP Paribas SA .....	59	11/19/21	EUR 50.00	EUR 327	(7,928)
Boston Scientific Corp. ....	289	11/19/21	USD 38.00	USD 1,254	(12,716)
Comcast Corp., Class A .....	870	11/19/21	USD 50.00	USD 4,866	(56,550)
Edwards Lifesciences Corp. ....	108	11/19/21	USD 100.00	USD 1,223	(15,930)
iShares iBoxx \$ High Yield Corporate Bond ETF .....	1,820	11/19/21	USD 82.00	USD 15,923	(42,770)
iShares iBoxx \$ Investment Grade Corporate Bond ETF .....	2,122	11/19/21	USD 128.00	USD 28,229	(90,185)
Lowe's Cos., Inc. ....	123	11/19/21	USD 180.00	USD 2,495	(28,597)
Microsoft Corp. ....	27	11/19/21	USD 265.00	USD 761	(16,470)
Parker-Hannifin Corp. ....	72	11/19/21	USD 250.00	USD 2,013	(26,640)
Societe Generale SA .....	119	11/19/21	EUR 24.00	EUR 324	(6,203)

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**Exchange-Traded Options Written (continued)**

Description	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
Put (continued)					
SPDR S&P 500 ETF Trust .....	239	11/19/21	USD 398.00	USD 10,256	\$ (115,078)
10-Year U.S. Treasury Note Future .....	328	11/26/21	USD 131.00	USD 43,204	(210,125)
Alphabet Inc., Class C .....	3	12/17/21	USD 2,550.00	USD 800	(28,185)
Amazon.com, Inc. ....	3	12/17/21	USD 3,100.00	USD 986	(28,695)
Charter Communications, Inc., Class A .....	32	12/17/21	USD 680.00	USD 2,328	(55,200)
SPDR S&P 500 ETF Trust .....	195	12/17/21	USD 388.00	USD 8,368	(115,830)
UnitedHealth Group, Inc. ....	30	12/17/21	USD 350.00	USD 1,172	(21,150)
Energy Transfer LP .....	1,137	01/21/22	USD 8.00	USD 1,089	(35,247)
FedEx Corp. ....	44	01/21/22	USD 220.00	USD 965	(63,030)
					<u>(1,405,498)</u>
					<u>\$ (2,676,269)</u>

**OTC Options Written**

Description	Counterparty	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
Call						
Asml Holding NV .....	Goldman Sachs International	1,750	10/15/21	EUR 700.00	EUR 1,130	\$ (5,573)
Wells Fargo & Co. ....	Citibank N.A.	114,000	11/19/21	USD 54.00	USD 5,291	(31,405)
						<u>(36,978)</u>
Put						
Adidas AG .....	Credit Suisse International	3,400	10/15/21	EUR 280.00	EUR 924	(44,583)
EUR Currency .....	Deutsche Bank AG	—	10/15/21	USD 1.15	EUR 23,882	(80,778)
USD Currency .....	Deutsche Bank AG	—	11/03/21	BRL 4.85	USD 2,981	(307)
Generac Holdings, Inc. ....	Credit Suisse International	2,294	11/19/21	USD 360.00	USD 937	(21,675)
Wells Fargo & Co. ....	Citibank N.A.	57,000	11/19/21	USD 42.00	USD 2,645	(55,079)
Lvmh Moet Hennessy Louis Vuitton .....	UBS AG	1,500	12/17/21	EUR 600.00	EUR 930	(41,753)
WillScot Mobile Mini Holdings Corp. ....	Credit Suisse International	9,596	12/17/21	USD 25.00	USD 304	(2,337)
Amazon.com, Inc. ....	Citibank N.A.	500	06/17/22	USD 2,800.00	USD 1,643	(61,962)
						<u>(308,474)</u>
						<u>\$ (345,452)</u>

**OTC Interest Rate Swaptions Written**

Description	Paid by the Trust		Received by the Trust		Counterparty	Expiration Date	Exercise Rate	Notional Amount (000)	Value
	Rate	Frequency	Rate	Frequency					
Call									
1-Year Interest Rate Swap, 03/18/24 .....	0.40%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	Morgan Stanley & Co. International PLC	03/16/23	0.40%	USD 124,708	\$ (67,311)
1-Year Interest Rate Swap, 03/18/24 .....	0.60%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	Morgan Stanley & Co. International PLC	03/16/23	0.60	USD 124,708	(140,922)
									<u>(208,233)</u>
Put									
10-Year Interest Rate Swap, 10/14/31 .....	LIBOR, 0.13%	Quarterly	3-Month LIBOR, 1.59%	Semi-Annual	Citibank N.A.	10/12/21	1.59	USD 33,197	(90,940)
5-Year Interest Rate Swap, 10/14/26 .....	LIBOR, 0.13%	Quarterly	3-Month LIBOR, 1.18%	Semi-Annual	Citibank N.A.	10/12/21	1.18	USD 45,788	(23,608)
30-Year Interest Rate Swap, 11/18/51 .....	EURIBOR, (0.53%)	Semi-Annual	6-Month EURIBOR, 0.78%	Annual	JPMorgan Chase Bank N.A.	11/16/21	0.78	EUR 9,062	(20,457)
10-Year Interest Rate Swap, 11/19/31 .....	LIBOR, 0.13%	Quarterly	3-Month LIBOR, 1.62%	Semi-Annual	Morgan Stanley & Co. International PLC	11/17/21	1.62	USD 22,524	(163,264)
30-Year Interest Rate Swap, 11/21/51 .....	LIBOR, 0.13%	Quarterly	3-Month LIBOR, 1.94%	Semi-Annual	Morgan Stanley & Co. International PLC	11/19/21	1.94	USD 7,155	(109,304)
30-Year Interest Rate Swap, 11/26/51 .....	EURIBOR, (0.53%)	Semi-Annual	6-Month EURIBOR, 0.79%	Annual	Goldman Sachs International	11/24/21	0.79	EUR 8,897	(25,392)

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**OTC Interest Rate Swaptions Written (continued)**

Description	Paid by the Trust		Received by the Trust		Counterparty	Expiration Date	Exercise Rate	Notional Amount (000)	Value
	Rate	Frequency	Rate	Frequency					
Put (continued)									
10-Year Interest Rate Swap, 11/28/31	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	11/26/21	1.70%	USD 8,468	\$ (49,350)
10-Year Interest Rate Swap, 11/28/31	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	11/26/21	1.71%	USD 9,306	(51,723)
20-Year Interest Rate Swap, 11/28/41	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	11/26/21	1.96%	USD 4,516	(45,570)
30-Year Interest Rate Swap, 11/28/51	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	11/26/21	2.01%	USD 3,384	(40,941)
30-Year Interest Rate Swap, 12/11/51	EURIBOR, (0.53%)	Semi-Annual	6-Month		Goldman Sachs International	12/09/21	0.82%	EUR 8,408	(30,212)
30-Year Interest Rate Swap, 12/17/51	LIBOR, 0.13%	Quarterly	3-Month		Morgan Stanley & Co. International PLC	12/15/21	1.90%	USD 4,159	(107,991)
30-Year Interest Rate Swap, 12/19/51	LIBOR, 0.13%	Quarterly	3-Month		Morgan Stanley & Co. International PLC	12/17/21	1.97%	USD 4,167	(83,786)
5-Year Interest Rate Swap, 12/19/26	LIBOR, 0.13%	Quarterly	3-Month		Morgan Stanley & Co. International PLC	12/17/21	1.31%	USD 21,115	(60,991)
10-Year Interest Rate Swap, 12/25/31	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	12/23/21	1.72%	USD 20,089	(163,850)
10-Year Interest Rate Swap, 01/28/32	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	01/26/22	1.76%	USD 11,916	(117,574)
10-Year Interest Rate Swap, 01/28/32	LIBOR, 0.13%	Quarterly	3-Month		Goldman Sachs International	01/26/22	1.76%	USD 23,831	(235,148)
5-Year Interest Rate Swap, 06/17/31	LIBOR, 0.13%	Quarterly	3-Month		Barclays Bank PLC	06/15/26	3.04%	USD 19,270	(270,247)
5-Year Interest Rate Swap, 06/17/31	LIBOR, 0.13%	Quarterly	3-Month		Barclays Bank PLC	06/15/26	3.04%	USD 19,271	(270,257)
5-Year Interest Rate Swap, 07/02/31	LIBOR, 0.13%	Quarterly	3-Month		Morgan Stanley & Co. International PLC	06/30/26	3.04%	USD 17,717	(250,312)
									<u>(2,210,917)</u>
									<u>\$ (2,419,150)</u>

**Centrally Cleared Credit Default Swaps — Sell Protection**

Reference Obligation/Index	Financing Rate Received by the Trust	Payment Frequency	Termination Date	Credit Rating <sup>(a)</sup>	Notional Amount (000) <sup>(b)</sup>	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
CDX.NA.HY.35.V1	5.00	Quarterly	12/20/25	B+	USD 9,213	853,761	653,396	200,365
ITRAXX.XO.34.V1	5.00	Quarterly	12/20/25	B	EUR 34,106	4,831,272	4,106,672	724,600
ITRAXX.XO.35.V1	5.00	Quarterly	06/20/26	B	EUR 4,639	635,436	652,903	(17,467)
						<u>\$ 8,129,629</u>	<u>\$ 6,166,366</u>	<u>\$ 1,963,263</u>

<sup>(a)</sup> Using the rating of the issuer or the underlying securities of the index, as applicable, provided by S&P Global Ratings.

<sup>(b)</sup> The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

**Centrally Cleared Interest Rate Swaps**

Rate	Paid by the Trust		Received by the Trust		Effective Date	Termination Date	Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
	Rate	Frequency	Rate	Frequency						
1-Month MXIBOR, 4.75%	Monthly	4.42%	Monthly		N/A	02/28/23	MXN 88,484	\$ (100,564)	\$ 12	\$ (100,576)
1-Month MXIBOR, 4.75%	Monthly	4.50%	Monthly		N/A	03/03/23	MXN 88,456	(96,387)	13	(96,400)
1-Month MXIBOR, 4.75%	Monthly	4.68%	Monthly		N/A	02/27/24	MXN 62,782	(128,733)	11	(128,744)
1-Month MXIBOR, 4.75%	Monthly	4.86%	Monthly		N/A	03/01/24	MXN 62,782	(117,006)	11	(117,017)
0.40%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly		N/A	03/08/24	USD 79,575	172,065	496	171,569
0.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly		N/A	06/28/24	USD 17,798	(20,280)	126	(20,406)



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Centrally Cleared Interest Rate Swaps (continued)

Paid by the Trust		Received by the Trust		Effective Date	Termination Date	Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Rate	Frequency	Rate	Frequency						
0.51%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	07/15/24	USD 16,466	\$ 27,000	\$ 117	\$ 26,883
0.55%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	07/16/24	USD 24,810	14,589	176	14,413
0.55%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	07/22/24	USD 24,485	14,467	175	14,292
0.49%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	07/23/24	USD 16,158	39,285	115	39,170
0.49%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	07/23/24	USD 16,158	40,734	115	40,619
0.56%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/12/24	USD 24,674	30,044	180	29,864
0.55%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/13/24	USD 16,080	22,652	117	22,535
0.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/27/24	USD 8,071	12,160	60	12,100
0.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/27/24	USD 8,071	11,557	60	11,497
0.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/27/24	USD 7,990	11,082	59	11,023
0.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/27/24	USD 8,111	10,838	60	10,778
0.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/27/24	USD 8,111	10,378	60	10,318
0.68%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/19/26	USD 15,214	180,134	123	180,011
0.70%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/23/26	USD 4,158	46,681	34	46,647
3-Month LIBOR, 0.13%	Quarterly	0.83%	Semi-Annual	N/A	03/09/26	USD 48,830	(284,278)	400	(284,678)
0.63%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/26/26	USD 70,700	1,108,684	613	1,108,071
0.64%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/27/26	USD 106,500	1,622,440	925	1,621,515
0.85%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/27/26	USD 35,500	172,538	308	172,230
3-Month LIBOR, 0.13%	Quarterly	0.98%	Semi-Annual	N/A	06/29/26	USD 10,679	(1,637)	94	(1,731)
3-Month LIBOR, 0.13%	Quarterly	0.87%	Semi-Annual	N/A	07/13/26	USD 9,703	(60,022)	85	(60,107)
0.94%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	10/14/21 <sup>(a)</sup>	10/14/26	USD 5,628	41,167	51	41,116
1.17%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/04/31	USD 5,187	149,777	79	149,698
1.20%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/05/31	USD 3,049	81,968	46	81,922
3-Month LIBOR, 0.13%	Quarterly	1.40%	Semi-Annual	N/A	04/07/31	USD 22,642	(111,530)	353	(111,883)
3-Month LIBOR, 0.13%	Quarterly	1.42%	Semi-Annual	N/A	04/08/31	USD 13,011	(39,804)	203	(40,007)
1.57%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/27/31	USD 8,424	(72,707)	133	(72,840)
1.54%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/28/31	USD 1,495	(8,647)	24	(8,671)
2.18%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	06/17/26 <sup>(a)</sup>	06/17/31	USD 12,721	(73,591)	118	(73,709)
2.18%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	06/17/26 <sup>(a)</sup>	06/17/31	USD 12,910	(73,945)	120	(74,065)
2.16%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	06/18/26 <sup>(a)</sup>	06/18/31	USD 12,910	(63,608)	120	(63,728)
1.99%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	07/02/26 <sup>(a)</sup>	07/02/31	USD 5,315	16,274	49	16,225
1.99%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	07/02/26 <sup>(a)</sup>	07/02/31	USD 12,402	35,700	115	35,585
0.02%	Annual	6-Month EURIBOR, (0.53%)	Semi-Annual	N/A	08/26/31	EUR 9,317	135,548	186	135,362
1.38%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	10/14/21 <sup>(a)</sup>	10/14/31	USD 4,388	74,855	70	74,785
1.38%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	10/14/21 <sup>(a)</sup>	10/14/31	USD 6,391	110,842	102	110,740
1.40%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	10/12/21 <sup>(a)</sup>	10/14/31	USD 7,217	110,936	116	110,820
1.44%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	11/26/21 <sup>(a)</sup>	11/26/31	USD 3,858	52,803	62	52,741
1.41%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	11/30/21 <sup>(a)</sup>	11/28/31	USD 2,669	44,815	43	44,772
1.70%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	11/26/21 <sup>(a)</sup>	11/26/41	USD 2,070	50,789	49	50,740
1.45%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	12/12/50	USD 2,193	199,796	68	199,728
1.45%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	01/09/51	USD 7,090	665,513	217	665,296
1.52%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	01/09/51	USD 2,422	183,937	74	183,863
1.63%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	01/25/51	USD 5,110	263,609	157	263,452
1.58%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/01/51	USD 5,275	336,839	162	336,677
1.66%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/06/51	USD 2,952	128,834	91	128,743
1.68%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/06/51	USD 3,049	118,590	94	118,496
1.91%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	02/22/51	USD 1,179	(18,492)	36	(18,528)
1.97%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/30/51	USD 718	(25,403)	23	(25,426)
2.01%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	05/30/51	USD 4,357	(193,272)	136	(193,408)
2.04%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	06/07/51	USD 1,360	(67,896)	43	(67,939)
3-Month LIBOR, 0.13%	Quarterly	1.83%	Semi-Annual	N/A	06/22/51	USD 3,001	(4,159)	94	(4,253)
1.63%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	N/A	08/23/51	USD 1,036	54,978	32	54,946
1.71%	Semi-Annual	3-Month LIBOR, 0.13%	Quarterly	11/30/21 <sup>(a)</sup>	11/30/51	USD 978	37,500	30	37,470
							\$ 4,880,437	\$ 7,841	\$ 4,872,596

<sup>(a)</sup> Forward Swap.

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**OTC Credit Default Swaps — Buy Protection**

Reference Obligations/Index	Financing Rate Paid by the Trust	Payment Frequency	Counterparty	Termination Date	Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Rite Aid Corp.....	5.00%	Quarterly	Goldman Sachs International	06/20/26	USD 209	\$ 33,593	\$ 17,556	\$ 16,037

**OTC Credit Default Swaps — Sell Protection**

Reference Obligation/Index	Financing Rate Received by the Trust	Payment Frequency	Counterparty	Termination Date	Credit Rating <sup>(a)</sup>	Notional Amount (000) <sup>(b)</sup>	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Trust Fibrauno.....	1.00%	Quarterly	Citibank N.A.	06/20/26	N/R	USD 2,964	\$ (200,070)	\$ (312,159)	\$ 112,089
Trust Fibrauno.....	1.00	Quarterly	Citibank N.A.	06/20/26	N/R	USD 829	(55,957)	(87,476)	31,519
CMBX.NA.9.....	3.00	Monthly	Morgan Stanley & Co. International PLC	09/17/58	N/R	USD 2,000	(153,563)	(454,182)	300,619
CMBX.NA.9.....	3.00	Monthly	Morgan Stanley & Co. International PLC	09/17/58	N/R	USD 2,000	(153,564)	(443,384)	289,820
CMBX.NA.9.....	3.00	Monthly	Morgan Stanley & Co. International PLC	09/17/58	N/R	USD 1,500	(115,173)	(169,319)	54,146
							<u>\$ (678,327)</u>	<u>\$ (1,466,520)</u>	<u>\$ 788,193</u>

<sup>(a)</sup> Using the rating of the issuer or the underlying securities of the index, as applicable, provided by S&P Global Ratings.

<sup>(b)</sup> The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

**OTC Interest Rate Swaps**

Paid by the Trust		Received by the Trust		Counterparty	Effective Date	Termination Date	Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Rate	Frequency	Rate	Frequency							
China Fixing Repo Rates 7-Day, 2.37%	Quarterly	2.60%	Quarterly	Morgan Stanley & Co. International PLC	N/A	09/15/26	CNY 157,107	\$ 120,759	\$ —	\$ 120,759

**OTC Total Return Swaps**

Paid by the Trust		Received by the Trust		Counterparty	Effective Date	Termination Date	Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)
Rate/Reference	Frequency	Rate/Reference	Frequency							
iShares iBoxx \$ High Yield Corporate Bond ETF ..	Monthly	3-Month LIBOR minus 2.15%, 0.13%	Monthly	Citibank N.A.	N/A	10/19/21	USD 1,442	\$ (723)	\$ —	\$ (723)
iShares iBoxx \$ Investment Grade Corporate Bond ETF ..	Monthly	3-Month LIBOR minus 0.85%, 0.13%	Monthly	Citibank N.A.	N/A	10/19/21	USD 1,460	31,766	—	31,766
iShares iBoxx \$ Investment Grade Corporate Bond ETF ..	Monthly	3-Month LIBOR minus 0.85%, 0.13%	Monthly	Citibank N.A.	N/A	10/19/21	USD 1,460	31,550	—	31,550
iShares iBoxx \$ Investment Grade Corporate Bond ETF ..	Monthly	3-Month LIBOR minus 0.85%, 0.13%	Monthly	Citibank N.A.	N/A	10/21/21	USD 1,436	24,518	—	24,518

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OTC Total Return Swaps (continued)

Paid by the Trust		Received by the Trust			Effective Date	Termination Date	Notional Amount (000)	Value	Upfront Premium Paid (Received)	Unrealized Appreciation Depreciation
Rate/Reference	Frequency	Rate/Reference	Frequency	Counterparty						
iShares iBoxx \$ High Yield Corporate Bond ETF ..	Monthly	3-Month LIBOR minus 1.80%, 0.13%	Monthly	Citibank N.A.	N/A	12/17/21	USD 10,877	\$ 68,100	\$ —	\$ 68,100
3-Month LIBOR, 0.13% .....	Quarterly	Markit iBoxx USD Liquid Leveraged Loan Index	Quarterly	Goldman Sachs International	N/A	12/20/21	USD 21,590	87,975	(6,453)	94,428
3-Month LIBOR, 0.13% .....	Quarterly	Markit iBoxx USD Liquid Leveraged Loan Index	Quarterly	Morgan Stanley & Co. International PLC	N/A	12/20/21	USD 26,618	72,062	(7,956)	80,018
3-Month LIBOR, 0.13% .....	Quarterly	Markit iBoxx USD Liquid Leveraged Loan Index	Monthly	Goldman Sachs International	N/A	03/20/22	USD 21,590	75,312	(6,453)	81,765
3-Month LIBOR, 0.13% .....	Quarterly	Markit iBoxx USD Liquid Leveraged Loan Index	Quarterly	Morgan Stanley & Co. International PLC	N/A	03/20/22	USD 26,618	56,724	(7,956)	64,680
								<u>\$ 447,284</u>	<u>\$ (28,818)</u>	<u>\$ 476,102</u>

OTC Total Return Swaps

Reference Entity	Payment Frequency	Counterparty <sup>(a)</sup>	Termination Date	Net Notional	Accrued Unrealized Appreciation (Depreciation)	Net Value of Reference Entity	Gross Notional Amount Net Asset Percentage
Equity Securities Long/Short .....	Monthly	Citibank N.A. <sup>(b)</sup>	02/24/23 – 10/11/23	\$ 3,995,763	\$ 211,886 <sup>(c)</sup>	\$ 4,210,280	0.4%
	Monthly	JPMorgan Chase Bank N.A. <sup>(d)</sup>	11/15/21	(5,105,101)	337,168 <sup>(e)</sup>	(4,733,483)	0.2
					<u>\$ 549,054</u>	<u>\$ (523,203)</u>	

<sup>(a)</sup> The Trust receives the total return on a portfolio of long positions underlying the total return swap. The Trust pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Trust 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.

<sup>(c)</sup> Amount includes \$(2,631) of net dividends and financing fees.

<sup>(e)</sup> Amount includes \$(34,450) of net dividends and financing fees.

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

Range:	(b) 18-30 basis points	(d) 15-26 basis points
Benchmarks:	USD - 1D Overnight Bank Funding Rate (OBFR01)	USD - 1D Overnight Bank Funding Rate (OBFR01)

# Consolidated Schedule of Investments (unaudited) (continued)

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BlackRock Capital Allocation Trust (BCAT)

The following table represents the individual long and short positions and related values of the equity securities underlying the total return swap with Citibank N.A. as of period end, termination dates February 24, 2023 and October 11, 2023:

Security	Shares	Value	% of Basket Value
<b>Reference Entity — Long</b>			
<b>Common Stocks</b>			
<b>Italy</b>			
Leonardo SpA .....	764,722	\$ 6,254,014	148.5%
<b>Total Reference Entity — Long</b> .....		<u>6,254,014</u>	
<b>Reference Entity — Short</b>			
<b>Common Stocks</b>			
<b>United States</b>			
Doordash, Inc., Class A .....	(9,922)	(2,043,734)	(48.5)
<b>Total Reference Entity — Short</b> .....		<u>(2,043,734)</u>	
<b>Net Value of Reference Entity — Citibank N.A.</b> .....		<u>\$ 4,210,280</u>	

The following table represents the individual short positions and related values of the equity securities underlying the total return swap with JPMorgan Chase Bank N.A. as of period end, termination date November 15, 2021:

Security	Shares	Value	% of Basket Value
<b>Reference Entity — Short</b>			
<b>Common Stocks</b>			
<b>Switzerland</b>			
Credit Suisse Group AG .....	(138,728)	\$ (1,370,114)	28.9%
<b>United States</b>			
Walgreens Boots Alliance, Inc. ....	(71,485)	(3,363,369)	71.1
		<u>(4,733,483)</u>	
<b>Net Value of Reference Entity — JPMorgan Chase Bank N.A.</b> .....			
		<u>\$ (4,733,483)</u>	

## 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 Trust 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 BlackRock Global Valuation Methodologies Committee's (the "Global Valuation Committee's") assumptions used in determining the fair value of financial instruments).

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Investments classified within Level 3 have significant unobservable inputs used by the Global 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 Trust's policy regarding valuation of financial instruments, refer to its most recent financial statements.

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

	Level 1	Level 2	Level 3	Total
<b>Assets</b>				
<b>Investments</b>				
<b>Long-Term Investments</b>				
Asset-Backed Securities .....	\$ —	\$ 245,757,997	\$ 25,636,527	\$ 271,394,524
<b>Common Stocks</b>				
Argentina .....	12,560,233	—	—	12,560,233
Canada .....	22,251,098	—	—	22,251,098
Cayman Islands .....	11,561,660	—	—	11,561,660
China .....	9,169,453	12,467,025	—	21,636,478
Finland .....	—	3,869,489	—	3,869,489
France .....	—	51,406,224	—	51,406,224
Germany .....	15,539,278	52,809,746	—	68,349,024
Hong Kong .....	—	9,067,768	—	9,067,768

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## Fair Value Hierarchy as of Period End (continued)

	Level 1	Level 2	Level 3	Total
Common Stocks (continued)				
India .....	\$ —	\$ —	\$ 8,752,539	\$ 8,752,539
Ireland.....	6,868,916	—	—	6,868,916
Israel.....	12,466,131	—	—	12,466,131
Italy .....	—	20,448,498	—	20,448,498
Japan .....	—	14,557,028	—	14,557,028
Netherlands .....	8,554,622	45,018,595	—	53,573,217
Norway.....	—	207,864	—	207,864
Poland .....	—	952,164	—	952,164
Singapore .....	2,007,999	—	—	2,007,999
South Korea.....	—	6,056,320	—	6,056,320
Spain.....	10,463,395	—	—	10,463,395
Sweden .....	—	16,061,190	—	16,061,190
Switzerland.....	10,759,384	2,293,713	—	13,053,097
Taiwan .....	12,220,316	—	—	12,220,316
United Kingdom.....	10,118,371	48,867,110	4,009,668	62,995,149
United States.....	793,419,551	43,570,596	10,313,385	847,303,532
Corporate Bonds				
Argentina.....	—	1,318,851	—	1,318,851
Australia.....	—	404,128	6,019,280	6,423,408
Austria .....	—	3,327,638	—	3,327,638
Bahamas.....	—	1,116,891	—	1,116,891
Bahrain.....	—	3,081,881	—	3,081,881
Bermuda .....	1,204,552	4,785,515	—	5,990,067
Brazil.....	—	21,949,502	—	21,949,502
British Virgin Islands .....	—	426,665	—	426,665
Canada.....	—	3,225,578	—	3,225,578
Cayman Islands.....	—	54,942,532	—	54,942,532
Chile .....	—	8,094,038	—	8,094,038
China .....	—	31,297,281	—	31,297,281
Colombia.....	—	10,572,580	—	10,572,580
Cyprus .....	—	457,580	—	457,580
Dominican Republic.....	—	2,998,189	—	2,998,189
France .....	—	4,664,560	—	4,664,560
Germany .....	—	10,399,397	—	10,399,397
Guatemala .....	—	5,717,194	—	5,717,194
Hong Kong .....	—	4,174,612	—	4,174,612
India .....	—	23,333,475	—	23,333,475
Indonesia.....	—	8,204,489	—	8,204,489
Ireland.....	—	1,567,355	—	1,567,355
Israel.....	—	2,975,678	—	2,975,678
Italy .....	—	4,515,156	—	4,515,156
Japan .....	—	275,639	—	275,639
Jersey.....	—	486,883	—	486,883
Kuwait.....	—	1,400,875	—	1,400,875
Luxembourg.....	—	25,104,802	—	25,104,802
Macau.....	—	11,118,131	—	11,118,131
Malaysia.....	—	216,486	—	216,486
Mauritius .....	—	8,533,886	—	8,533,886
Mexico .....	—	28,894,864	—	28,894,864
Morocco.....	—	1,216,950	—	1,216,950
MultiNational.....	—	549,940	—	549,940
Netherlands .....	—	11,919,103	—	11,919,103
Oman .....	—	1,542,379	—	1,542,379
Panama .....	—	3,941,932	—	3,941,932
Paraguay.....	—	749,469	—	749,469
Peru.....	—	4,998,375	—	4,998,375
Qatar.....	—	201,335	—	201,335
S.Georgia/S.San.....	—	—	1,365,524	1,365,524
Saudi Arabia.....	—	6,117,845	—	6,117,845
Singapore .....	—	7,890,808	—	7,890,808
South Africa .....	—	4,211,252	—	4,211,252
Turkey.....	—	759,139	—	759,139

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## Fair Value Hierarchy as of Period End (continued)

	Level 1	Level 2	Level 3	Total
Corporate Bonds (continued)				
United Arab Emirates .....	\$ —	\$ 5,105,793	\$ —	\$ 5,105,793
United Kingdom .....	—	11,953,273	—	11,953,273
United States .....	—	242,480,758	5,157,713	247,638,471
Vietnam .....	—	1,493,265	—	1,493,265
Floating Rate Loan Interests .....	—	207,407,747	61,828,346	269,236,093
Foreign Agency Obligations .....	—	172,595,489	—	172,595,489
Investment Companies .....	41,892,272	—	—	41,892,272
Non-Agency Mortgage-Backed Securities .....	—	234,915,540	21,816,265	256,731,805
Other Interests .....	—	—	5,503,504	5,503,504
Preferred Securities				
Capital Trusts .....	—	7,356,704	—	7,356,704
Preferred Stocks				
Germany .....	—	5,629,153	4,233,319	9,862,472
United States .....	10,070,280	—	33,369,478	43,439,758
United Kingdom .....	—	—	4,214,700	4,214,700
U.S. Government Sponsored Agency Securities .....	—	90,833,590	—	90,833,590
Warrants .....	574,487	—	262,544	837,031
Short-Term Securities				
Money Market Funds .....	25,841,505	—	—	25,841,505
Options Purchased				
Equity Contracts .....	5,669,833	501,035	—	6,170,868
Foreign Currency Exchange Contracts .....	—	374,616	—	374,616
Interest Rate Contracts .....	514,969	1,684,273	—	2,199,242
Other Contracts .....	—	40,965	—	40,965
Unfunded SPAC PIPE Commitments <sup>(a)</sup> .....	—	—	1,041,660	1,041,660
Liabilities				
Investments				
TBA Sale Commitments .....	—	(14,847,187)	—	(14,847,187)
	<u>\$ 1,023,728,305</u>	<u>\$ 1,874,617,199</u>	<u>\$ 193,524,452</u>	<u>\$ 3,091,869,956</u>
Derivative Financial Instruments <sup>(b)</sup>				
Assets				
Commodity Contracts .....	\$ 36,282	\$ —	\$ —	\$ 36,282
Credit Contracts .....	—	2,784,960	—	2,784,960
Equity Contracts .....	8,253,171	704,988	—	8,958,159
Foreign Currency Exchange Contracts .....	—	9,379,112	—	9,379,112
Interest Rate Contracts .....	4,604,918	6,878,362	—	11,483,280
Liabilities				
Credit Contracts .....	—	(17,467)	—	(17,467)
Equity Contracts .....	(2,514,609)	(283,638)	—	(2,798,247)
Foreign Currency Exchange Contracts .....	—	(3,114,382)	—	(3,114,382)
Interest Rate Contracts .....	(3,848,063)	(3,983,266)	—	(7,831,329)
	<u>\$ 6,531,699</u>	<u>\$ 12,348,669</u>	<u>\$ —</u>	<u>\$ 18,880,368</u>

<sup>(a)</sup> Unfunded SPAC PIPE commitments are valued at the unrealized appreciation (depreciation) on the commitment.

<sup>(b)</sup> 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.

Consolidated Schedule of Investments (unaudited) (continued)

BlackRock Capital Allocation Trust (BCAT)

September 30, 2021

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial statement purposes. As of period end, reverse repurchase agreements of \$551,983,546 are categorized as Level 2 within the fair value hierarchy.

	Asset-Backed Securities	Common Stocks	Corporate Bonds	Floating Rate Loan Interests	Non-Agency Mortgage-Backed Securities	Other Interests	Preferred Stocks	Unfunded SPAC PIPE Commitments	Warrants	Total
<b>Assets</b>										
Opening balance, as of December 31, 2020	\$ 5,944,767	\$ 6,344,102	\$ —	\$ 21,252,633	\$ 8,104,000	\$ —	\$ 13,303,782	\$ —	\$ 184,016	\$ 55,133,300
Transfers into Level 3	6,248,254	—	—	—	—	4,640,000	—	—	—	10,888,254
Transfers out of Level 3	(5,944,767)	—	—	—	—	—	—	—	—	(5,944,767)
Accrued discounts/premiums	6,853	—	5,404	11,921	(17,178)	—	—	—	—	7,000
Net realized gain (loss)	—	—	—	1,211,160	9,884	—	19,144	—	—	1,240,188
Net change in unrealized appreciation (depreciation) <sup>(a)</sup>	(1,232,008)	4,227,121	(1,989)	71,083	395,696	821,708	6,301,725	1,041,660	(171,773)	11,453,223
Purchases	20,613,428	13,732,085	12,539,102	61,591,030	13,400,486	41,796	28,666,258	—	250,301	150,834,486
Sales	—	(1,227,716)	—	(22,309,481)	(76,623)	—	(6,473,412)	—	—	(30,087,232)
Closing balance, as of September 30, 2021	\$ 25,636,527	\$ 23,075,592	\$ 12,542,517	\$ 61,828,346	\$ 21,816,265	\$ 5,503,504	\$ 41,817,497	\$ 1,041,660	\$ 262,544	\$ 193,524,452
Net change in unrealized appreciation (depreciation) on investments still held at September 30, 2021 <sup>(a)</sup>	\$ (1,232,008)	\$ 4,227,742	\$ (1,989)	\$ 275,259	\$ 395,696	\$ 821,708	\$ 11,102,960	\$ 1,041,660	\$ (171,773)	\$ 16,459,255

<sup>(a)</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at September 30, 2021 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 BlackRock Global Valuation Methodologies Committee (the "Global Valuation Committee") to determine the value of certain of the Trust'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 \$80,108,567. A significant change in 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 <sup>(a)</sup>	Weighted Average of Unobservable Inputs Based on Fair Value
<b>Assets</b>					
Common Stocks	\$ 17,610,482	Market	EBITDA Multiple Revenue Multiple Volatility Time to Exit Recent Transactions	24.00x 6.75x - 24.00x 38% - 63% 1.0 - 3.1 \$ 5.99 - \$3,840.52	— 7.56x 44% 1.4 \$ 3,247.96
Asset Backed Securities	4,426,514	Income	Discount Rate	5%	—
Corporate Bonds	11,176,993	Market Income	Recent Transactions Discount Rate	72.29 - \$72.29 10%	72.29 —
Floating Rate Loan Interests	32,618,351	Income	Discount Rate	6% - 10%	8%

September 30, 2021

	Value	Valuation Approach	Unobservable Inputs	Range of Unobservable Inputs Utilized <sup>(a)</sup>	Weighted Average of Unobservable Inputs Based on Fair Value
Other Interests .....	5,503,504	Market	Discount Rate	5%	—
Preferred Stocks <sup>(a)</sup> .....	41,817,497	Income Market	Discount Rate Revenue Multiple Time to Exit Volatility Recent Transactions	40% 1.50x - 35.62x 1.5 - 4.3 50% - 84% \$ 5.96 - \$540.11	— 18.42x 3.6 67% \$ 229.29
Warrants .....	262,544	Market	Time to Exit Volatility	0.1 - 2.2 38% - 54%	1.3 42%
	\$ 113,415,885				

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

<sup>(b)</sup> For the period end September 30, 2021, the valuation technique for investments classified as Preferred Stocks amounting to \$13,545,194 changed to Current Value. The investments were previously valued utilizing Transaction Price approach. The change was due to consideration of the information that was available at the time the investments were valued.

**Currency Abbreviation**

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan
CNY	Chinese Yuan
EUR	Euro
GBP	British Pound
HKD	Hong Kong Dollar
IDR	Indonesian Rupiah
JPY	Japanese Yen
MXN	Mexican Peso
NOK	Norwegian Krone
RUB	New Russian Ruble
SEK	Swedish Krona
USD	United States Dollar

**Portfolio Abbreviation (continued)**

FTSE	Financial Times Stock Exchange
GOL	General Obligation Ltd.
LIBOR	London Interbank Offered Rate
LP	Limited Partnership
MSCI	Morgan Stanley Capital International
MXIBOR	Mexico Interbank Offered Rate
PIK	Payment-in-Kind
PIPE	Private Investment in Public Equity
S&P	Standard & Poor's
SAB	Special Assessment Bonds
SOFR	Secured Overnight Financing Rate
SPAC	Special Purpose Acquisition Company
SPDR	Standard & Poor's Depository Receipt
TAN	Tax Anticipation Notes
TBA	To-Be-Announced

**Portfolio Abbreviation**

ABS	Asset-Backed Security
ADR	American Depositary Receipt
CLO	Collateralized Loan Obligation
CMT	Constant Maturity Treasury
CR	Custodian Receipt
DAC	Designated Activity Company
ETF	Exchange-Traded Fund
EURIBOR	Euro Interbank Offered Rate
FREMF	Freddie Mac Multifamily Securities