

**STATEMENT OF INVESTMENTS**  
**BNY Mellon Global Real Return Fund**  
January 31, 2023 (Unaudited)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) <sup>a</sup>	Value (\$)	
<b>Bonds and Notes - 22.5%</b>					
<b>Australia - 2.0%</b>					
Australia, Sr. Unscd. Bonds, Ser. 144	AUD	3.75	4/21/2037	43,655,000	30,681,725
Australia, Sr. Unscd. Bonds, Ser. 150	AUD	3.00	3/21/2047	48,602,000	29,191,108
					<b>59,872,833</b>
<b>Brazil - 2.0%</b>					
Brazil Letras do Tesouro Nacional, Treasury Bills	BRL	0.00	1/1/2026	425,694,000 <sup>b</sup>	<b>58,870,481</b>
<b>Curacao - 2.0%</b>					
Merrill Lynch International & Co. CV, Structured Notes, Ser. 3		0.00	1/24/2025	58,934,900 <sup>c</sup>	<b>58,929,007</b>
<b>France - 1.2%</b>					
Altice France SA, Sr. Scd. Bonds	EUR	4.13	1/15/2029	4,944,000	4,238,633
Banijay Entertainment SASU, Sr. Scd. Notes		5.38	3/1/2025	500,000 <sup>d</sup>	483,120
BNP Paribas SA, Jr. Sub. Notes		6.63	3/25/2024	7,505,000 <sup>e</sup>	7,429,950
Credit Agricole SA, Jr. Sub. Notes		7.88	1/23/2024	6,996,000 <sup>d,e</sup>	7,009,992
Iliad Holding SASU, Sr. Scd. Notes	EUR	5.63	10/15/2028	5,576,000	5,667,922
Societe Generale SA, Jr. Sub. Bonds		7.88	12/18/2023	11,944,000 <sup>e</sup>	12,019,008
					<b>36,848,625</b>
<b>Germany - .1%</b>					
TK Elevator Midco GmbH, Sr. Scd. Bonds	EUR	4.38	7/15/2027	2,718,000	<b>2,682,476</b>
<b>Indonesia - .5%</b>					
Indonesia, Bonds	IDR	6.38	4/15/2032	164,550,000,000	10,747,343
Indonesia, Bonds	IDR	7.00	2/15/2033	66,910,000,000	4,549,277
					<b>15,296,620</b>
<b>Italy - 1.1%</b>					
Intesa Sanpaolo SPA, Gtd. Notes		7.70	9/17/2025	9,506,000 <sup>d,e</sup>	8,997,401
UniCredit SPA, Jr. Sub. Bonds		8.00	6/3/2024	5,625,000 <sup>e</sup>	5,572,266
UniCredit SPA, Jr. Sub. Notes	EUR	3.88	6/3/2027	8,882,000 <sup>e</sup>	7,635,969
UniCredit SPA, Jr. Sub. Notes	EUR	7.50	6/3/2026	9,123,000 <sup>e</sup>	9,862,459
					<b>32,068,095</b>
<b>Luxembourg - .2%</b>					
Summer BC Holdco B Sarl, Sr. Scd. Bonds	EUR	5.75	10/31/2026	6,583,000	<b>6,476,821</b>
<b>Mexico - 3.1%</b>					
Mexico, Bonds, Ser. M	MXN	7.75	5/29/2031	967,120,000 <sup>f</sup>	48,593,536
Mexico, Bonds, Ser. M	MXN	8.00	11/7/2047	623,140,000	30,519,812

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) <sup>a</sup>	Value (\$)
<b>Bonds and Notes - 22.5% (continued)</b>				
<b>Mexico - 3.1% (continued)</b>				
Sigma Alimentos SA de CV, Gtd. Notes	4.13	5/2/2026	13,823,000	13,424,544
				<b>92,537,892</b>
<b>Netherlands - .7%</b>				
ING Groep NV, Jr. Sub. Bonds	6.75	4/16/2024	19,227,000 <sup>e</sup>	18,926,578
Ziggo BV, Sr. Scd. Bonds	EUR 2.88	1/15/2030	3,571,000	3,195,935
				<b>22,122,513</b>
<b>Spain - .9%</b>				
Banco Bilbao Vizcaya Argentaria SA, Jr. Sub. Bonds	EUR 5.88	9/24/2023	6,000,000 <sup>e</sup>	6,448,676
Banco Bilbao Vizcaya Argentaria SA, Jr. Sub. Notes	EUR 6.00	3/29/2024	7,200,000 <sup>e</sup>	7,758,379
Banco Santander SA, Jr. Sub. Bonds	EUR 4.75	3/19/2025	7,800,000 <sup>e</sup>	7,833,069
Banco Santander SA, Jr. Sub. Bonds	EUR 5.25	9/29/2023	5,200,000 <sup>e</sup>	5,555,295
				<b>27,595,419</b>
<b>Sweden - .6%</b>				
Svenska Handelsbanken AB, Jr. Sub. Notes	6.25	3/1/2024	3,400,000 <sup>e</sup>	3,352,230
Swedbank AB, Jr. Sub. Notes	5.63	9/17/2024	13,400,000 <sup>e</sup>	13,039,875
				<b>16,392,105</b>
<b>Switzerland - .4%</b>				
Credit Suisse Group AG, Jr. Sub. Bonds	5.25	2/11/2027	9,685,000 <sup>e</sup>	7,287,963
Credit Suisse Group AG, Jr. Sub. Notes	7.25	9/12/2025	2,650,000 <sup>e</sup>	2,173,398
UBS Group AG, Jr. Sub. Notes	7.00	1/31/2024	3,604,000 <sup>e</sup>	3,590,377
				<b>13,051,738</b>
<b>United Kingdom - 2.5%</b>				
HSBC Holdings PLC, Jr. Sub. Notes	EUR 4.75	7/4/2029	19,000,000 <sup>e</sup>	18,533,482
HSBC Holdings PLC, Sub. Notes	EUR 6.36	11/16/2032	7,066,000	8,084,175
HSBC Holdings PLC, Sub. Notes	GBP 8.20	11/16/2034	6,164,000	8,289,166
Lloyds Banking Group PLC, Jr. Sub. Bonds	EUR 4.95	6/27/2025	8,562,000 <sup>e,f</sup>	9,076,312
Lloyds Banking Group PLC, Jr. Sub. Bonds	7.50	6/27/2024	12,438,000 <sup>e</sup>	12,362,377
Lloyds Banking Group PLC, Sr. Unscd. Notes	GBP 2.25	10/16/2024	8,469,000	10,028,263
Vmed O2 UK Financing I PLC, Sr. Scd. Bonds	GBP 4.00	1/31/2029	7,588,000	7,764,539
				<b>74,138,314</b>
<b>United States - 5.2%</b>				
AT&T, Inc., Sr. Unscd. Notes	GBP 2.90	12/4/2026	1,381,000	1,607,045
Ball Corp., Gtd. Notes	2.88	8/15/2030	6,402,000	5,257,929
CCO Holdings LLC, Sr. Unscd. Notes	5.50	5/1/2026	3,125,000 <sup>d</sup>	3,074,281
Sprint Capital Corp., Gtd. Notes	8.75	3/15/2032	4,597,000	5,683,501

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) <sup>a</sup>	Value (\$)
<b>Bonds and Notes - 22.5% (continued)</b>				
<b>United States - 5.2% (continued)</b>				
Sprint LLC, Gtd. Notes	7.13	6/15/2024	3,786,000	3,871,230
U.S. Treasury Bonds	3.25	5/15/2042	95,497,000	88,633,153
U.S. Treasury Floating Rate Notes, 3 Month U.S. T-BILL +0.04%	4.68	10/31/2023	1,585,400 <sup>g</sup>	1,585,738
U.S. Treasury Floating Rate Notes, 3 Month U.S. T-BILL -0.08%	4.57	4/30/2024	41,938,900 <sup>g</sup>	41,887,283
U.S. Treasury Notes	0.13	3/31/2023	1,571,300	1,560,086
U.S. Treasury Notes	2.50	4/30/2024	1,975,800	1,924,861
United Airlines, Inc., Sr. Scd. Notes	4.38	4/15/2026	1,224,000 <sup>d</sup>	1,163,442
				<b>156,248,549</b>
<b>Total Bonds and Notes</b> (cost \$689,090,609)				<b>673,131,488</b>
Description			Shares	Value (\$)
<b>Common Stocks - 48.2%</b>				
<b>Australia - .4%</b>				
OZ Minerals Ltd.			582,125 <sup>h</sup>	<b>11,535,858</b>
<b>Brazil - .5%</b>				
B3 SA - Brasil Bolsa Balcao			5,939,370	<b>15,175,153</b>
<b>Canada - .8%</b>				
Alamos Gold, Inc., Cl. A			351,764 <sup>f</sup>	3,883,475
Barrick Gold Corp.			969,667 <sup>f</sup>	18,956,990
				<b>22,840,465</b>
<b>China - .8%</b>				
LONGi Green Energy Technology Co. Ltd., Cl. A			2,197,519 <sup>h</sup>	15,745,953
NARI Technology Co. Ltd., Cl. A			2,103,988 <sup>h</sup>	8,235,037
				<b>23,980,990</b>
<b>Finland - .5%</b>				
Neste OYJ			300,576 <sup>h</sup>	<b>14,333,295</b>
<b>France - 1.5%</b>				
LVMH SE			26,817	23,426,907
Sanofi			229,230 <sup>h</sup>	22,525,668
				<b>45,952,575</b>
<b>Germany - 1.3%</b>				
Bayer AG			635,888 <sup>h</sup>	<b>39,442,329</b>
<b>Guernsey - .0%</b>				
Amedeo Air Four Plus Ltd.			2,136,949	<b>1,054,735</b>
<b>Hong Kong - 1.7%</b>				
AIA Group Ltd.			2,902,200 <sup>h</sup>	32,773,128
Link REIT			2,153,100	17,321,822
				<b>50,094,950</b>
<b>India - .6%</b>				
Housing Development Finance Corp. Ltd.			559,848 <sup>h</sup>	<b>17,974,229</b>

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
<b>Common Stocks - 48.2% (continued)</b>		
<b>Indonesia - .6%</b>		
Bank Mandiri Persero TBK Pt	26,103,000 <sup>h</sup>	<b>17,360,224</b>
<b>Ireland - 3.1%</b>		
ICON PLC	123,089 <sup>h</sup>	28,397,863
Medtronic PLC	287,013	24,020,118
Ryanair Holdings PLC, ADR	196,708 <sup>h</sup>	17,807,975
Trane Technologies PLC	120,463	21,577,333
		<b>91,803,289</b>
<b>Israel - .7%</b>		
SolarEdge Technologies, Inc.	69,944 <sup>h</sup>	<b>22,321,229</b>
<b>Japan - .4%</b>		
Sony Group Corp.	129,600	<b>11,569,398</b>
<b>Netherlands - 1.3%</b>		
ASML Holding NV	24,870	16,470,487
Universal Music Group NV	855,149 <sup>h</sup>	21,877,168
		<b>38,347,655</b>
<b>South Korea - .7%</b>		
Samsung SDI Co.	39,546	<b>22,187,016</b>
<b>Switzerland - 1.9%</b>		
Lonza Group AG	33,855	19,326,972
Nestle SA	320,791 <sup>h</sup>	39,146,591
		<b>58,473,563</b>
<b>United Kingdom - 14.0%</b>		
3i Group PLC	782,652	15,261,599
Anglo American PLC	492,751 <sup>h</sup>	21,239,825
AstraZeneca PLC	381,615 <sup>h</sup>	49,929,874
BAE Systems PLC	3,807,425 <sup>h</sup>	40,238,847
Burberry Group PLC	642,079	19,529,174
Diageo PLC	566,072	24,594,478
Informa PLC	2,347,936 <sup>h</sup>	19,394,534
Linde PLC	83,837	27,745,017
Prudential PLC	1,510,338 <sup>h</sup>	25,028,209
RELX PLC	1,042,388 <sup>h</sup>	30,979,177
SDCL Energy Efficiency Income Trust PLC	18,047,202	20,914,587
Shell PLC	2,939,198	86,330,880
Unilever PLC	730,496	37,040,094
		<b>418,226,295</b>
<b>United States - 17.4%</b>		
Bank of America Corp.	796,596	28,263,226
Booking Holdings, Inc.	14,490 <sup>h</sup>	35,270,110
CME Group, Inc.	114,764	20,274,208
ConocoPhillips	633,921	77,255,952
Dominion Energy, Inc.	502,758	31,995,519
Eli Lilly & Co.	74,848	25,758,939

Description	Shares	Value (\$)			
<b>Common Stocks - 48.2% (continued)</b>					
<b>United States - 17.4% (continued)</b>					
Exelon Corp.	1,453,145	61,308,188			
Hess Corp.	147,956	22,217,073			
Hubbell, Inc.	104,545	23,931,396			
Lockheed Martin Corp.	68,932	31,933,438			
Marathon Petroleum Corp.	138,007	17,736,660			
Microsoft Corp.	132,933	32,942,127			
Newmont Corp.	88,039	4,659,904			
NextEra Energy, Inc.	197,899	14,769,202			
Norfolk Southern Corp.	63,488	15,605,985			
NOV, Inc.	266,322	6,508,910			
Schlumberger Ltd.	107,432	6,121,475			
TE Connectivity Ltd.	91,053	11,577,389			
The Cooper Companies	104,711	36,536,809			
The Goldman Sachs Group, Inc.	47,012	17,197,460			
		<b>521,863,970</b>			
<b>Total Common Stocks</b> (cost \$1,242,592,017)		<b>1,444,537,218</b>			
Description /Number of Contracts	Exercise Price	Expiration Date	Notional Amount (\$)	Value (\$)	
<b>Options Purchased - .9%</b>					
<b>Call Options - .6%</b>					
FTSE 100 Index, Contracts 3,260	GBP	7,850	3/17/2023	255,910,000	2,994,223
S&P 500 Index, Contracts 2,326		4,100	2/17/2023	953,660,000	13,023,274
S&P 500 Index, Contracts 371		4,125	3/17/2023	153,037,500	2,292,409
					<b>18,309,906</b>
<b>Put Options - .3%</b>					
Euro Stoxx 50 Price EUR, Contracts 8,539	EUR	3,850	6/16/2023	328,751,500	<b>7,909,264</b>
<b>Total Options Purchased</b> (cost \$35,304,720)					<b>26,219,170</b>
<b>Exchange-Traded Funds - 6.5%</b>					
<b>United States - 6.5%</b>					
iShares Gold Trust				1,787,156 <sup>h,i</sup>	65,392,038
iShares Trust iShares 1-5 Year Investment Grade Corporate Bond ETF				1,258,287	63,744,819
SPDR Gold Shares				362,187 <sup>h,i</sup>	64,979,970
U.S. Copper Index Fund				3,471 <sup>h,i</sup>	88,996
<b>Total Exchange-Traded Funds</b> (cost \$175,981,967)					<b>194,205,823</b>
Description	1-Day Yield (%)	Shares	Value (\$)		
<b>Investment Companies - 14.9%</b>					
<b>Closed-end Investment Companies - 5.8%</b>					
Aquila European Renewables PLC		17,643,621	16,925,339		

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	1-Day Yield (%)	Shares	Value (\$)
<b>Investment Companies - 14.9% (continued)</b>			
<b>Closed-end Investment Companies - 5.8% (continued)</b>			
BBGI Global Infrastructure SA		4,581,649 <sup>h</sup>	8,657,575
Cordiant Digital Infrastructure Fund Ltd.		8,976,093 <sup>d,f</sup>	9,412,637
Greencoat UK Wind PLC		18,901,726	37,285,931
JLEN Environmental Assets Group Ltd. Foresight Group Holdings		4,341,058	6,490,778
Riverstone Credit Opportunities Income PLC		3,871,998	3,611,371
The BioPharma Credit Fund PLC		23,629,116 <sup>f,h</sup>	22,615,075
The Gresham House Energy Storage Fund PLC		7,086,243 <sup>f</sup>	14,007,463
The Hipgnosis Songs Fund Ltd.		12,886,513 <sup>f</sup>	13,262,500
The Octopus Renewables Infrastructure Trust Fund PLC		9,442,036	11,885,988
The Renewables Infrastructure Group Ltd.		12,558,940	20,179,845
US Solar Fund PLC		12,016,238	9,972,879
			<b>174,307,381</b>
<b>Registered Investment Companies - 9.1%</b>			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares	4.41	271,146,709 <sup>i</sup>	<b>271,146,709</b>
<b>Total Investment Companies</b> (cost \$454,581,302)			<b>445,454,090</b>
<b>Investment of Cash Collateral for Securities Loaned - .9%</b>			
<b>Registered Investment Companies - .9%</b>			
Dreyfus Institutional Preferred Government Plus Money Market Fund, SL Shares (cost \$26,061,062)	4.41	26,061,062 <sup>i</sup>	<b>26,061,062</b>
<b>Total Investments</b> (cost \$2,623,611,677)		<b>93.9%</b>	<b>2,809,608,851</b>
<b>Cash and Receivables (Net)</b>		<b>6.1%</b>	<b>183,161,944</b>
<b>Net Assets</b>		<b>100.0%</b>	<b>2,992,770,795</b>

ADR—American Depository Receipt  
ETF—Exchange-Traded Fund  
REIT—Real Estate Investment Trust  
SPDR—Standard & Poor's Depository Receipt  
U.S. T-BILL—U.S. Treasury Bill Money Market Yield

AUD—Australian Dollar  
BRL—Brazilian Real  
EUR—Euro  
GBP—British Pound  
IDR—Indonesian Rupiah  
MXN—Mexican Peso

<sup>a</sup> Amount stated in U.S. Dollars unless otherwise noted above.

<sup>b</sup> Security is a discount security. Income is recognized through the accretion of discount.

- <sup>c</sup> Security issued with a zero coupon. Income is recognized through the accretion of discount.
- <sup>d</sup> Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2023, these securities were valued at \$30,140,873 or 1.01% of net assets.
- <sup>e</sup> Security is a perpetual bond with no specified maturity date. Maturity date shown is next reset date of the bond.
- <sup>f</sup> Security, or portion thereof, on loan. At January 31, 2023, the value of the fund's securities on loan was \$23,943,393 and the value of the collateral was \$27,584,684, consisting of cash collateral of \$26,061,062 and U.S. Government & Agency securities valued at \$1,523,622. In addition, the value of collateral may include pending sales that are also on loan.
- <sup>g</sup> Variable rate security—interest rate resets periodically and rate shown is the interest rate in effect at period end. Security description also includes the reference rate and spread if published and available.
- <sup>b</sup> Non-income producing security.
- <sup>i</sup> These securities are wholly-owned by the Subsidiary referenced in Note 1.
- <sup>j</sup> Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.

<b>Futures</b>					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
<b>Futures Long</b>					
Australian 10 Year Bond	1,184	3/15/2023	102,094,969 <sup>a</sup>	100,642,828	(1,452,141)
Euro-Bond	591	3/8/2023	87,878,344 <sup>a</sup>	87,907,623	29,279
Hang Seng	1,251	2/27/2023	179,837,577 <sup>a</sup>	174,715,456	(5,122,121)
Mini MSCI Emerging Markets Index	1,128	3/17/2023	59,435,963	58,915,440	(520,523)
U.S. Treasury Long Bond	2,010	3/22/2023	256,530,604	261,048,750	4,518,146
<b>Futures Short</b>					
DAX	310	3/17/2023	122,087,704 <sup>a</sup>	127,847,209	(5,759,505)
DJ Euro Stoxx 50	4,157	3/17/2023	178,381,907 <sup>a</sup>	188,499,275	(10,117,368)
E-mini Nasdaq-100	807	3/17/2023	190,619,501	196,133,280	(5,513,779)
Standard & Poor's 500 E-mini	2,368	3/17/2023	471,262,583	484,256,000	(12,993,417)
<b>Gross Unrealized Appreciation</b>					<b>4,547,425</b>
<b>Gross Unrealized Depreciation</b>					<b>(41,478,854)</b>

<sup>a</sup> Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates.

<b>Options Written</b>					
Description/ Contracts	Exercise Price	Expiration Date	Notional Amount <sup>a</sup>		Value (\$)
<b>Call Options:</b>					
Euro Stoxx 50 Price EUR, Contracts 3,557	4,300	3/17/2023	152,951,000 EUR		(1,314,778)
FTSE 100 Index, Contracts 3,260	8,050	3/17/2023	262,430,000 GBP		(763,627)
S&P 500 Index, Contracts 2,326	4,225	2/17/2023	982,735,000		(2,930,760)

STATEMENT OF INVESTMENTS (Unaudited) (continued)

<b>Options Written</b>				
Description/ Contracts	Exercise Price	Expiration Date	Notional Amount <sup>a</sup>	Value (\$)
<b>Call Options:(continued)</b>				
S&P 500 Index, Contracts 746	4,300	3/17/2023	320,780,000	(1,439,780)
<b>Put Options:</b>				
Euro Stoxx 50 Price EUR, Contracts 8,539	3,550	6/16/2023	303,134,500 EUR	(3,852,517)
Hang Seng Index February Future, Contracts 946	19,700	2/17/2023	931,810,000 HKD	(199,065)
Meta Platforms Inc, Contracts 2,282	125.00	2/3/2023	28,525,000	(257,866)
Paypal Holdings Inc, Contracts 2,858	75.00	2/10/2023	21,435,000	(434,416)
S&P 500 Index, Contracts 371	3,800	3/17/2023	140,980,000	(1,036,945)
Tesla Inc, Contracts 1,730	145.00	2/10/2023	25,085,000	(134,940)
<b>Total Options Written</b> (premiums received \$21,770,170)				<b>(12,364,694)</b>

<sup>a</sup> Notional amount stated in U.S. Dollars unless otherwise indicated.

EUR—Euro

GBP—British Pound

HKD—Hong Kong Dollar

<b>Forward Foreign Currency Exchange Contracts</b>					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>Barclays Capital, Inc.</b>					
Hong Kong Dollar	108,343,661	United States Dollar	13,894,414	2/15/2023	(65,154)
<b>CIBC World Markets Corp.</b>					
Australian Dollar	13,732,575	United States Dollar	9,667,288	3/16/2023	42,818
Japanese Yen	1,637,418,344	United States Dollar	12,476,492	2/15/2023	128,669
Swiss Franc	11,111,643	United States Dollar	11,746,205	2/15/2023	410,653
Hong Kong Dollar	183,483,323	United States Dollar	23,520,489	2/15/2023	(100,213)
United States Dollar	38,010,377	Hong Kong Dollar	297,609,802	2/15/2023	22,708
Euro	34,333,306	United States Dollar	37,362,507	4/18/2023	142,637
<b>Citigroup Global Markets Inc.</b>					
Swiss Franc	2,211,132	United States Dollar	2,260,484	2/15/2023	158,637



<b>Forward Foreign Currency Exchange Contracts(continued)</b>					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>Citigroup Global Markets Inc.(continued)</b>					
United States Dollar	11,379,492	Japanese Yen	1,637,418,344	2/15/2023	(1,225,669)
<b>J.P. Morgan Securities LLC</b>					
United States Dollar	1,711,834	Hong Kong Dollar	13,418,766	2/15/2023	(971)
British Pound	1,263,106	United States Dollar	1,554,737	4/18/2023	5,096
<b>RBS Securities, Inc.</b>					
Danish Krone	3,163,187	United States Dollar	456,220	3/16/2023	7,509
United States Dollar	8,811,049	Danish Krone United States Dollar	61,838,472	3/16/2023	(254,583)
Euro	18,798,040	United States Dollar	20,465,287	4/18/2023	69,385
United States Dollar	24,945,107	Euro	23,168,764	4/18/2023	(364,073)
United States Dollar	65,490,531	Swiss Franc United States Dollar	63,714,100	2/15/2023	(4,216,829)
Japanese Yen	1,962,384,789	United States Dollar	15,447,993	4/18/2023	(208,679)
<b>State Street Bank and Trust Company</b>					
United States Dollar	589,904,494	British Pound	489,534,298	4/18/2023	(14,630,372)
Hong Kong Dollar	53,095,430	United States Dollar	6,783,204	2/15/2023	(5,969)
Japanese Yen	7,841,661,877	United States Dollar	61,308,854	4/18/2023	(412,769)
Euro	311,343,700	United States Dollar	339,123,712	4/18/2023	983,069
United States Dollar	884,876,168	Euro United States Dollar	827,278,697	4/18/2023	(18,829,590)
Swiss Franc	2,448,024	United States Dollar	2,657,524	2/15/2023	20,773
British Pound	53,295,833	United States Dollar	65,536,002	4/18/2023	279,998
Danish Krone	62,986,389	United States Dollar	9,243,307	3/16/2023	(9,389)
Australian Dollar	29,867,129	United States Dollar	20,178,357	3/16/2023	940,259
United States Dollar	108,100,020	Australian Dollar	160,274,158	3/16/2023	(5,227,525)
United States Dollar	15,433,798	South Korean Won	20,956,781,930	2/15/2023	(1,588,657)
<b>UBS Securities LLC</b>					
Euro	85,934,490	United States Dollar	93,309,387	4/18/2023	564,048
United States Dollar	3,846,687	Hong Kong Dollar	30,092,602	2/15/2023	5,591

STATEMENT OF INVESTMENTS (Unaudited) (continued)

<b>Forward Foreign Currency Exchange Contracts(continued)</b>					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
<b>Gross Unrealized Appreciation</b>					<b>3,781,850</b>
<b>Gross Unrealized Depreciation</b>					<b>(47,140,442)</b>

<b>OTC Total Return Swaps</b>					
Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount	Unrealized Appreciation (\$)
Barclays NIM3 Index at maturity <sup>1</sup>	Fixed Coupon Rate of 0.60% Payable to Barclays Capital, Inc.at maturity	Barclays Capital, Inc.	11/30/23	56,932,037	681,747
Barclays NIF3 Index at maturity <sup>1</sup>	Fixed Coupon Rate of 0.60% Payable to Barclays Capital, Inc.at maturity	Barclays Capital, Inc.	12/1/23	58,495,655	934,249
<b>Gross Unrealized Appreciation</b>					<b>1,615,996</b>

<sup>1</sup> Underlying reference is the Index which is a basket of underlying securities listed within Custom Basket Table. Payment to or from Counterparties is based on the comparative variance of the underlying components.  
See notes to financial statements.

<b>Custom Basket</b>						
Underlying	Effective Date	Termination Date	Volatility Strike (%)	Vega Notional		Index (%)
<b>Barclays NIF3 Index</b>						
S&P 500 Variance Swap	01/27/2023	3/2/2023	19.53	86,343	USD	100%
<b>Barclays NIM3 Index</b>						
S&P 500 Variance Swap	01/30/2023	6/2/2023	21.10	97,112	USD	100%