Full Portfolio Holdings* as of June 30, 2026

The value of holdings represents the market value for non-derivative positions and unrealized appreciation/(depreciation) for derivative positions.

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ASSET-BACKED & COMMERCIAL MORTGAGE-BACKED SECURITIES					
CSMC Trust	3.265	11/25/2066	967,964	877,862	0.24%
Angel Oak Mortgage Trust	3.881	12/25/2066	867,268	808,194	0.22%
New Residential Mortgage Loan Trust	2.277	4/25/2061	802,091	720,218	0.20%
COLT Mortgage Loan Trust	2.284	12/27/2066	756,562	706,821	0.19%
Verus Securitization Trust	3.724	1/25/2067	556,472	522,527	0.14%
Ellington Financial Mortgage Trust	2.206	1/25/2067	430,847	379,442	0.10%
Angel Oak Mortgage Trust	1.820	11/25/2066	341,770	305,999	0.08%
Commercial Mortgage Trust	2.819	1/10/2039	223,000	218,168	0.06%
Commercial Mortgage Trust	4.084	1/10/2039	225,000	217,276	0.06%
CF Hippolyta Issuer LLC	1.990	7/15/2060	239,272	195,825	0.05%
Benchmark Mortgage Trust	1.378	3/15/2062	5,191,788	144,670	0.04%
Benchmark Mortgage Trust	1.602	1/15/2054	2,324,227	123,416	0.03%
Wells Fargo NA	1.024	5/15/2062	5,542,813	122,486	0.03%
DBJPM Mortgage Trust	1.697	9/15/2053	1,346,130	49,909	0.01%
AASET Trust	3.351	1/16/2040	27,472	27,314	0.01%
BASE CURRENCY					
US DOLLAR			7,010,188	7,010,188	1.91%
CALL OPTIONS PURCHASED					
99D13HJT EUR CALL USD PUT MAY27 1.24 CALL		5/13/2027	5,885,000	25,411	0.01%
CONVERTIBLE BONDS					
PPL Capital Funding, Inc.	3.000	12/1/2030	1,780,000	1,809,904	0.49%
Exelon Corp.	3.250	3/15/2029	1,745,000	1,769,779	0.48%
Duke Energy Corp.	3.000	3/15/2029	1,775,000	1,766,125	0.48%
Southern Co.	3.250	6/15/2028	1,620,000	1,637,116	0.45%
Meritage Homes Corp.	1.750	5/15/2028	915,000	942,908	0.26%
CenterPoint Energy, Inc.	3.000	8/1/2028	860,000	913,750	0.25%
FirstEnergy Corp.	3.875	1/15/2031	810,000	899,262	0.25%
FirstEnergy Corp.	3.625	1/15/2029	810,000	884,115	0.24%
PG&E Corp.	4.250	12/1/2027	830,000	848,260	0.23%
CenterPoint Energy, Inc.	2.875	5/15/2029	683,000	687,237	0.19%
Global Payments, Inc.	1.500	3/1/2031	730,000	655,175	0.18%
Realty Income Corp.	3.500	1/15/2029	530,000	544,575	0.15%
Alnylam Pharmaceuticals, Inc.	0.000	9/15/2028	570,000	525,863	0.14%
Advantage Energy Ltd.	5.000	6/30/2029	690,000	517,297	0.14%
Coinbase Global, Inc.	0.000	10/1/2032	650,000	504,400	0.14%
Rexford Industrial Realty LP	4.125	3/15/2029	490,000	481,180	0.13%
Nxera Pharma Co. Ltd.	0.250	12/14/2028	50,000,000	257,542	0.07%
Immunocore Holdings PLC	2.500	2/1/2030	280,000	256,200	0.07%
Sunnova Energy Corp.	0.000	12/1/2026	720,000	0.00	0.00%
CORPORATE BONDS					
FMC Corp.	8.450	11/1/2055	775,000	564,441	0.15%

Full Portfolio Holdings* as of June 30, 2026

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Transocean International Ltd.	8.750	2/15/2030	399,000	414,604	0.11%
CP Atlas Buyer, Inc.	9.750	7/15/2030	375,000	360,065	0.10%
goeasy Ltd.	7.375	10/1/2030	370,000	333,238	0.09%
UKG, Inc.	6.875	2/1/2031	180,000	174,866	0.05%
Open Text Holdings, Inc.	4.125	12/1/2031	190,000	166,798	0.05%
Cloud Software Group, Inc.	9.000	9/30/2029	170,000	165,007	0.05%
Cloud Software Group, Inc.	8.250	6/30/2032	170,000	159,332	0.04%
AmeriGas Partners LP/AmeriGas Finance Corp.	9.375	6/1/2028	104,000	106,348	0.03%
FOREIGN CURRENCY					
EURO CURRENCY			17,732	20,260	0.01%
SOUTH KOREAN WON			29,722,865	19,185	0.01%
POUND STERLING			14,320	18,994	0.01%
CANADIAN DOLLAR			17,269	12,176	0.00%
ARGENTINE PESO			326,398	220	0.00%
COLOMBIAN PESO			442,082	129	0.00%
SOUTH AFRICAN RAND			0.39	0.02	0.00%
NEW ZEALAND DOLLAR			0.04	0.02	0.00%
JAPANESE YEN			1	0.01	0.00%
MEXICAN PESO (NEW)			(0.09)	(0.01)	0.00%
BRAZILIAN REAL			(0.23)	(0.04)	0.00%
AUSTRALIAN DOLLAR			(139,901)	(96,861)	-0.03%
FOREIGN GOVERNMENT OBLIGATIONS					
Brazil Notas do Tesouro Nacional	0.000	5/15/2035	30,964,183	5,266,016	1.44%
Colombia TES	3.750	2/25/2037	21,991,270,350	5,153,526	1.41%
Deutsche Bundesrepublik Bonds Inflation-Linked	0.500	4/15/2030	4,271,066	4,821,421	1.32%
Japan Government CPI-Linked Bonds	0.005	3/10/2035	782,880,900	4,548,266	1.24%
Mexico Udibonos	2.750	11/27/2031	68,727,020	3,607,604	0.99%
U.K. Inflation-Linked Gilts	0.500	3/22/2050	3,378,071	2,968,558	0.81%
Colombia TES	4.750	4/4/2035	10,380,792,020	2,719,665	0.74%
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	12,186,000	2,176,348	0.59%
Brazil Notas do Tesouro Nacional	6.000	5/15/2055	10,645,271	1,705,937	0.47%
New Zealand Government Inflation-Linked Bonds	2.500	9/20/2040	2,366,427	1,289,946	0.35%
Mexico Government International Bonds	1.450	10/25/2033	1,360,000	1,267,096	0.35%
New Zealand Government Bonds Inflation-Linked	3.250	9/20/2050	1,812,772	1,053,884	0.29%
Argentina Republic Government International Bonds	4.125	7/9/2035	1,160,000	926,840	0.25%
Romania Government International Bonds	6.750	7/11/2039	700,000	847,967	0.23%
Brazil Notas do Tesouro Nacional	6.000	8/15/2050	5,204,144	837,911	0.23%
Colombia TES	3.000	3/25/2033	2,612,824,200	625,822	0.17%
Chile Government International Bonds	1.250	1/22/2051	200,000	128,459	0.04%
Ghana Government International Bonds	5.000	7/3/2035	107,880	100,080	0.03%
Ghana Government International Bonds	5.000	7/3/2029	65,643	64,709	0.02%
Argentina Republic Government International Bonds	4.125	7/9/2035	40,000	32,020	0.01%
Ghana Government International Bonds	0.000	7/3/2026	2,480	2,472	0.00%
SENIOR FLOATING RATE INTERESTS					
TKO Worldwide Holdings LLC	0.000	11/21/2031	415,860	414,301	0.11%
BioMarin Pharmaceutical, Inc.	5.428	4/27/2033	355,000	354,823	0.10%

Full Portfolio Holdings* as of June 30, 2026

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Clean Harbors, Inc.	5.120	10/8/2032	324,188	324,998	0.09%
SkyMiles IP Ltd.	4.925	10/20/2028	316,523	316,127	0.09%
KFC Holding Co.	5.490	3/15/2028	315,499	315,893	0.09%
Trans Union LLC	5.370	6/24/2031	306,691	305,786	0.08%
Peer Holding III BV	5.950	10/14/2032	299,250	299,187	0.08%
Advanced Drainage Systems, Inc.	5.274	2/28/2033	270,000	272,138	0.07%
TransDigm, Inc.	6.120	2/28/2031	253,369	253,399	0.07%
Chobani LLC	5.870	10/28/2032	248,750	249,106	0.07%
Colossus Acquireco LLC	5.386	1/31/2033	248,750	246,989	0.07%
Charter Communications Operating LLC	5.942	12/15/2031	245,134	241,212	0.07%
WEX, Inc.	5.370	3/31/2028	239,654	239,141	0.07%
Nexstar Broadcasting, Inc.	6.370	3/18/2033	230,929	228,247	0.06%
Quikrete Holdings, Inc.	5.870	4/14/2031	226,554	226,270	0.06%
Discovery Global Holdings, Inc.	6.147	6/3/2033	220,673	220,653	0.06%
Aramark Services, Inc.	5.370	6/22/2030	219,528	219,418	0.06%
ABG Intermediate Holdings 2 LLC	5.870	12/21/2028	215,867	215,867	0.06%
Amentum Holdings, Inc.	5.370	9/29/2031	211,930	211,506	0.06%
Sedgwick Claims Management Services, Inc.	6.120	7/31/2031	213,998	211,216	0.06%
Coherent Corp.	5.370	7/2/2029	200,286	199,785	0.05%
Resilience Parent LLC	6.126	2/28/2033	200,000	199,520	0.05%
AI Aqua Merger Sub, Inc.	6.164	7/31/2028	199,500	199,233	0.05%
Hologic, Inc.	5.924	4/7/2033	200,000	195,542	0.05%
Agiliti Health, Inc.	0.000	5/1/2030	200,000	192,666	0.05%
American Builders & Contractors Supply Co., Inc.	5.370	1/31/2031	191,398	191,379	0.05%
QXO, Inc.	5.620	4/30/2032	187,778	187,387	0.05%
Constellation Renewables LLC	5.666	12/15/2027	187,539	186,797	0.05%
Owens-Illinois, Inc.	6.620	9/30/2032	184,075	182,291	0.05%
IQVIA, Inc.	5.450	1/2/2031	180,403	180,478	0.05%
U.S. Foods, Inc.	5.370	11/22/2028	174,934	175,781	0.05%
Asurion LLC	7.413	2/23/2033	183,230	172,923	0.05%
QXO Building Products, Inc.	5.647	6/3/2033	170,000	169,527	0.05%
Allison Transmission, Inc.	5.381	1/2/2033	169,575	169,258	0.05%
McAfee LLC	6.620	3/1/2029	189,040	167,301	0.05%
Go Daddy Operating Co. LLC	5.370	11/9/2029	171,058	167,148	0.05%
First Advantage Holdings LLC	6.450	10/31/2031	155,903	153,704	0.04%
Great Outdoors Group LLC	6.870	1/23/2032	150,381	150,757	0.04%
CACI International, Inc.	5.370	10/30/2031	147,750	147,474	0.04%
Ascensus Group Holdings, Inc.	0.000	11/25/2032	150,000	146,313	0.04%
Brightview Landscapes LLC	5.636	6/17/2033	145,000	144,214	0.04%
AGI-CFI Acquisition Corp.	8.200	3/25/2033	145,000	143,792	0.04%
Belron Finance 2019 LLC	5.657	10/16/2031	142,477	142,269	0.04%
Venture Global Calcasieu Pass LLC	6.954	4/11/2033	140,000	140,253	0.04%
Sanmina Corp.	0.000	10/27/2032	140,000	140,175	0.04%
Sunrise Financing Partnership	6.099	2/15/2032	140,000	137,976	0.04%
IRB Holding Corp.	6.108	12/16/2030	137,217	137,203	0.04%
Dayforce, Inc.	6.663	2/4/2033	150,000	136,292	0.04%

Full Portfolio Holdings* as of June 30, 2026

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Somnigroup International, Inc.	5.760	10/24/2031	134,645	135,049	0.04%
SP Motion Holdco Ltd.	6.125	6/24/2033	135,000	134,831	0.04%
USI, Inc.	5.950	11/21/2029	132,746	132,215	0.04%
Corpay Technologies Operating Co. LLC	0.000	11/5/2032	130,313	129,917	0.04%
AI Aqua Merger Sub, Inc.	6.139	6/24/2033	130,000	129,854	0.04%
CACI International, Inc.	5.370	3/9/2033	129,675	129,351	0.04%
HUB International Ltd.	5.922	6/20/2030	125,347	125,142	0.03%
PENN Entertainment, Inc.	5.614	5/3/2029	120,000	119,672	0.03%
Watlow Electric Manufacturing Co.	6.386	6/17/2033	117,658	117,438	0.03%
Clarios Global LP	0.000	1/28/2032	114,425	114,425	0.03%
MH Sub I LLC	7.870	5/3/2028	117,850	114,412	0.03%
Fugue Finance BV	5.916	1/9/2032	114,425	113,999	0.03%
Genmab AS	0.000	12/13/2032	114,000	113,858	0.03%
HighTower Holdings LLC	0.000	2/3/2032	112,500	111,534	0.03%
Reynolds Consumer Products LLC	5.370	3/4/2032	107,432	107,701	0.03%
CoreWeave Financing DDTL V LLC	8.125	11/17/2031	100,000	101,979	0.03%
Caesars Entertainment, Inc.	0.000	2/6/2030	104,975	101,268	0.03%
Reworld Holding Corp.	5.834	11/30/2028	101,014	100,988	0.03%
Pioneer Opco LLC	0.000	5/16/2033	100,000	100,304	0.03%
Bond U.K. Midco 3 Ltd.	0.000	5/6/2033	100,000	100,275	0.03%
Electronic Arts, Inc.	0.000	3/24/2033	100,000	100,215	0.03%
Dycom Investments, Inc.	5.401	1/27/2033	100,000	100,031	0.03%
VSE Corp.	5.646	5/5/2033	100,000	99,975	0.03%
Delta 2 Lux SARL	5.450	9/30/2031	100,000	99,896	0.03%
Traverse Midstream Partners LLC	0.000	4/21/2033	100,000	99,875	0.03%
Blackfin Pipeline LLC	6.625	9/29/2032	99,500	99,749	0.03%
NorthRiver Midstream Finance LP	5.942	8/16/2030	99,734	99,722	0.03%
Qnity Electronics, Inc.	5.666	11/1/2032	99,500	99,602	0.03%
Shift4 Payments LLC	5.639	7/2/2032	100,000	99,000	0.03%
Bella Holding Co. LLC	6.883	6/16/2033	100,000	99,000	0.03%
Froneri Lux Finco SARL	6.127	9/30/2032	99,750	98,998	0.03%
American Airlines, Inc.	0.000	5/29/2033	100,000	98,667	0.03%
Vestis Corp.	5.916	2/22/2031	100,000	98,375	0.03%
Proofpoint, Inc.	6.700	8/31/2028	100,000	96,375	0.03%
Epicor Software Corp.	6.120	5/30/2031	100,000	95,375	0.03%
Van Pool Transportation LLC	6.450	8/6/2030	95,301	95,331	0.03%
MKS Instruments, Inc.	5.395	2/4/2033	93,254	93,441	0.03%
SS&C Technologies, Inc.	5.620	5/9/2031	91,578	91,368	0.02%
Boxer Parent Co., Inc.	6.666	7/30/2031	100,000	89,792	0.02%
Ineos U.S. Finance LLC	0.000	2/7/2031	100,000	88,425	0.02%
Quartz Acquireco LLC	5.950	6/28/2030	97,250	81,009	0.02%
MH Sub I LLC	7.870	12/31/2031	79,570	68,749	0.02%
Emerald Borrower LP	5.916	5/31/2030	65,123	65,036	0.02%
Elanco Animal Health, Inc.	5.399	10/31/2032	58,728	58,684	0.02%
Hightower Holding LLC	6.397	2/3/2032	37,500	37,178	0.01%
Standard Industries, Inc.	5.329	9/22/2028	36,600	36,596	0.01%

Full Portfolio Holdings* as of June 30, 2026

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Watlow Electric Manufacturing Co.	6.386	6/17/2033	12,342	12,319	0.00%
Van Pool Transportation LLC	0.000	8/6/2030	4,699	4,700	0.00%
Oryx Midstream Services Permian Basin LLC	5.858	10/5/2028	0.01	0.01	0.00%
SHORT-TERM INVESTMENTS					
Repurchase Agreement		7/1/2026	1,485,318	1,485,318	0.41%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	5.500	7/13/2056	4,225,000	4,238,500	1.16%
Uniform Mortgage-Backed Security	5.500	8/1/2056	2,075,000	2,078,712	0.57%
Federal Home Loan Mortgage Corp.	1.201	6/25/2030	5,119,597	190,419	0.05%
Federal Home Loan Mortgage Corp.	0.923	11/25/2030	6,263,863	184,689	0.05%
Federal Home Loan Mortgage Corp.	1.105	10/25/2030	1,682,294	58,784	0.02%
Federal Home Loan Mortgage Corp.	0.953	11/25/2030	932,385	29,379	0.01%
Federal Home Loan Mortgage Corp.	5.628	1/25/2051	5,297	5,291	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Inflation-Indexed Notes	0.875	1/15/2029	33,958,225	33,032,955	9.02%
U.S. Treasury Inflation-Indexed Notes	1.875	1/15/2036	32,510,241	31,572,170	8.62%
U.S. Treasury Inflation-Indexed Notes	0.125	1/15/2031	30,361,798	28,040,269	7.66%
U.S. Treasury Inflation-Indexed Notes	1.250	4/15/2031	23,608,505	22,872,320	6.25%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2030	22,983,627	21,472,513	5.87%
U.S. Treasury Inflation-Indexed Notes	1.875	7/15/2034	21,405,877	21,097,199	5.76%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2031	22,778,913	20,911,600	5.71%
U.S. Treasury Inflation-Indexed Notes	0.125	1/15/2030	14,728,422	13,829,680	3.78%
U.S. Treasury Inflation-Indexed Notes	1.375	7/15/2033	14,250,730	13,669,322	3.73%
U.S. Treasury Inflation-Indexed Notes	1.125	1/15/2033	13,780,871	13,033,718	3.56%
U.S. Treasury Inflation-Indexed Notes	1.125	10/15/2030	11,856,845	11,512,309	3.14%
U.S. Treasury Inflation-Indexed Notes	0.625	7/15/2032	12,180,492	11,279,863	3.08%
U.S. Treasury Inflation-Indexed Notes	2.125	1/15/2035	11,277,309	11,250,721	3.07%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	11,226,021	10,968,135	3.00%
U.S. Treasury Inflation-Indexed Notes	1.875	7/15/2035	7,517,090	7,350,321	2.01%
U.S. Treasury Inflation-Indexed Bonds	0.625	2/15/2043	5,362,203	3,908,197	1.07%
DERIVATIVES - BOND FORWARD CONTRACTS					
U.S. Treasury Inflation-Indexed Bonds	0.750	7/15/2028	42,834,482	3,897	0.00%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
12 Mo. USD SOFR		6/21/2053	4,555,000	735,908	0.20%
Long: B9D13N1Q5 IRS USD R V 12MUSCPI 99D13N1R3 CCPINFLATIONZERO / Shrt: B9D13N1Q5 IRS USD P F 2.83000 99D13N1Q5 CCPINFLATIONZERO		6/8/2028	19,263,000	(110,981)	-0.03%
3 Mo. CNY CNRR		6/17/2031	100,849,736	(119,237)	-0.03%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
BRAZILIAN REAL		7/2/2026	(50,958,000)	141,234	0.04%
BRAZILIAN REAL		7/2/2026	50,958,000	77,433	0.02%
MEXICAN PESO (NEW)		7/31/2026	(47,020,000)	26,552	0.01%
EURO CURRENCY		7/31/2026	(6,099,000)	24,570	0.01%
BRAZILIAN REAL		7/2/2026	50,958,000	22,217	0.01%

Full Portfolio Holdings* as of June 30, 2026

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BRAZILIAN REAL		8/4/2026	14,800,000	21,674	0.01%
JAPANESE YEN		7/31/2026	(216,512,000)	9,046	0.00%
BRAZILIAN REAL		7/2/2026	14,800,000	6,453	0.00%
NEW ZEALAND DOLLAR		7/31/2026	(1,420,000)	5,126	0.00%
NEW ISRAELI SHEQEL		7/31/2026	(9,168,000)	4,632	0.00%
CANADIAN DOLLAR		7/31/2026	(707,000)	897	0.00%
EURO CURRENCY		7/31/2026	8,000	(32)	0.00%
SWEDISH KRONA		7/31/2026	42,000	(46)	0.00%
POUND STERLING		7/31/2026	(2,303,000)	(5,700)	0.00%
BRAZILIAN REAL		7/2/2026	(14,800,000)	(6,453)	0.00%
MEXICAN PESO (NEW)		7/31/2026	16,470,000	(9,301)	0.00%
BRAZILIAN REAL		7/2/2026	(50,958,000)	(22,217)	-0.01%
BRAZILIAN REAL		7/2/2026	(14,800,000)	(22,489)	-0.01%
BRAZILIAN REAL		7/2/2026	14,800,000	(41,019)	-0.01%
SOUTH KOREAN WON		7/31/2026	10,680,800,000	(53,459)	-0.01%
COLOMBIAN PESO		7/31/2026	(27,957,787,000)	(61,512)	-0.02%
BRAZILIAN REAL		8/4/2026	(50,958,000)	(74,627)	-0.02%
NORWEGIAN KRONE		7/31/2026	36,180,000	(80,306)	-0.02%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
CANADIAN DOLLAR		7/2/2026	(17,250)	(31)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
AUST 10Y BOND FUT SEP26 XSFE 20260915		9/15/2026	12,400,000	141,918	0.04%
US LONG BOND(CBT) SEP26 XCBT 20260921		9/21/2026	2,500,000	71,642	0.02%
US ULTRA BOND CBT SEP26 XCBT 20260921		9/21/2026	1,800,000	69,019	0.02%
US 10YR ULTRA FUT SEP26 XCBT 20260921		9/21/2026	8,500,000	57,072	0.02%
EURO-BUXL 30Y BND SEP26 XEUR 20260908		9/8/2026	1,500,000	52,593	0.01%
U.S. Treasury 5-Year Note Future		9/30/2026	4,600,000	18,736	0.01%
U.S. Treasury Notes		9/21/2026	2,800,000	835	0.00%
Euro-BUND Future		9/8/2026	(100,000)	(1,841)	0.00%
U.S. Treasury Notes		6/30/2028	(31,800,000)	(7,386)	0.00%
LONG GILT FUTURE SEP26 IFLL 20260928		9/28/2026	(2,800,000)	(13,805)	0.00%
EURO-OAT FUTURE SEP26 XEUR 20260908		9/8/2026	(1,800,000)	(21,291)	-0.01%
EURO-SCHATZ FUT SEP26 XEUR 20260908		9/8/2026	(16,700,000)	(52,964)	-0.01%
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
CPURNSA		1/15/2029	5,005,000	1,137,159	0.31%
CPURNSA		1/15/2031	8,260,000	876,320	0.24%
CPURNSA		4/15/2028	3,110,000	64,535	0.02%
CPURNSA		4/15/2028	4,365,000	51,004	0.01%
CPURNSA		1/15/2028	12,202,000	(26,092)	-0.01%
DERIVATIVES - OTC TOTAL RETURN SWAP CONTRACTS					
Long: DDZ05I8I9 TRS USD R F .00000 IBXXLLTR R F / Shrt: DDZ05I8I9 TRS USD P V 03MSOFR IBXXLLTR SOFR P V		9/20/2026	(1,750,000)	4,256	0.00%

Full Portfolio Holdings* as of June 30, 2026

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: DDZ05I8L2 TRS USD R V 03MSOFR IBOXHY USD / Shrt: DDZ05I8L2 TRS USD P F .00000 IBOXHY USD		3/27/2027	425,000	(1,709)	0.00%
Long: DDZ05I8C2 TRS USD R V 03MSOFR DDZ05I8C2 IBOX RV / Shrt: DDZ05I8C2 TRS USD P F .00000 DDZ05I8C2 IBOX PF		3/20/2027	485,000	(2,085)	0.00%
TOTAL INVESTMENTS				*372,547,709*	*101.76%*
OTHER ASSETS LESS LIABILITIES				*(6,445,585)*	*-1.76%*
TOTAL NET ASSETS				*366,102,124*	*100.00%*

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. Please see the Fund's Statement of Additional Information on www.hartfordfunds.com for a discussion of the Fund's policy. Holdings are provided for informational purposes only and should not be construed as a recommendation or investment advice. Portfolio holdings are as of the date noted and are subject to change at any time. Holdings may not be representative of current or future investments.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual Financial Statements and Other Information filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-PORT. In addition, the number of portfolio holdings listed above, which is sourced from the Fund's custodian, may differ from the "number of holdings" and related data points in the Fund Stats section of the webpage which is sourced from the sub-adviser.

Investing involves risk, including the possible loss of principal. Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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