

## 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 |
|-----------------------------------------------------------------|--------|------------|------------|-----------|-----------------|
| <b>ASSET-BACKED &amp; COMMERCIAL MORTGAGE-BACKED SECURITIES</b> |        |            |            |           |                 |
| Capital One Prime Auto Receivables Trust                        | 3.880  | 1/16/2029  | 3,791,960  | 3,786,811 | 0.81%           |
| Stellantis Financial Underwritten Enhanced Lease Trust          | 4.470  | 7/20/2028  | 2,700,000  | 2,701,840 | 0.58%           |
| World Omni Automobile Lease Securitization Trust                | 4.420  | 4/17/2028  | 2,660,000  | 2,661,293 | 0.57%           |
| GMF Floorplan Owner Revolving Trust                             | 4.590  | 3/15/2029  | 2,640,000  | 2,645,111 | 0.56%           |
| Bain Capital Credit CLO Ltd.                                    | 4.656  | 10/23/2034 | 2,610,000  | 2,608,935 | 0.56%           |
| Ford Credit Auto Lease Trust                                    | 4.370  | 3/15/2028  | 2,568,101  | 2,569,820 | 0.55%           |
| Porsche Innovative Lease Owner Trust                            | 4.610  | 10/20/2028 | 2,540,000  | 2,547,235 | 0.54%           |
| World Omni Automobile Lease Securitization Trust                | 5.250  | 9/17/2029  | 2,525,000  | 2,532,920 | 0.54%           |
| Ford Credit Auto Owner Trust                                    | 4.850  | 8/15/2035  | 2,500,000  | 2,516,175 | 0.54%           |
| Palmer Square Loan Funding Ltd.                                 | 4.470  | 8/8/2032   | 2,506,589  | 2,506,586 | 0.53%           |
| BofA Auto Trust                                                 | 4.350  | 11/20/2029 | 2,500,000  | 2,501,198 | 0.53%           |
| Carlyle U.S. CLO Ltd.                                           | 4.653  | 4/15/2035  | 2,450,000  | 2,451,345 | 0.52%           |
| Bain Capital Credit CLO Ltd.                                    | 4.675  | 10/20/2034 | 2,450,000  | 2,450,546 | 0.52%           |
| ARES LX CLO Ltd.                                                | 4.635  | 7/18/2034  | 2,450,000  | 2,448,336 | 0.52%           |
| BMW Vehicle Lease Trust                                         | 4.150  | 5/25/2029  | 2,450,000  | 2,439,158 | 0.52%           |
| Verizon Master Trust                                            | 3.940  | 2/20/2031  | 2,425,000  | 2,407,009 | 0.51%           |
| Ford Credit Auto Owner Trust                                    | 5.280  | 2/15/2036  | 2,300,000  | 2,337,696 | 0.50%           |
| Kubota Credit Owner Trust                                       | 5.190  | 5/15/2030  | 2,300,000  | 2,328,451 | 0.50%           |
| Stellantis Financial Underwritten Enhanced Lease Trust          | 4.310  | 5/22/2028  | 2,267,253  | 2,266,858 | 0.48%           |
| WF Card Issuance Trust                                          | 4.340  | 5/15/2030  | 2,260,000  | 2,260,700 | 0.48%           |
| TSTAT Ltd.                                                      | 4.615  | 1/20/2032  | 2,235,814  | 2,234,097 | 0.48%           |
| Ellington Financial Mortgage Trust                              | 4.682  | 2/25/2071  | 2,150,639  | 2,116,427 | 0.45%           |
| GM Financial Automobile Leasing Trust                           | 4.300  | 3/20/2029  | 2,100,000  | 2,096,968 | 0.45%           |
| Amur Equipment Finance Receivables XV LLC                       | 4.700  | 9/22/2031  | 2,079,729  | 2,085,706 | 0.44%           |
| SBNA Auto Lease Trust                                           | 5.550  | 12/20/2028 | 2,075,000  | 2,083,667 | 0.44%           |
| SFS Auto Receivables Securitization Trust                       | 4.550  | 6/20/2030  | 2,062,407  | 2,065,153 | 0.44%           |
| Hyundai Auto Lease Securitization Trust                         | 4.830  | 1/18/2028  | 1,925,000  | 1,930,546 | 0.41%           |
| ARI Fleet Lease Trust                                           | 5.890  | 7/15/2032  | 1,886,000  | 1,902,954 | 0.41%           |
| Hyundai Auto Lease Securitization Trust                         | 4.010  | 12/17/2029 | 1,855,000  | 1,839,908 | 0.39%           |
| Nissan Auto Receivables Owner Trust                             | 4.490  | 12/17/2029 | 1,805,000  | 1,809,266 | 0.39%           |
| USAA Auto Owner Trust                                           | 4.970  | 12/17/2029 | 1,750,000  | 1,761,004 | 0.38%           |
| Pretium Mortgage Credit Partners LLC                            | 4.150  | 1/25/2070  | 1,777,396  | 1,716,567 | 0.37%           |
| Nissan Auto Lease Trust                                         | 3.900  | 5/15/2028  | 1,695,000  | 1,689,459 | 0.36%           |
| GCAT Trust                                                      | 1.262  | 7/25/2066  | 2,036,156  | 1,688,309 | 0.36%           |
| Volkswagen Auto Lease Trust                                     | 4.430  | 12/20/2027 | 1,645,933  | 1,647,303 | 0.35%           |
| JP Morgan Mortgage Trust                                        | 4.677  | 6/25/2066  | 1,651,391  | 1,634,269 | 0.35%           |
| Apidos CLO XXXII                                                | 4.775  | 1/20/2033  | 1,630,223  | 1,632,134 | 0.35%           |
| Hyundai Auto Receivables Trust                                  | 4.320  | 10/15/2029 | 1,625,000  | 1,625,747 | 0.35%           |
| GM Financial Consumer Automobile Receivables Trust              | 5.450  | 6/16/2028  | 1,596,259  | 1,602,756 | 0.34%           |

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| BMW Vehicle Lease Trust                            | 3.970  | 9/25/2028  | 1,590,000  | 1,584,829 | 0.34%           |
| Wheels Fleet Lease Funding 1 LLC                   | 4.570  | 1/18/2040  | 1,578,252  | 1,580,596 | 0.34%           |
| ARI Fleet Lease Trust                              | 4.380  | 1/17/2034  | 1,560,309  | 1,561,159 | 0.33%           |
| Hyundai Auto Lease Securitization Trust            | 3.850  | 5/15/2028  | 1,540,000  | 1,535,484 | 0.33%           |
| CIFC Funding Ltd.                                  | 4.622  | 4/21/2035  | 1,500,000  | 1,500,555 | 0.32%           |
| Porsche Innovative Lease Owner Trust               | 4.670  | 11/22/2027 | 1,456,699  | 1,458,639 | 0.31%           |
| Hyundai Floorplan Master Owner Trust               | 4.010  | 10/15/2030 | 1,465,000  | 1,447,042 | 0.31%           |
| Porsche Financial Auto Securitization Trust        | 4.440  | 1/22/2030  | 1,440,351  | 1,441,623 | 0.31%           |
| World Omni Automobile Lease Securitization Trust   | 4.020  | 12/15/2028 | 1,440,000  | 1,436,498 | 0.31%           |
| Toyota Lease Owner Trust                           | 3.820  | 2/20/2029  | 1,445,000  | 1,432,869 | 0.31%           |
| Porsche Financial Auto Securitization Trust        | 3.860  | 1/22/2031  | 1,425,000  | 1,417,407 | 0.30%           |
| Kubota Credit Owner Trust                          | 4.610  | 12/15/2027 | 1,413,483  | 1,415,310 | 0.30%           |
| Volkswagen Auto Lease Trust                        | 4.010  | 1/22/2029  | 1,395,000  | 1,390,287 | 0.30%           |
| Honda Auto Receivables Owner Trust                 | 4.190  | 3/21/2028  | 1,389,787  | 1,389,732 | 0.30%           |
| GM Financial Consumer Automobile Receivables Trust | 3.880  | 12/18/2028 | 1,379,245  | 1,376,900 | 0.29%           |
| Elmwood CLO 15 Ltd.                                | 4.814  | 4/22/2035  | 1,300,000  | 1,299,740 | 0.28%           |
| Hyundai Auto Receivables Trust                     | 3.880  | 4/15/2030  | 1,265,000  | 1,255,880 | 0.27%           |
| ARI Fleet Lease Trust                              | 3.960  | 11/15/2034 | 1,260,000  | 1,253,613 | 0.27%           |
| Ally Auto Receivables Trust                        | 4.030  | 7/17/2028  | 1,251,613  | 1,251,495 | 0.27%           |
| COLT Mortgage Loan Trust                           | 1.397  | 10/25/2066 | 1,449,017  | 1,232,690 | 0.26%           |
| SG Residential Mortgage Trust                      | 1.160  | 7/25/2061  | 1,490,849  | 1,215,042 | 0.26%           |
| Hyundai Auto Receivables Trust                     | 4.030  | 11/15/2028 | 1,190,907  | 1,189,543 | 0.25%           |
| Enterprise Fleet Financing LLC                     | 5.230  | 3/20/2030  | 1,146,901  | 1,151,174 | 0.25%           |
| Toyota Auto Receivables Owner Trust                | 3.890  | 8/15/2028  | 1,148,780  | 1,147,342 | 0.24%           |
| HPEFS Equipment Trust                              | 4.070  | 11/22/2032 | 1,135,000  | 1,133,948 | 0.24%           |
| GM Financial Automobile Leasing Trust              | 4.580  | 5/22/2028  | 1,115,000  | 1,117,532 | 0.24%           |
| PFS Financing Corp.                                | 4.850  | 2/15/2030  | 1,100,000  | 1,105,480 | 0.24%           |
| Toyota Lease Owner Trust                           | 3.960  | 11/20/2028 | 1,085,000  | 1,078,313 | 0.23%           |
| COLT Mortgage Loan Trust                           | 1.110  | 10/25/2066 | 1,225,474  | 1,052,752 | 0.22%           |
| Ford Credit Auto Owner Trust                       | 3.910  | 4/15/2030  | 1,025,000  | 1,017,209 | 0.22%           |
| OBX Trust                                          | 5.453  | 5/25/2065  | 1,012,128  | 1,012,032 | 0.22%           |
| CCG Receivables Trust                              | 4.140  | 8/15/2034  | 1,005,228  | 1,002,845 | 0.21%           |
| Porsche Financial Auto Securitization Trust        | 3.910  | 3/22/2029  | 1,001,636  | 1,001,057 | 0.21%           |
| Verizon Master Trust                               | 3.960  | 10/21/2030 | 1,000,000  | 995,164   | 0.21%           |
| Honda Auto Receivables Owner Trust                 | 5.210  | 8/15/2028  | 958,253    | 962,763   | 0.21%           |
| CNH Equipment Trust                                | 3.820  | 6/15/2029  | 953,000    | 950,038   | 0.20%           |
| CNH Equipment Trust                                | 4.370  | 11/15/2028 | 938,864    | 939,238   | 0.20%           |
| Ford Credit Floorplan Master Owner Trust A         | 4.630  | 4/15/2030  | 935,000    | 937,480   | 0.20%           |
| GM Financial Consumer Automobile Receivables Trust | 3.770  | 3/16/2029  | 930,000    | 927,469   | 0.20%           |
| SFS Auto Receivables Securitization Trust          | 4.440  | 12/20/2030 | 925,000    | 926,393   | 0.20%           |
| Ford Credit Auto Lease Trust                       | 3.830  | 8/15/2028  | 890,000    | 888,078   | 0.19%           |
| Santander Drive Auto Receivables Trust             | 4.630  | 10/16/2028 | 858,821    | 859,655   | 0.18%           |
| Ford Credit Auto Owner Trust                       | 4.470  | 12/15/2027 | 838,308    | 839,079   | 0.18%           |
| DLLAA LLC                                          | 4.700  | 10/20/2027 | 829,625    | 830,677   | 0.18%           |

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| Volvo Financial Equipment LLC                      | 4.290  | 10/16/2028 | 810,000    | 809,863 | 0.17%           |
| Enterprise Fleet Financing LLC                     | 6.400  | 3/20/2030  | 799,408    | 804,639 | 0.17%           |
| New Residential Mortgage Loan Trust                | 1.156  | 11/27/2056 | 903,645    | 797,672 | 0.17%           |
| Toyota Auto Receivables Owner Trust                | 4.290  | 6/15/2028  | 787,789    | 788,192 | 0.17%           |
| Barings Equipment Finance LLC                      | 3.890  | 4/13/2029  | 770,000    | 766,423 | 0.16%           |
| Toyota Lease Owner Trust                           | 4.210  | 9/20/2027  | 760,163    | 760,277 | 0.16%           |
| CarMax Auto Owner Trust                            | 4.590  | 7/17/2028  | 747,159    | 747,927 | 0.16%           |
| World Omni Auto Receivables Trust                  | 3.860  | 5/15/2031  | 755,000    | 746,405 | 0.16%           |
| GM Financial Consumer Automobile Receivables Trust | 4.050  | 5/16/2029  | 745,000    | 743,497 | 0.16%           |
| Amur Equipment Finance Receivables XIII LLC        | 5.380  | 1/21/2031  | 734,514    | 738,149 | 0.16%           |
| Verus Securitization Trust                         | 1.630  | 10/25/2066 | 792,932    | 692,493 | 0.15%           |
| NYCTL Trust                                        | 4.840  | 11/10/2038 | 682,275    | 674,951 | 0.14%           |
| GM Financial Automobile Leasing Trust              | 4.190  | 10/20/2027 | 669,303    | 669,251 | 0.14%           |
| Barings Equipment Finance LLC                      | 4.020  | 2/13/2029  | 669,115    | 667,502 | 0.14%           |
| GM Financial Consumer Automobile Receivables Trust | 4.320  | 6/16/2028  | 666,598    | 666,953 | 0.14%           |
| Volvo Financial Equipment LLC                      | 3.960  | 6/15/2028  | 660,000    | 658,903 | 0.14%           |
| Westlake Automobile Receivables Trust              | 4.020  | 9/15/2028  | 655,000    | 654,489 | 0.14%           |
| John Deere Owner Trust                             | 4.280  | 7/17/2028  | 642,113    | 642,271 | 0.14%           |
| Hyundai Auto Receivables Trust                     | 4.450  | 8/15/2028  | 638,635    | 639,244 | 0.14%           |
| LAD Auto Receivables Trust                         | 4.300  | 7/17/2028  | 626,482    | 626,687 | 0.13%           |
| COLT Mortgage Loan Trust                           | 1.726  | 11/26/2066 | 678,974    | 617,962 | 0.13%           |
| Mercedes-Benz Auto Lease Trust                     | 4.610  | 4/16/2029  | 595,000    | 596,863 | 0.13%           |
| GM Financial Automobile Leasing Trust              | 3.770  | 4/20/2028  | 565,000    | 563,010 | 0.12%           |
| CNH Equipment Trust                                | 4.300  | 8/15/2028  | 558,740    | 558,974 | 0.12%           |
| CSMC Trust                                         | 3.573  | 7/25/2049  | 573,162    | 556,549 | 0.12%           |
| Wheels Fleet Lease Funding LLC                     | 4.300  | 4/18/2039  | 549,000    | 547,785 | 0.12%           |
| BRAVO Residential Funding Trust                    | 1.699  | 4/25/2060  | 581,279    | 540,109 | 0.12%           |
| Kubota Credit Owner Trust                          | 3.840  | 1/16/2029  | 520,000    | 517,161 | 0.11%           |
| ARI Fleet Lease Trust                              | 4.590  | 3/15/2034  | 496,987    | 497,819 | 0.11%           |
| Palmer Square Loan Funding Ltd.                    | 4.493  | 10/15/2032 | 472,615    | 472,261 | 0.10%           |
| Mercedes-Benz Auto Lease Trust                     | 4.230  | 2/15/2028  | 468,894    | 468,895 | 0.10%           |
| Porsche Innovative Lease Owner Trust               | 4.100  | 10/20/2028 | 465,000    | 464,701 | 0.10%           |
| Honda Auto Receivables Owner Trust                 | 3.780  | 9/23/2030  | 455,000    | 449,679 | 0.10%           |
| CCG Receivables Trust                              | 4.450  | 1/17/2034  | 430,000    | 429,215 | 0.09%           |
| BMW Vehicle Owner Trust                            | 5.470  | 2/25/2028  | 427,598    | 429,002 | 0.09%           |
| Hyundai Auto Lease Securitization Trust            | 4.580  | 9/15/2027  | 420,786    | 421,266 | 0.09%           |
| Kubota Credit Owner Trust                          | 5.280  | 1/18/2028  | 407,800    | 409,265 | 0.09%           |
| GM Financial Consumer Automobile Receivables Trust | 4.660  | 2/16/2028  | 401,070    | 401,531 | 0.09%           |
| Capital One Prime Auto Receivables Trust           | 4.870  | 2/15/2028  | 396,618    | 397,248 | 0.08%           |
| Toyota Auto Receivables Owner Trust                | 4.460  | 3/15/2028  | 390,555    | 390,904 | 0.08%           |
| SCCU Auto Receivables Trust                        | 4.670  | 11/15/2028 | 366,005    | 366,358 | 0.08%           |
| Chesapeake IV Funding DAC                          | 4.260  | 12/15/2028 | 355,000    | 354,686 | 0.08%           |
| BMW Vehicle Lease Trust                            | 4.430  | 9/27/2027  | 349,160    | 349,414 | 0.07%           |
| Angel Oak Mortgage Trust                           | 2.531  | 1/26/2065  | 367,069    | 349,008 | 0.07%           |

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| Citizens Auto Receivables Trust                    | 5.830  | 2/15/2028  | 345,270    | 346,252 | 0.07%           |
| GCAT Trust                                         | 1.915  | 8/25/2066  | 366,640    | 340,470 | 0.07%           |
| Honda Auto Receivables Owner Trust                 | 4.300  | 1/18/2028  | 332,870    | 333,040 | 0.07%           |
| Kubota Credit Owner Trust                          | 4.480  | 4/17/2028  | 303,032    | 303,327 | 0.06%           |
| Wheels Fleet Lease Funding 1 LLC                   | 5.800  | 4/18/2038  | 297,232    | 298,085 | 0.06%           |
| ARI Fleet Lease Trust                              | 4.340  | 2/15/2035  | 295,000    | 294,437 | 0.06%           |
| MFA Trust                                          | 1.029  | 11/25/2064 | 332,395    | 294,123 | 0.06%           |
| CCG Receivables Trust                              | 4.480  | 10/14/2032 | 276,354    | 276,598 | 0.06%           |
| New Residential Mortgage Loan Trust                | 4.000  | 8/27/2057  | 275,229    | 265,103 | 0.06%           |
| Ellington Financial Mortgage Trust                 | 0.931  | 6/25/2066  | 308,641    | 261,848 | 0.06%           |
| Verus Securitization Trust                         | 5.448  | 5/25/2070  | 261,015    | 261,411 | 0.06%           |
| GM Financial Automobile Leasing Trust              | 4.220  | 10/20/2028 | 250,000    | 249,908 | 0.05%           |
| OBX Trust                                          | 5.116  | 6/25/2064  | 243,222    | 242,810 | 0.05%           |
| Wheels Fleet Lease Funding 1 LLC                   | 6.460  | 8/18/2038  | 233,629    | 235,310 | 0.05%           |
| Amur Equipment Finance Receivables XII LLC         | 6.090  | 12/20/2029 | 230,861    | 231,691 | 0.05%           |
| CarMax Auto Owner Trust                            | 4.420  | 8/15/2028  | 224,689    | 224,851 | 0.05%           |
| Porsche Financial Auto Securitization Trust        | 5.790  | 1/22/2029  | 198,714    | 199,615 | 0.04%           |
| Volvo Financial Equipment LLC                      | 4.410  | 11/15/2027 | 196,553    | 196,656 | 0.04%           |
| Volkswagen Auto Loan Enhanced Trust                | 4.650  | 11/22/2027 | 176,440    | 176,597 | 0.04%           |
| Hyundai Auto Lease Securitization Trust            | 4.370  | 1/18/2028  | 170,094    | 170,150 | 0.04%           |
| USB Auto Owner Trust                               | 4.510  | 6/15/2028  | 167,799    | 167,868 | 0.04%           |
| MMAF Equipment Finance LLC                         | 5.200  | 9/13/2027  | 166,693    | 166,790 | 0.04%           |
| COLT Mortgage Loan Trust                           | 1.325  | 10/26/2065 | 161,706    | 153,893 | 0.03%           |
| Towd Point Mortgage Trust                          | 2.750  | 6/25/2057  | 149,075    | 146,716 | 0.03%           |
| BRAVO Residential Funding Trust                    | 0.941  | 2/25/2049  | 152,006    | 142,347 | 0.03%           |
| M&T Bank Auto Receivables Trust                    | 4.630  | 5/15/2028  | 131,466    | 131,606 | 0.03%           |
| Wheels Fleet Lease Funding 1 LLC                   | 4.870  | 6/21/2039  | 128,364    | 128,909 | 0.03%           |
| BMW Vehicle Owner Trust                            | 4.430  | 10/25/2027 | 114,995    | 115,035 | 0.02%           |
| Enterprise Fleet Financing LLC                     | 5.560  | 4/22/2030  | 106,430    | 106,656 | 0.02%           |
| MFA Trust                                          | 1.014  | 1/26/2065  | 110,563    | 106,243 | 0.02%           |
| GM Financial Consumer Automobile Receivables Trust | 4.400  | 2/16/2028  | 102,023    | 102,082 | 0.02%           |
| Starwood Mortgage Residential Trust                | 0.943  | 5/25/2065  | 87,284     | 83,759  | 0.02%           |
| American Heritage Auto Receivables Trust           | 4.830  | 3/15/2028  | 81,526     | 81,593  | 0.02%           |
| ARI Fleet Lease Trust                              | 5.300  | 11/15/2032 | 74,802     | 74,996  | 0.02%           |
| Mercedes-Benz Auto Receivables Trust               | 4.510  | 11/15/2027 | 66,338     | 66,377  | 0.01%           |
| Ford Credit Auto Owner Trust                       | 4.590  | 10/15/2027 | 61,124     | 61,151  | 0.01%           |
| ARI Fleet Lease Trust                              | 6.050  | 7/15/2032  | 57,284     | 57,474  | 0.01%           |
| Hyundai Auto Lease Securitization Trust            | 4.770  | 3/15/2027  | 53,091     | 53,109  | 0.01%           |
| BofA Auto Trust                                    | 4.520  | 11/22/2027 | 52,333     | 52,358  | 0.01%           |
| Towd Point Mortgage Trust                          | 3.750  | 3/25/2058  | 45,891     | 45,739  | 0.01%           |
| DLLAD LLC                                          | 5.500  | 8/20/2027  | 41,708     | 41,755  | 0.01%           |
| SCF Equipment Leasing LLC                          | 4.820  | 7/22/2030  | 37,856     | 37,859  | 0.01%           |
| CCG Receivables Trust                              | 5.820  | 9/16/2030  | 37,644     | 37,678  | 0.01%           |
| BRAVO Residential Funding Trust                    | 0.970  | 3/25/2060  | 32,877     | 32,297  | 0.01%           |
| SFS Auto Receivables Securitization Trust          | 4.650  | 5/22/2028  | 30,726     | 30,737  | 0.01%           |

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| CarMax Auto Owner Trust                                 | 4.750  | 10/15/2027 | 20,504     | 20,511     | 0.00%           |
| Starwood Mortgage Residential Trust                     | 2.275  | 2/25/2050  | 20,047     | 19,337     | 0.00%           |
| OBX Trust                                               | 4.413  | 6/25/2057  | 18,606     | 18,483     | 0.00%           |
| Ellington Financial Mortgage Trust                      | 2.739  | 11/25/2059 | 16,639     | 16,186     | 0.00%           |
| BASE CURRENCY                                           |        |            |            |            |                 |
| US DOLLAR                                               |        |            | 29,363,364 | 29,363,364 | 6.26%           |
| CORPORATE BONDS                                         |        |            |            |            |                 |
| Georgia Power Co.                                       | 3.918  | 9/15/2026  | 2,625,000  | 2,625,347  | 0.56%           |
| Cooperatieve Rabobank UA                                | 4.372  | 5/27/2027  | 2,575,000  | 2,577,921  | 0.55%           |
| NTT Finance Corp.                                       | 4.567  | 7/16/2027  | 2,575,000  | 2,577,155  | 0.55%           |
| Mars, Inc.                                              | 4.450  | 3/1/2027   | 2,565,000  | 2,569,287  | 0.55%           |
| Mercedes-Benz Finance North America LLC                 | 4.875  | 7/31/2026  | 2,525,000  | 2,526,377  | 0.54%           |
| Realty Income Corp.                                     | 4.450  | 9/15/2026  | 2,525,000  | 2,524,917  | 0.54%           |
| Spectra Energy Partners LP                              | 3.375  | 10/15/2026 | 2,500,000  | 2,492,784  | 0.53%           |
| Pfizer, Inc.                                            | 3.875  | 11/15/2027 | 2,500,000  | 2,488,084  | 0.53%           |
| Barclays PLC                                            | 2.279  | 11/24/2027 | 2,500,000  | 2,478,204  | 0.53%           |
| Toyota Motor Credit Corp.                               | 3.750  | 1/12/2028  | 2,475,000  | 2,455,642  | 0.52%           |
| Toronto-Dominion Bank                                   | 3.913  | 1/13/2028  | 2,475,000  | 2,453,378  | 0.52%           |
| Blackstone Holdings Finance Co. LLC                     | 5.900  | 11/3/2027  | 2,400,000  | 2,439,433  | 0.52%           |
| Truist Bank                                             | 4.144  | 1/27/2029  | 2,450,000  | 2,433,375  | 0.52%           |
| Macquarie Bank Ltd.                                     | 3.915  | 2/3/2028   | 2,450,000  | 2,431,695  | 0.52%           |
| Citizens Bank NA                                        | 4.192  | 1/29/2029  | 2,450,000  | 2,430,078  | 0.52%           |
| PNC Financial Services Group, Inc.                      | 4.075  | 1/26/2029  | 2,450,000  | 2,429,876  | 0.52%           |
| American Express Co.                                    | 4.009  | 2/9/2029   | 2,450,000  | 2,428,337  | 0.52%           |
| Oracle Corp.                                            | 2.650  | 7/15/2026  | 2,425,000  | 2,423,168  | 0.52%           |
| Howmet Aerospace, Inc.                                  | 3.750  | 3/3/2028   | 2,450,000  | 2,420,063  | 0.52%           |
| Augusta SpinCo Corp.                                    | 4.321  | 9/23/2027  | 2,425,000  | 2,418,981  | 0.52%           |
| Metropolitan Life Global Funding I                      | 5.050  | 1/6/2028   | 2,400,000  | 2,417,855  | 0.52%           |
| BMW U.S. Capital LLC                                    | 4.300  | 3/17/2028  | 2,425,000  | 2,413,457  | 0.51%           |
| FirstEnergy Pennsylvania Electric Co.                   | 4.150  | 3/15/2028  | 2,425,000  | 2,411,602  | 0.51%           |
| Corebridge Global Funding                               | 4.900  | 1/7/2028   | 2,400,000  | 2,410,938  | 0.51%           |
| Amazon.com, Inc.                                        | 3.850  | 3/13/2028  | 2,425,000  | 2,408,097  | 0.51%           |
| Mercedes-Benz Finance North America LLC                 | 4.125  | 3/10/2028  | 2,425,000  | 2,405,719  | 0.51%           |
| Danske Bank AS                                          | 4.662  | 3/27/2029  | 2,400,000  | 2,399,622  | 0.51%           |
| Metropolitan Life Global Funding I                      | 4.250  | 4/13/2028  | 2,400,000  | 2,389,445  | 0.51%           |
| Athene Global Funding                                   | 4.587  | 4/19/2027  | 2,375,000  | 2,378,946  | 0.51%           |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 2.450  | 10/29/2026 | 2,375,000  | 2,360,488  | 0.50%           |
| Georgia Power Co.                                       | 4.054  | 11/22/2027 | 2,350,000  | 2,354,839  | 0.50%           |
| NTT Finance Corp.                                       | 4.741  | 3/31/2028  | 2,325,000  | 2,326,021  | 0.50%           |
| Rio Tinto Finance USA PLC                               | 4.375  | 3/12/2027  | 2,275,000  | 2,277,087  | 0.49%           |
| Credit Agricole SA                                      | 5.589  | 7/5/2026   | 2,190,000  | 2,190,271  | 0.47%           |
| ONEOK, Inc.                                             | 5.550  | 11/1/2026  | 2,050,000  | 2,056,630  | 0.44%           |
| Swedbank AB                                             | 6.136  | 9/12/2026  | 1,950,000  | 1,956,013  | 0.42%           |
| PACCAR Financial Corp.                                  | 3.900  | 2/5/2029   | 1,970,000  | 1,947,149  | 0.41%           |
| Toyota Motor Credit Corp.                               | 4.500  | 5/14/2027  | 1,900,000  | 1,904,597  | 0.41%           |

Full Portfolio Holdings\* as of June 30, 2026

| Security                                                             | Coupon | Maturity   | Shares/Par | Value      | % of Net Assets |
|----------------------------------------------------------------------|--------|------------|------------|------------|-----------------|
| Citibank NA                                                          | 4.929  | 8/6/2026   | 1,625,000  | 1,625,211  | 0.35%           |
| ABN AMRO Bank NV                                                     | 6.339  | 9/18/2027  | 1,600,000  | 1,605,635  | 0.34%           |
| Athene Global Funding                                                | 4.860  | 8/27/2026  | 1,600,000  | 1,601,087  | 0.34%           |
| UBS AG                                                               | 4.864  | 1/10/2028  | 1,575,000  | 1,579,205  | 0.34%           |
| Stryker Corp.                                                        | 4.550  | 2/10/2027  | 1,575,000  | 1,578,293  | 0.34%           |
| Caterpillar Financial Services Corp.                                 | 4.500  | 1/7/2027   | 1,575,000  | 1,577,771  | 0.34%           |
| John Deere Capital Corp.                                             | 4.500  | 1/8/2027   | 1,575,000  | 1,577,535  | 0.34%           |
| Daimler Truck Finance North America LLC                              | 4.300  | 8/12/2027  | 1,550,000  | 1,546,718  | 0.33%           |
| BMW U.S. Capital LLC                                                 | 4.150  | 8/11/2027  | 1,550,000  | 1,545,354  | 0.33%           |
| Marriott International, Inc.                                         | 4.200  | 7/15/2027  | 1,525,000  | 1,522,741  | 0.32%           |
| Morgan Stanley Bank NA                                               | 4.447  | 10/15/2027 | 1,500,000  | 1,499,717  | 0.32%           |
| JP Morgan Chase & Co.                                                | 6.070  | 10/22/2027 | 1,475,000  | 1,482,158  | 0.32%           |
| Bank of America Corp.                                                | 5.933  | 9/15/2027  | 1,475,000  | 1,479,329  | 0.32%           |
| NYSEG Storm Funding LLC                                              | 4.713  | 5/1/2029   | 1,478,394  | 1,477,113  | 0.31%           |
| WEC Energy Group, Inc.                                               | 4.750  | 1/15/2028  | 1,435,000  | 1,438,548  | 0.31%           |
| Alliant Energy Finance LLC                                           | 5.400  | 6/6/2027   | 1,310,000  | 1,318,826  | 0.28%           |
| UnitedHealth Group, Inc.                                             | 4.750  | 7/15/2026  | 1,300,000  | 1,300,282  | 0.28%           |
| Morgan Stanley Private Bank NA                                       | 4.213  | 2/8/2030   | 1,315,000  | 1,297,823  | 0.28%           |
| Bank of America Corp.                                                | 4.623  | 5/9/2029   | 1,285,000  | 1,284,381  | 0.27%           |
| Pacific Life Global Funding II                                       | 5.500  | 8/28/2026  | 1,250,000  | 1,252,625  | 0.27%           |
| Canadian Imperial Bank of Commerce                                   | 5.237  | 6/28/2027  | 1,210,000  | 1,220,459  | 0.26%           |
| Lincoln Financial Global Funding                                     | 4.625  | 5/28/2028  | 1,200,000  | 1,199,175  | 0.26%           |
| BPCE SA                                                              | 5.203  | 1/18/2027  | 1,125,000  | 1,130,133  | 0.24%           |
| American Honda Finance Corp.                                         | 4.550  | 7/9/2027   | 1,125,000  | 1,126,816  | 0.24%           |
| Goldman Sachs Group, Inc.                                            | 4.551  | 10/21/2027 | 1,000,000  | 1,001,342  | 0.21%           |
| Fidelity National Information Services, Inc.                         | 4.450  | 3/10/2028  | 940,000    | 936,655    | 0.20%           |
| Banque Federative du Credit Mutuel SA                                | 5.896  | 7/13/2026  | 875,000    | 875,513    | 0.19%           |
| Royal Bank of Canada                                                 | 5.200  | 7/20/2026  | 875,000    | 875,496    | 0.19%           |
| DTE Electric Co.                                                     | 4.250  | 5/14/2027  | 815,000    | 815,207    | 0.17%           |
| AutoZone, Inc.                                                       | 5.050  | 7/15/2026  | 800,000    | 800,213    | 0.17%           |
| Lloyds Banking Group PLC                                             | 5.462  | 1/5/2028   | 780,000    | 783,973    | 0.17%           |
| Jackson National Life Global Funding                                 | 5.550  | 7/2/2027   | 775,000    | 781,923    | 0.17%           |
| Corebridge Global Funding                                            | 5.750  | 7/2/2026   | 725,000    | 725,029    | 0.15%           |
| F&G Global Funding                                                   | 4.650  | 9/8/2028   | 585,000    | 578,131    | 0.12%           |
| Southern Co. Gas Capital Corp.                                       | 4.050  | 9/15/2028  | 535,000    | 529,306    | 0.11%           |
| Bayer U.S. Finance LLC                                               | 6.125  | 11/21/2026 | 460,000    | 462,367    | 0.10%           |
| Equitable America Global Funding                                     | 3.950  | 9/15/2027  | 360,000    | 356,852    | 0.08%           |
| Consumers Securitization Funding LLC                                 | 5.550  | 3/1/2028   | 275,400    | 276,677    | 0.06%           |
| Columbia Pipelines Holding Co. LLC                                   | 6.055  | 8/15/2026  | 245,000    | 245,144    | 0.05%           |
| <b>MUNICIPAL BONDS</b>                                               |        |            |            |            |                 |
| New York City Transitional Finance Auth, Future Tax Secured, NY, Rev | 3.805  | 11/1/2027  | 2,130,000  | 2,118,944  | 0.45%           |
| Philadelphia Auth for Industrial Dev, PA, Rev                        | 6.350  | 4/15/2028  | 1,885,000  | 1,928,966  | 0.41%           |
| <b>SHORT-TERM INVESTMENTS</b>                                        |        |            |            |            |                 |
| U.S. Treasury Bills                                                  |        | 9/24/2026  | 18,900,000 | 18,735,378 | 3.99%           |
| Repurchase Agreement                                                 |        | 7/1/2026   | 6,394,656  | 6,394,656  | 1.36%           |

## Full Portfolio Holdings\* as of June 30, 2026

| Security                                 | Coupon | Maturity   | Shares/Par | Value               | % of Net Assets |
|------------------------------------------|--------|------------|------------|---------------------|-----------------|
| National Australia Bank Ltd.             |        | 12/4/2026  | 3,650,000  | 3,650,000           | 0.78%           |
| Bank of America NA                       |        | 9/4/2026   | 3,650,000  | 3,650,000           | 0.78%           |
| Swedbank AB                              |        | 9/18/2026  | 2,500,000  | 2,478,794           | 0.53%           |
| Svenska Handelsbanken AB                 |        | 12/18/2026 | 2,425,000  | 2,425,000           | 0.52%           |
| Toyota Motor Credit Corp.                |        | 7/13/2026  | 1,250,000  | 1,248,433           | 0.27%           |
| <b>U.S. GOVERNMENT AGENCIES</b>          |        |            |            |                     |                 |
| Government National Mortgage Association | 4.500  | 11/20/2043 | 5,493,288  | 5,474,235           | 1.17%           |
| Federal Home Loan Banks                  | 4.000  | 6/22/2027  | 4,700,000  | 4,699,869           | 1.00%           |
| Federal Home Loan Mortgage Corp.         | 4.000  | 4/25/2027  | 4,701,765  | 4,683,338           | 1.00%           |
| Federal National Mortgage Association    | 2.500  | 6/1/2029   | 3,229,233  | 3,182,452           | 0.68%           |
| Government National Mortgage Association | 2.250  | 12/20/2039 | 2,739,588  | 2,663,375           | 0.57%           |
| Federal Home Loan Mortgage Corp.         | 4.750  | 9/25/2052  | 1,884,948  | 1,863,584           | 0.40%           |
| Government National Mortgage Association | 2.250  | 2/20/2044  | 1,838,574  | 1,782,702           | 0.38%           |
| Federal Home Loan Mortgage Corp.         | 5.000  | 3/25/2043  | 1,774,355  | 1,766,526           | 0.38%           |
| Federal National Mortgage Association    | 1.500  | 6/25/2042  | 1,522,478  | 1,471,384           | 0.31%           |
| Government National Mortgage Association | 2.000  | 12/16/2040 | 1,554,459  | 1,456,454           | 0.31%           |
| Federal Home Loan Mortgage Corp.         | 3.000  | 4/15/2035  | 1,466,604  | 1,454,502           | 0.31%           |
| Government National Mortgage Association | 2.000  | 6/16/2041  | 985,055    | 944,084             | 0.20%           |
| Federal Home Loan Mortgage Corp.         | 3.000  | 10/15/2045 | 822,195    | 809,040             | 0.17%           |
| Federal National Mortgage Association    | 4.000  | 7/25/2040  | 378,010    | 376,321             | 0.08%           |
| Federal National Mortgage Association    | 4.000  | 6/25/2041  | 319,445    | 318,493             | 0.07%           |
| Government National Mortgage Association | 3.500  | 1/20/2052  | 245,408    | 242,045             | 0.05%           |
| Federal Home Loan Mortgage Corp.         | 4.000  | 3/15/2037  | 231,387    | 231,021             | 0.05%           |
| Federal Home Loan Mortgage Corp.         | 1.000  | 5/15/2041  | 235,233    | 218,422             | 0.05%           |
| Government National Mortgage Association | 2.500  | 9/20/2046  | 211,357    | 203,802             | 0.04%           |
| Federal National Mortgage Association    | 1.750  | 9/25/2041  | 195,311    | 189,037             | 0.04%           |
| Federal National Mortgage Association    | 3.500  | 11/1/2034  | 60,413     | 60,041              | 0.01%           |
| <b>U.S. GOVERNMENT SECURITIES</b>        |        |            |            |                     |                 |
| U.S. Treasury Notes                      | 3.625  | 8/31/2027  | 34,850,000 | 34,648,523          | 7.38%           |
| U.S. Treasury Notes                      | 1.375  | 8/31/2026  | 19,400,000 | 19,321,945          | 4.12%           |
| U.S. Treasury Notes                      | 2.875  | 8/15/2028  | 11,350,000 | 11,054,723          | 2.36%           |
| U.S. Treasury Notes                      | 4.125  | 6/15/2029  | 5,975,000  | 5,978,734           | 1.27%           |
| U.S. Treasury Notes                      | 3.375  | 12/31/2027 | 4,925,000  | 4,868,632           | 1.04%           |
| U.S. Treasury Notes                      | 3.375  | 2/29/2028  | 4,850,000  | 4,789,564           | 1.02%           |
| <b>TOTAL INVESTMENTS</b>                 |        |            |            | <b>493,310,219</b>  | <b>105.14%</b>  |
| <b>OTHER ASSETS LESS LIABILITIES</b>     |        |            |            | <b>(24,114,915)</b> | <b>-5.14%</b>   |
| <b>TOTAL NET ASSETS</b>                  |        |            |            | <b>469,195,304</b>  | <b>100.00%</b>  |

## Full Portfolio Holdings\* as of June 30, 2026

\* 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](http://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](http://hartfordfunds.com). Please read it carefully before investing.**

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