

Full Portfolio Holdings* as of February 28, 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 | | | | | |
| Capital One Prime Auto Receivables Trust | 3.880 | 1/16/2029 | 4,685,000 | 4,688,485 | 0.96% |
| Ford Credit Auto Lease Trust | 4.370 | 3/15/2028 | 3,588,879 | 3,597,022 | 0.74% |
| Stellantis Financial Underwritten Enhanced Lease Trust | 4.310 | 5/22/2028 | 2,790,000 | 2,799,011 | 0.58% |
| Stellantis Financial Underwritten Enhanced Lease Trust | 4.470 | 7/20/2028 | 2,700,000 | 2,718,621 | 0.56% |
| Palmer Square Loan Funding Ltd. | 0.000 | 8/8/2032 | 2,700,000 | 2,700,451 | 0.56% |
| World Omni Automobile Lease Securitization Trust | 4.420 | 4/17/2028 | 2,660,000 | 2,680,675 | 0.55% |
| GMF Floorplan Owner Revolving Trust | 4.590 | 3/15/2029 | 2,640,000 | 2,660,416 | 0.55% |
| Bain Capital Credit CLO Ltd. | 4.881 | 10/23/2034 | 2,610,000 | 2,610,000 | 0.54% |
| Bain Capital Credit CLO Ltd. | 4.625 | 10/23/2034 | 2,610,000 | 2,609,987 | 0.54% |
| Porsche Innovative Lease Owner Trust | 4.670 | 11/22/2027 | 2,575,000 | 2,582,187 | 0.53% |
| GM Financial Consumer Automobile Receivables Trust | 5.450 | 6/16/2028 | 2,558,258 | 2,576,439 | 0.53% |
| Porsche Innovative Lease Owner Trust | 4.610 | 10/20/2028 | 2,540,000 | 2,568,739 | 0.53% |
| World Omni Automobile Lease Securitization Trust | 5.250 | 9/17/2029 | 2,525,000 | 2,552,015 | 0.52% |
| Ford Credit Auto Owner Trust | 4.850 | 8/15/2035 | 2,500,000 | 2,551,498 | 0.52% |
| BofA Auto Trust | 4.350 | 11/20/2029 | 2,500,000 | 2,517,703 | 0.52% |
| SFS Auto Receivables Securitization Trust | 4.550 | 6/20/2030 | 2,500,000 | 2,516,657 | 0.52% |
| TSTAT Ltd. | 4.570 | 1/20/2032 | 2,450,000 | 2,450,419 | 0.50% |
| Carlyle U.S. CLO Ltd. | 4.640 | 4/15/2035 | 2,450,000 | 2,450,120 | 0.50% |
| Bain Capital Credit CLO Ltd. | 4.653 | 10/20/2034 | 2,450,000 | 2,450,120 | 0.50% |
| ARES LX CLO Ltd. | 4.631 | 7/18/2034 | 2,450,000 | 2,450,105 | 0.50% |
| Amur Equipment Finance Receivables XV LLC | 4.700 | 9/22/2031 | 2,370,216 | 2,395,711 | 0.49% |
| World Omni Auto Receivables Trust | 3.440 | 3/15/2028 | 2,315,192 | 2,312,780 | 0.48% |
| WF Card Issuance Trust | 4.340 | 5/15/2030 | 2,260,000 | 2,293,744 | 0.47% |
| Ellington Financial Mortgage Trust | 4.682 | 2/25/2071 | 2,265,000 | 2,267,040 | 0.47% |
| Volkswagen Auto Lease Trust | 4.430 | 12/20/2027 | 2,103,823 | 2,110,546 | 0.43% |
| Kubota Credit Owner Trust | 4.610 | 12/15/2027 | 2,098,052 | 2,106,150 | 0.43% |
| SBNA Auto Lease Trust | 5.550 | 12/20/2028 | 2,075,000 | 2,097,380 | 0.43% |
| ARI Fleet Lease Trust | 4.380 | 1/17/2034 | 2,018,265 | 2,025,029 | 0.42% |
| Honda Auto Receivables Owner Trust | 4.190 | 3/21/2028 | 2,011,000 | 2,015,467 | 0.41% |
| Porsche Financial Auto Securitization Trust | 4.440 | 1/22/2030 | 1,979,483 | 1,987,799 | 0.41% |
| Apidos CLO XXXII | 4.768 | 1/20/2033 | 1,954,250 | 1,957,949 | 0.40% |
| Hyundai Auto Lease Securitization Trust | 4.830 | 1/18/2028 | 1,925,000 | 1,941,251 | 0.40% |
| ARI Fleet Lease Trust | 5.890 | 7/15/2032 | 1,886,000 | 1,922,028 | 0.40% |
| World Omni Auto Receivables Trust | 1.900 | 3/15/2028 | 1,905,682 | 1,903,741 | 0.39% |
| Ally Auto Receivables Trust | 4.030 | 7/17/2028 | 1,895,000 | 1,896,124 | 0.39% |
| Porsche Financial Auto Securitization Trust | 3.910 | 3/22/2029 | 1,859,537 | 1,860,358 | 0.38% |
| Nissan Auto Receivables Owner Trust | 4.490 | 12/17/2029 | 1,805,000 | 1,827,514 | 0.38% |
| GCAT Trust | 1.262 | 7/25/2066 | 2,146,197 | 1,824,267 | 0.38% |
| Wheels Fleet Lease Funding 1 LLC | 4.570 | 1/18/2040 | 1,805,715 | 1,824,187 | 0.38% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|--|--------|------------|------------|-----------|-----------------|
| Pretium Mortgage Credit Partners LLC | 4.150 | 1/25/2070 | 1,848,664 | 1,817,112 | 0.37% |
| GM Financial Consumer Automobile Receivables Trust | 3.880 | 12/18/2028 | 1,800,000 | 1,800,926 | 0.37% |
| Santander Drive Auto Receivables Trust | 4.630 | 10/16/2028 | 1,773,602 | 1,777,961 | 0.37% |
| USAA Auto Owner Trust | 4.970 | 12/17/2029 | 1,750,000 | 1,775,286 | 0.37% |
| JP Morgan Mortgage Trust | 4.677 | 6/25/2066 | 1,705,000 | 1,705,105 | 0.35% |
| Nissan Auto Lease Trust | 3.900 | 5/15/2028 | 1,695,000 | 1,696,512 | 0.35% |
| Enterprise Fleet Financing LLC | 5.230 | 3/20/2030 | 1,673,050 | 1,685,333 | 0.35% |
| CNH Equipment Trust | 4.370 | 11/15/2028 | 1,671,263 | 1,676,169 | 0.34% |
| Hyundai Auto Receivables Trust | 4.320 | 10/15/2029 | 1,625,000 | 1,637,968 | 0.34% |
| Ford Credit Floorplan Master Owner Trust A | 4.920 | 5/15/2028 | 1,600,000 | 1,603,202 | 0.33% |
| BMW Vehicle Lease Trust | 3.970 | 9/25/2028 | 1,590,000 | 1,595,890 | 0.33% |
| Voya CLO Ltd. | 4.868 | 7/20/2032 | 1,587,043 | 1,588,068 | 0.33% |
| Ford Credit Auto Owner Trust | 4.470 | 12/15/2027 | 1,556,919 | 1,560,645 | 0.32% |
| Nissan Auto Lease Trust | 4.910 | 4/15/2027 | 1,540,777 | 1,543,659 | 0.32% |
| Hyundai Auto Lease Securitization Trust | 3.850 | 5/15/2028 | 1,540,000 | 1,540,836 | 0.32% |
| CIFC Funding Ltd. | 4.610 | 4/21/2035 | 1,500,000 | 1,499,993 | 0.31% |
| Toyota Lease Owner Trust | 4.210 | 9/20/2027 | 1,487,716 | 1,489,583 | 0.31% |
| Toyota Auto Receivables Owner Trust | 3.890 | 8/15/2028 | 1,480,000 | 1,481,205 | 0.30% |
| Hyundai Floorplan Master Owner Trust | 4.010 | 10/15/2030 | 1,465,000 | 1,473,927 | 0.30% |
| Toyota Lease Owner Trust | 3.820 | 2/20/2029 | 1,445,000 | 1,448,349 | 0.30% |
| Volkswagen Auto Lease Trust | 4.010 | 1/22/2029 | 1,395,000 | 1,400,961 | 0.29% |
| Honda Auto Receivables Owner Trust | 5.210 | 8/15/2028 | 1,360,609 | 1,371,997 | 0.28% |
| DLLAA LLC | 4.700 | 10/20/2027 | 1,329,926 | 1,334,402 | 0.27% |
| SG Residential Mortgage Trust | 1.160 | 7/25/2061 | 1,539,690 | 1,313,220 | 0.27% |
| COLT Mortgage Loan Trust | 1.397 | 10/25/2066 | 1,513,436 | 1,312,255 | 0.27% |
| Elmwood CLO 15 Ltd. | 4.819 | 4/22/2035 | 1,300,000 | 1,302,565 | 0.27% |
| Hyundai Auto Receivables Trust | 3.880 | 4/15/2030 | 1,265,000 | 1,270,225 | 0.26% |
| Enterprise Fleet Financing LLC | 6.400 | 3/20/2030 | 1,252,315 | 1,266,891 | 0.26% |
| ARI Fleet Lease Trust | 3.960 | 11/15/2034 | 1,260,000 | 1,262,964 | 0.26% |
| LAD Auto Receivables Trust | 4.300 | 7/17/2028 | 1,240,778 | 1,242,284 | 0.26% |
| Hyundai Auto Receivables Trust | 4.030 | 11/15/2028 | 1,230,000 | 1,233,275 | 0.25% |
| CarMax Auto Owner Trust | 4.590 | 7/17/2028 | 1,214,352 | 1,217,986 | 0.25% |
| Toyota Auto Receivables Owner Trust | 4.290 | 6/15/2028 | 1,208,981 | 1,211,713 | 0.25% |
| OBX Trust | 5.453 | 5/25/2065 | 1,170,311 | 1,179,698 | 0.24% |
| HPEFS Equipment Trust | 4.070 | 11/22/2032 | 1,135,000 | 1,136,693 | 0.23% |
| COLT Mortgage Loan Trust | 1.110 | 10/25/2066 | 1,283,679 | 1,129,721 | 0.23% |
| GM Financial Automobile Leasing Trust | 4.580 | 5/22/2028 | 1,115,000 | 1,124,396 | 0.23% |
| PFS Financing Corp. | 4.850 | 2/15/2030 | 1,100,000 | 1,120,944 | 0.23% |
| Hyundai Auto Lease Securitization Trust | 4.770 | 3/15/2027 | 1,091,250 | 1,093,268 | 0.22% |
| Toyota Lease Owner Trust | 3.960 | 11/20/2028 | 1,085,000 | 1,089,705 | 0.22% |
| GM Financial Consumer Automobile Receivables Trust | 4.320 | 6/16/2028 | 1,084,211 | 1,086,555 | 0.22% |
| CCG Receivables Trust | 4.140 | 8/15/2034 | 1,060,000 | 1,064,456 | 0.22% |
| Hyundai Auto Receivables Trust | 4.450 | 8/15/2028 | 1,031,040 | 1,034,067 | 0.21% |
| Ford Credit Auto Owner Trust | 3.910 | 4/15/2030 | 1,025,000 | 1,029,726 | 0.21% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|--|--------|------------|------------|-----------|-----------------|
| Verizon Master Trust | 3.960 | 10/21/2030 | 1,000,000 | 1,003,869 | 0.21% |
| Amur Equipment Finance Receivables XIII LLC | 5.380 | 1/21/2031 | 989,650 | 998,865 | 0.21% |
| Ford Credit Auto Owner Trust | 3.930 | 8/15/2027 | 980,758 | 980,794 | 0.20% |
| CNH Equipment Trust | 3.820 | 6/15/2029 | 953,000 | 953,834 | 0.20% |
| Ford Credit Floorplan Master Owner Trust A | 4.630 | 4/15/2030 | 935,000 | 951,739 | 0.20% |
| Nissan Auto Receivables Owner Trust | 2.070 | 12/17/2029 | 945,117 | 942,562 | 0.19% |
| GM Financial Automobile Leasing Trust | 4.190 | 10/20/2027 | 935,689 | 937,371 | 0.19% |
| SFS Auto Receivables Securitization Trust | 4.440 | 12/20/2030 | 925,000 | 933,801 | 0.19% |
| GM Financial Consumer Automobile Receivables Trust | 3.770 | 3/16/2029 | 930,000 | 930,278 | 0.19% |
| John Deere Owner Trust | 4.280 | 7/17/2028 | 925,000 | 927,320 | 0.19% |
| Ford Credit Auto Lease Trust | 3.830 | 8/15/2028 | 890,000 | 890,874 | 0.18% |
| New Residential Mortgage Loan Trust | 1.156 | 11/27/2056 | 950,155 | 878,403 | 0.18% |
| GM Financial Consumer Automobile Receivables Trust | 4.660 | 2/16/2028 | 848,411 | 850,440 | 0.17% |
| BMW Vehicle Owner Trust | 5.470 | 2/25/2028 | 823,115 | 827,982 | 0.17% |
| Volvo Financial Equipment LLC | 4.290 | 10/16/2028 | 810,000 | 814,076 | 0.17% |
| CNH Equipment Trust | 4.300 | 8/15/2028 | 806,222 | 807,955 | 0.17% |
| Capital One Prime Auto Receivables Trust | 4.870 | 2/15/2028 | 783,516 | 786,264 | 0.16% |
| NYCTL Trust | 4.840 | 11/10/2038 | 778,264 | 779,541 | 0.16% |
| Barings Equipment Finance LLC | 3.890 | 4/13/2029 | 770,000 | 770,947 | 0.16% |
| World Omni Auto Receivables Trust | 3.860 | 5/15/2031 | 755,000 | 758,368 | 0.16% |
| Citizens Auto Receivables Trust | 5.830 | 2/15/2028 | 749,459 | 754,089 | 0.16% |
| Verus Securitization Trust | 1.630 | 10/25/2066 | 835,439 | 750,069 | 0.15% |
| CSMC Trust | 3.573 | 7/25/2049 | 734,700 | 715,962 | 0.15% |
| Mercedes-Benz Auto Lease Trust | 4.230 | 2/15/2028 | 688,782 | 690,109 | 0.14% |
| BMW Vehicle Owner Trust | 4.430 | 10/25/2027 | 683,324 | 684,205 | 0.14% |
| Toyota Auto Receivables Owner Trust | 4.460 | 3/15/2028 | 680,560 | 682,224 | 0.14% |
| Barings Equipment Finance LLC | 4.020 | 2/13/2029 | 675,000 | 676,189 | 0.14% |
| COLT Mortgage Loan Trust | 1.726 | 11/26/2066 | 716,498 | 668,112 | 0.14% |
| Volvo Financial Equipment LLC | 3.960 | 6/15/2028 | 660,000 | 660,339 | 0.14% |
| Westlake Automobile Receivables Trust | 4.020 | 9/15/2028 | 655,000 | 655,560 | 0.13% |
| Toyota Lease Owner Trust | 5.260 | 6/20/2028 | 650,000 | 652,225 | 0.13% |
| Kubota Credit Owner Trust | 5.280 | 1/18/2028 | 641,612 | 646,336 | 0.13% |
| ARI Fleet Lease Trust | 4.590 | 3/15/2034 | 615,000 | 618,546 | 0.13% |
| Mercedes-Benz Auto Lease Trust | 4.610 | 4/16/2029 | 595,000 | 603,205 | 0.12% |
| BRAVO Residential Funding Trust | 1.699 | 4/25/2060 | 639,713 | 601,870 | 0.12% |
| BMW Vehicle Lease Trust | 4.430 | 9/27/2027 | 588,946 | 590,775 | 0.12% |
| Hyundai Auto Lease Securitization Trust | 4.580 | 9/15/2027 | 588,127 | 590,252 | 0.12% |
| SCCU Auto Receivables Trust | 4.670 | 11/15/2028 | 578,058 | 579,767 | 0.12% |
| Honda Auto Receivables Owner Trust | 4.300 | 1/18/2028 | 574,723 | 575,917 | 0.12% |
| GM Financial Automobile Leasing Trust | 3.770 | 4/20/2028 | 565,000 | 565,185 | 0.12% |
| Hyundai Auto Lease Securitization Trust | 5.020 | 3/15/2027 | 540,098 | 540,690 | 0.11% |
| Wheels Fleet Lease Funding 1 LLC | 5.800 | 4/18/2038 | 535,095 | 538,105 | 0.11% |
| Palmer Square Loan Funding Ltd. | 4.460 | 1/15/2035 | 525,000 | 525,080 | 0.11% |
| Kubota Credit Owner Trust | 3.840 | 1/16/2029 | 520,000 | 520,442 | 0.11% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|--|--------|------------|------------|---------|-----------------|
| Volkswagen Auto Loan Enhanced Trust | 4.650 | 11/22/2027 | 511,829 | 513,047 | 0.11% |
| MMAF Equipment Finance LLC | 5.200 | 9/13/2027 | 497,643 | 498,769 | 0.10% |
| Amur Equipment Finance Receivables XII LLC | 6.090 | 12/20/2029 | 453,820 | 457,026 | 0.09% |
| Honda Auto Receivables Owner Trust | 3.780 | 9/23/2030 | 455,000 | 455,932 | 0.09% |
| Benefit Street Partners CLO XXIII Ltd. | 4.768 | 4/25/2034 | 450,000 | 450,402 | 0.09% |
| CNH Equipment Trust | 4.300 | 2/18/2028 | 446,742 | 447,029 | 0.09% |
| Angel Oak Mortgage Trust | 2.531 | 1/26/2065 | 402,183 | 386,899 | 0.08% |
| Kubota Credit Owner Trust | 4.480 | 4/17/2028 | 380,000 | 381,807 | 0.08% |
| Porsche Financial Auto Securitization Trust | 5.790 | 1/22/2029 | 378,805 | 381,490 | 0.08% |
| Chesapeake Funding II LLC | 5.650 | 5/15/2035 | 378,247 | 379,975 | 0.08% |
| GCAT Trust | 1.915 | 8/25/2066 | 403,564 | 378,900 | 0.08% |
| CarMax Auto Owner Trust | 4.420 | 8/15/2028 | 357,041 | 357,788 | 0.07% |
| Wheels Fleet Lease Funding 1 LLC | 6.460 | 8/18/2038 | 348,972 | 352,801 | 0.07% |
| CCG Receivables Trust | 4.480 | 10/14/2032 | 349,805 | 351,535 | 0.07% |
| Ford Credit Auto Lease Trust | 5.060 | 5/15/2027 | 331,372 | 331,675 | 0.07% |
| USB Auto Owner Trust | 4.510 | 6/15/2028 | 327,437 | 328,114 | 0.07% |
| Volvo Financial Equipment LLC | 4.410 | 11/15/2027 | 317,983 | 318,557 | 0.07% |
| MFA Trust | 1.029 | 11/25/2064 | 354,032 | 317,481 | 0.07% |
| Verus Securitization Trust | 5.448 | 5/25/2070 | 299,075 | 302,123 | 0.06% |
| Enterprise Fleet Financing LLC | 5.560 | 4/22/2030 | 300,559 | 301,957 | 0.06% |
| Ellington Financial Mortgage Trust | 0.931 | 6/25/2066 | 332,182 | 287,377 | 0.06% |
| New Residential Mortgage Loan Trust | 4.000 | 8/27/2057 | 288,313 | 285,325 | 0.06% |
| Enterprise Fleet Financing LLC | 5.740 | 12/20/2026 | 283,053 | 283,756 | 0.06% |
| OBX Trust | 5.116 | 6/25/2064 | 277,609 | 278,533 | 0.06% |
| M&T Bank Auto Receivables Trust | 4.630 | 5/15/2028 | 261,890 | 262,465 | 0.05% |
| HPEFS Equipment Trust | 5.180 | 5/20/2031 | 251,042 | 251,332 | 0.05% |
| GM Financial Automobile Leasing Trust | 4.220 | 10/20/2028 | 250,000 | 250,816 | 0.05% |
| Ford Credit Auto Owner Trust | 4.590 | 10/15/2027 | 232,497 | 232,883 | 0.05% |
| GM Financial Consumer Automobile Receivables Trust | 4.400 | 2/16/2028 | 223,570 | 223,975 | 0.05% |
| Dext ABS LLC | 6.560 | 5/15/2034 | 215,362 | 216,160 | 0.04% |
| Hyundai Auto Lease Securitization Trust | 4.370 | 1/18/2028 | 212,186 | 212,894 | 0.04% |
| John Deere Owner Trust | 4.360 | 8/16/2027 | 208,082 | 208,212 | 0.04% |
| American Heritage Auto Receivables Trust | 4.830 | 3/15/2028 | 203,315 | 203,730 | 0.04% |
| Octagon Investment Partners 36 Ltd. | 4.904 | 4/15/2031 | 201,866 | 201,833 | 0.04% |
| Mercedes-Benz Auto Receivables Trust | 4.510 | 11/15/2027 | 193,945 | 194,299 | 0.04% |
| BofA Auto Trust | 4.520 | 11/22/2027 | 189,650 | 189,951 | 0.04% |
| SFS Auto Receivables Securitization Trust | 4.650 | 5/22/2028 | 185,545 | 185,752 | 0.04% |
| COLT Mortgage Loan Trust | 1.325 | 10/26/2065 | 192,270 | 183,516 | 0.04% |
| Towd Point Mortgage Trust | 2.750 | 6/25/2057 | 185,965 | 183,127 | 0.04% |
| BRAVO Residential Funding Trust | 0.941 | 2/25/2049 | 177,722 | 168,569 | 0.03% |
| DLLAD LLC | 5.500 | 8/20/2027 | 160,572 | 161,149 | 0.03% |
| CarMax Auto Owner Trust | 4.750 | 10/15/2027 | 159,279 | 159,551 | 0.03% |
| Wheels Fleet Lease Funding 1 LLC | 4.870 | 6/21/2039 | 155,219 | 156,817 | 0.03% |
| CCG Receivables Trust | 5.820 | 9/16/2030 | 145,222 | 145,690 | 0.03% |
| ARI Fleet Lease Trust | 5.300 | 11/15/2032 | 125,852 | 126,516 | 0.03% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|--|--------|------------|------------|-----------|-----------------|
| Towd Point Mortgage Trust | 3.750 | 3/25/2058 | 121,589 | 121,090 | 0.02% |
| MFA Trust | 1.014 | 1/26/2065 | 124,658 | 119,743 | 0.02% |
| ARI Fleet Lease Trust | 6.050 | 7/15/2032 | 118,497 | 119,270 | 0.02% |
| SBNA Auto Lease Trust | 4.680 | 4/20/2027 | 110,650 | 110,707 | 0.02% |
| GLS Auto Select Receivables Trust | 6.370 | 6/15/2028 | 109,133 | 109,461 | 0.02% |
| Foursight Capital Automobile Receivables Trust | 5.990 | 5/15/2028 | 101,968 | 102,206 | 0.02% |
| Starwood Mortgage Residential Trust | 0.943 | 5/25/2065 | 105,855 | 102,048 | 0.02% |
| SCF Equipment Leasing LLC | 4.820 | 7/22/2030 | 80,994 | 81,230 | 0.02% |
| BRAVO Residential Funding Trust | 0.970 | 3/25/2060 | 80,343 | 79,883 | 0.02% |
| Auxilior Term Funding LLC | 6.180 | 12/15/2028 | 77,245 | 77,498 | 0.02% |
| Enterprise Fleet Financing LLC | 5.760 | 10/22/2029 | 75,413 | 75,580 | 0.02% |
| Capital One Prime Auto Receivables Trust | 4.610 | 10/15/2027 | 65,238 | 65,296 | 0.01% |
| Hyundai Auto Receivables Trust | 2.350 | 4/17/2028 | 63,882 | 63,832 | 0.01% |
| Amur Equipment Finance Receivables XI LLC | 5.300 | 6/21/2028 | 36,897 | 36,945 | 0.01% |
| Bunker Hill Loan Depository Trust | 2.724 | 11/25/2059 | 31,595 | 31,441 | 0.01% |
| Starwood Mortgage Residential Trust | 2.275 | 2/25/2050 | 24,174 | 23,391 | 0.00% |
| Ellington Financial Mortgage Trust | 2.739 | 11/25/2059 | 21,855 | 21,342 | 0.00% |
| OBX Trust | 4.437 | 6/25/2057 | 20,510 | 20,325 | 0.00% |
| SBNA Auto Lease Trust | 5.390 | 11/20/2026 | 12,522 | 12,533 | 0.00% |
| Enterprise Fleet Financing LLC | 5.510 | 1/22/2029 | 7,969 | 7,978 | 0.00% |
| Residential Mortgage Loan Trust | 2.376 | 1/26/2060 | 4,649 | 4,631 | 0.00% |
| Capital One Prime Auto Receivables Trust | 3.170 | 4/15/2027 | 1,325 | 1,324 | 0.00% |
| Enterprise Fleet Financing LLC | 4.380 | 7/20/2029 | 875 | 875 | 0.00% |
| BASE CURRENCY | | | | | |
| US DOLLAR | | | 2,104,536 | 2,104,536 | 0.43% |
| CORPORATE BONDS | | | | | |
| UBS AG | 1.250 | 6/1/2026 | 2,725,000 | 2,706,661 | 0.56% |
| BMW U.S. Capital LLC | 4.650 | 8/13/2026 | 2,650,000 | 2,658,411 | 0.55% |
| Georgia Power Co. | 3.964 | 9/15/2026 | 2,625,000 | 2,625,419 | 0.54% |
| NTT Finance Corp. | 4.567 | 7/16/2027 | 2,575,000 | 2,598,359 | 0.53% |
| Cooperatieve Rabobank UA | 4.372 | 5/27/2027 | 2,575,000 | 2,597,008 | 0.53% |
| Mars, Inc. | 4.450 | 3/1/2027 | 2,565,000 | 2,585,974 | 0.53% |
| Truist Bank | 4.671 | 5/20/2027 | 2,575,000 | 2,578,526 | 0.53% |
| Mercedes-Benz Finance North America LLC | 4.875 | 7/31/2026 | 2,525,000 | 2,534,709 | 0.52% |
| Realty Income Corp. | 4.450 | 9/15/2026 | 2,525,000 | 2,527,185 | 0.52% |
| Pfizer, Inc. | 3.875 | 11/15/2027 | 2,500,000 | 2,512,034 | 0.52% |
| Spectra Energy Partners LP | 3.375 | 10/15/2026 | 2,500,000 | 2,490,204 | 0.51% |
| Toyota Motor Credit Corp. | 3.750 | 1/12/2028 | 2,475,000 | 2,478,454 | 0.51% |
| Toronto-Dominion Bank | 3.913 | 1/13/2028 | 2,475,000 | 2,478,070 | 0.51% |
| Blackstone Holdings Finance Co. LLC | 5.900 | 11/3/2027 | 2,400,000 | 2,469,515 | 0.51% |
| Barclays PLC | 2.279 | 11/24/2027 | 2,500,000 | 2,466,450 | 0.51% |
| Macquarie Bank Ltd. | 3.915 | 2/3/2028 | 2,450,000 | 2,459,610 | 0.51% |
| PNC Financial Services Group, Inc. | 4.075 | 1/26/2029 | 2,450,000 | 2,457,347 | 0.51% |
| American Express Co. | 4.009 | 2/9/2029 | 2,450,000 | 2,457,310 | 0.51% |
| Truist Bank | 4.144 | 1/27/2029 | 2,450,000 | 2,455,813 | 0.51% |
| Citizens Bank NA | 4.192 | 1/29/2029 | 2,450,000 | 2,453,251 | 0.50% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|---|--------|------------|------------|-----------|-----------------|
| Metropolitan Life Global Funding I | 5.050 | 1/6/2028 | 2,400,000 | 2,450,294 | 0.50% |
| Howmet Aerospace, Inc. | 3.750 | 3/3/2028 | 2,450,000 | 2,447,190 | 0.50% |
| Corebridge Global Funding | 4.900 | 1/7/2028 | 2,400,000 | 2,440,736 | 0.50% |
| Citibank NA | 5.438 | 4/30/2026 | 2,400,000 | 2,402,940 | 0.49% |
| Rio Tinto Finance USA PLC | 4.375 | 3/12/2027 | 2,275,000 | 2,292,746 | 0.47% |
| Credit Agricole SA | 5.589 | 7/5/2026 | 2,190,000 | 2,202,204 | 0.45% |
| ONEOK, Inc. | 5.550 | 11/1/2026 | 2,050,000 | 2,068,385 | 0.43% |
| PACCAR Financial Corp. | 3.900 | 2/5/2029 | 1,970,000 | 1,984,277 | 0.41% |
| Swedbank AB | 6.136 | 9/12/2026 | 1,950,000 | 1,973,152 | 0.41% |
| Toyota Motor Credit Corp. | 4.500 | 5/14/2027 | 1,900,000 | 1,918,388 | 0.39% |
| NYSEG Storm Funding LLC | 4.713 | 5/1/2029 | 1,767,327 | 1,784,756 | 0.37% |
| Williams Cos., Inc. | 5.400 | 3/2/2026 | 1,700,000 | 1,700,000 | 0.35% |
| Goldman Sachs Bank USA | 5.414 | 5/21/2027 | 1,675,000 | 1,680,067 | 0.35% |
| Hyundai Capital America | 5.450 | 6/24/2026 | 1,650,000 | 1,656,759 | 0.34% |
| Citibank NA | 4.929 | 8/6/2026 | 1,625,000 | 1,631,156 | 0.34% |
| ABN AMRO Bank NV | 6.339 | 9/18/2027 | 1,600,000 | 1,620,006 | 0.33% |
| Athene Global Funding | 4.860 | 8/27/2026 | 1,600,000 | 1,605,797 | 0.33% |
| UBS AG | 4.864 | 1/10/2028 | 1,575,000 | 1,587,794 | 0.33% |
| Stryker Corp. | 4.550 | 2/10/2027 | 1,575,000 | 1,586,935 | 0.33% |
| Caterpillar Financial Services Corp. | 4.500 | 1/7/2027 | 1,575,000 | 1,585,444 | 0.33% |
| John Deere Capital Corp. | 4.500 | 1/8/2027 | 1,575,000 | 1,585,265 | 0.33% |
| Daimler Truck Finance North America LLC | 4.300 | 8/12/2027 | 1,550,000 | 1,559,288 | 0.32% |
| BMW U.S. Capital LLC | 4.150 | 8/11/2027 | 1,550,000 | 1,556,963 | 0.32% |
| Marriott International, Inc. | 4.200 | 7/15/2027 | 1,525,000 | 1,531,335 | 0.31% |
| Morgan Stanley Bank NA | 4.447 | 10/15/2027 | 1,500,000 | 1,505,381 | 0.31% |
| Principal Life Global Funding II | 3.000 | 4/18/2026 | 1,500,000 | 1,497,546 | 0.31% |
| JP Morgan Chase & Co. | 6.070 | 10/22/2027 | 1,475,000 | 1,495,200 | 0.31% |
| Bank of America Corp. | 5.933 | 9/15/2027 | 1,475,000 | 1,490,849 | 0.31% |
| WEC Energy Group, Inc. | 4.750 | 1/15/2028 | 1,435,000 | 1,456,841 | 0.30% |
| Emera U.S. Finance LP | 3.550 | 6/15/2026 | 1,459,000 | 1,456,044 | 0.30% |
| Alliant Energy Finance LLC | 5.400 | 6/6/2027 | 1,310,000 | 1,326,996 | 0.27% |
| Morgan Stanley Private Bank NA | 4.213 | 2/8/2030 | 1,315,000 | 1,321,254 | 0.27% |
| UnitedHealth Group, Inc. | 4.750 | 7/15/2026 | 1,300,000 | 1,304,276 | 0.27% |
| Bank of America Corp. | 4.623 | 5/9/2029 | 1,285,000 | 1,303,238 | 0.27% |
| Pacific Life Global Funding II | 5.500 | 8/28/2026 | 1,250,000 | 1,259,390 | 0.26% |
| Morgan Stanley Bank NA | 4.754 | 4/21/2026 | 1,250,000 | 1,250,173 | 0.26% |
| Canadian Imperial Bank of Commerce | 5.237 | 6/28/2027 | 1,210,000 | 1,232,195 | 0.25% |
| Lincoln Financial Global Funding | 4.625 | 5/28/2028 | 1,200,000 | 1,206,969 | 0.25% |
| BPCE SA | 5.203 | 1/18/2027 | 1,125,000 | 1,138,410 | 0.23% |
| American Honda Finance Corp. | 4.550 | 7/9/2027 | 1,125,000 | 1,135,851 | 0.23% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 5.750 | 5/24/2026 | 1,000,000 | 1,002,365 | 0.21% |
| PNC Bank NA | 4.543 | 5/13/2027 | 1,000,000 | 1,001,078 | 0.21% |
| Northrop Grumman Systems Corp. | 7.750 | 3/15/2026 | 900,000 | 898,410 | 0.18% |
| Banque Federative du Credit Mutuel SA | 5.896 | 7/13/2026 | 875,000 | 880,980 | 0.18% |
| Royal Bank of Canada | 5.200 | 7/20/2026 | 875,000 | 879,259 | 0.18% |
| DTE Electric Co. | 4.250 | 5/14/2027 | 815,000 | 820,606 | 0.17% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|--|--------|------------|------------|------------|-----------------|
| AutoZone, Inc. | 5.050 | 7/15/2026 | 800,000 | 802,950 | 0.17% |
| Lloyds Banking Group PLC | 5.462 | 1/5/2028 | 780,000 | 789,612 | 0.16% |
| Jackson National Life Global Funding | 5.550 | 7/2/2027 | 775,000 | 789,015 | 0.16% |
| Corebridge Global Funding | 5.750 | 7/2/2026 | 725,000 | 729,228 | 0.15% |
| F&G Global Funding | 4.650 | 9/8/2028 | 585,000 | 583,200 | 0.12% |
| Southern Co. Gas Capital Corp. | 4.050 | 9/15/2028 | 535,000 | 536,561 | 0.11% |
| FirstEnergy Pennsylvania Electric Co. | 5.150 | 3/30/2026 | 500,000 | 500,275 | 0.10% |
| Citigroup, Inc. | 1.462 | 6/9/2027 | 500,000 | 496,474 | 0.10% |
| Consumers Securitization Funding LLC | 5.550 | 3/1/2028 | 467,415 | 470,992 | 0.10% |
| Bayer U.S. Finance LLC | 6.125 | 11/21/2026 | 460,000 | 465,957 | 0.10% |
| Equitable America Global Funding | 3.950 | 9/15/2027 | 360,000 | 359,742 | 0.07% |
| Columbia Pipelines Holding Co. LLC | 6.055 | 8/15/2026 | 245,000 | 246,645 | 0.05% |
| MUNICIPAL BONDS | | | | | |
| New York City Transitional Finance Auth, Future Tax Secured, NY, Rev | 3.805 | 11/1/2027 | 2,130,000 | 2,140,856 | 0.44% |
| Philadelphia Auth for Industrial Dev, PA, Rev | 6.350 | 4/15/2028 | 2,020,000 | 2,093,789 | 0.43% |
| SHORT-TERM INVESTMENTS | | | | | |
| U.S. Treasury Bills | | 5/28/2026 | 19,750,000 | 19,578,980 | 4.03% |
| U.S. Treasury Bills | | 4/21/2026 | 14,750,000 | 14,674,148 | 3.02% |
| Novant Health, Inc. | | 3/17/2026 | 2,475,000 | 2,470,820 | 0.51% |
| Deaconess Hospital Obligated Group | | 4/7/2026 | 2,475,000 | 2,465,334 | 0.51% |
| Toyota Motor Credit Corp. | | 7/13/2026 | 1,250,000 | 1,232,607 | 0.25% |
| Fixed Income Clearing Corp. | | 3/2/2026 | 502,583 | 502,583 | 0.10% |
| U.S. GOVERNMENT AGENCIES | | | | | |
| Government National Mortgage Association | 4.500 | 11/20/2043 | 6,307,041 | 6,329,997 | 1.30% |
| Federal National Mortgage Association | 2.500 | 6/1/2029 | 4,244,493 | 4,190,437 | 0.86% |
| Government National Mortgage Association | 2.250 | 12/20/2039 | 3,082,061 | 3,010,671 | 0.62% |
| Federal Home Loan Mortgage Corp. | 5.000 | 3/25/2043 | 2,967,343 | 2,959,122 | 0.61% |
| Federal Home Loan Mortgage Corp. | 4.750 | 9/25/2052 | 2,183,612 | 2,186,136 | 0.45% |
| Government National Mortgage Association | 2.250 | 2/20/2044 | 2,123,309 | 2,069,950 | 0.43% |
| Federal Home Loan Mortgage Corp. | 3.000 | 4/15/2035 | 1,958,263 | 1,943,961 | 0.40% |
| Federal National Mortgage Association | 1.500 | 6/25/2042 | 1,796,424 | 1,739,632 | 0.36% |
| Government National Mortgage Association | 2.000 | 12/16/2040 | 1,698,177 | 1,615,166 | 0.33% |
| Government National Mortgage Association | 2.000 | 6/16/2041 | 1,064,053 | 1,028,140 | 0.21% |
| Federal Home Loan Mortgage Corp. | 3.000 | 10/15/2045 | 1,010,366 | 997,086 | 0.21% |
| Federal National Mortgage Association | 4.000 | 7/25/2040 | 519,318 | 518,137 | 0.11% |
| Federal National Mortgage Association | 4.000 | 6/25/2041 | 494,253 | 493,373 | 0.10% |
| Federal Home Loan Mortgage Corp. | 4.000 | 3/15/2037 | 400,423 | 399,912 | 0.08% |
| Government National Mortgage Association | 3.500 | 1/20/2052 | 335,146 | 333,011 | 0.07% |
| Federal Home Loan Mortgage Corp. | 1.000 | 5/15/2041 | 266,911 | 251,432 | 0.05% |
| Government National Mortgage Association | 2.500 | 9/20/2046 | 232,666 | 226,426 | 0.05% |
| Federal National Mortgage Association | 1.750 | 9/25/2041 | 233,241 | 225,848 | 0.05% |
| Federal National Mortgage Association | 3.500 | 11/1/2034 | 99,597 | 99,268 | 0.02% |
| Federal Home Loan Mortgage Corp. | 3.500 | 5/15/2026 | 6,111 | 6,097 | 0.00% |
| Federal Home Loan Mortgage Corp. | 1.750 | 4/15/2027 | 232 | 232 | 0.00% |

Full Portfolio Holdings* as of February 28, 2026

| Security | Coupon | Maturity | Shares/Par | Value | % of Net Assets |
|--------------------------------------|--------|------------|------------|--------------------|-----------------|
| U.S. GOVERNMENT SECURITIES | | | | | |
| U.S. Treasury Notes | 3.625 | 8/31/2027 | 34,850,000 | 34,941,209 | 7.19% |
| U.S. Treasury Notes | 1.375 | 8/31/2026 | 27,625,000 | 27,317,888 | 5.62% |
| U.S. Treasury Notes | 2.875 | 8/15/2028 | 13,350,000 | 13,191,469 | 2.71% |
| U.S. Treasury Notes | 3.375 | 12/31/2027 | 4,925,000 | 4,922,307 | 1.01% |
| TOTAL INVESTMENTS | | | | 489,010,839 | 100.58% |
| OTHER ASSETS LESS LIABILITIES | | | | (2,836,432) | -0.58% |
| TOTAL NET ASSETS | | | | 486,174,407 | 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.

Mutual funds are distributed by Hartford Funds Distributors, LLC, Member FINRA. Advisory services are provided by Hartford Funds Management Company, LLC, an SEC registered investment adviser.

4673945 07/25