

Full Portfolio Holdings* as of March 31, 2024

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 & COMMERCIAL MORTGAGE-BACKED SECURITIES					
Federal National Mortgage Association Connecticut Avenue Securities	8.320	1/25/2042	3,000,000	3,082,601	1.79%
Federal National Mortgage Association Connecticut Avenue Securities	8.420	10/25/2041	2,000,000	2,057,434	1.19%
Carlyle U.S. CLO Ltd.	11.829	7/20/2034	1,500,000	1,499,747	0.87%
Neuberger Berman Loan Advisers CLO 26 Ltd.	11.460	10/18/2030	1,500,000	1,444,718	0.84%
OCP CLO Ltd.	12.079	10/20/2034	1,500,000	1,439,295	0.83%
Harriman Park CLO Ltd.	11.979	4/20/2034	1,400,000	1,390,200	0.81%
Symphony CLO XXII Ltd.	11.810	4/18/2033	1,300,000	1,282,739	0.74%
Atrium XIII	11.627	11/21/2030	1,250,000	1,224,908	0.71%
Octagon Investment Partners 29 Ltd.	7.530	1/24/2033	1,181,304	1,177,350	0.68%
BX Commercial Mortgage Trust	7.990	3/15/2041	1,125,000	1,124,999	0.65%
GoldenTree Loan Management U.S. CLO 16 Ltd.	11.857	1/20/2034	1,000,000	1,009,278	0.59%
Verus Securitization Trust	8.157	12/25/2068	1,000,000	1,008,077	0.58%
Verus Securitization Trust	8.087	3/25/2069	1,000,000	1,004,699	0.58%
Verus Securitization Trust	8.271	11/25/2068	1,000,000	1,002,764	0.58%
Palmer Square Loan Funding Ltd.	12.517	4/15/2030	1,000,000	993,244	0.58%
Palmer Square CLO Ltd.	12.076	5/21/2034	1,000,000	992,845	0.58%
Southwick Park CLO LLC	11.829	7/20/2032	1,000,000	992,500	0.58%
Madison Park Funding XXXVI Ltd.	12.364	4/15/2035	1,000,000	992,382	0.58%
Palmer Square CLO Ltd.	11.329	7/20/2030	1,000,000	992,060	0.58%
Generate CLO 2 Ltd.	11.229	1/22/2031	1,000,000	991,250	0.57%
CIFC Funding Ltd.	11.680	10/24/2030	1,000,000	990,994	0.57%
Symphony Static CLO I Ltd.	10.936	10/25/2029	1,000,000	990,208	0.57%
Madison Park Funding XXVIII Ltd.	10.826	7/15/2030	1,000,000	983,926	0.57%
Madison Park Funding XXV Ltd.	11.686	4/25/2029	1,000,000	980,099	0.57%
Life Mortgage Trust	7.790	3/15/2038	982,970	953,710	0.55%
CF Hippolyta Issuer LLC	1.980	3/15/2061	1,036,692	914,151	0.53%
Extended Stay America Trust	7.690	7/15/2038	914,256	913,113	0.53%
Federal National Mortgage Association Connecticut Avenue Securities	11.320	10/25/2041	820,000	865,088	0.50%
BX Trust	8.989	4/15/2029	850,000	849,468	0.49%
New Economy Assets Phase 1 Sponsor LLC	2.410	10/20/2061	1,000,000	839,478	0.49%
BX Trust	8.164	4/15/2037	727,227	728,136	0.42%
Neuberger Berman CLO XXI Ltd.	12.039	4/20/2034	650,000	645,104	0.37%
Carlyle U.S. CLO Ltd.	9.279	7/20/2031	650,000	641,178	0.37%
Sierra Timeshare Receivables Funding LLC	8.020	1/20/2043	500,000	498,669	0.29%
Neuberger Berman Loan Advisers CLO 42 Ltd.	11.526	7/16/2035	500,000	493,504	0.29%
Carlyle U.S. CLO Ltd.	12.286	1/25/2035	500,000	492,159	0.29%
Thayer Park CLO Ltd.	11.829	4/20/2034	500,000	491,350	0.28%
Beechwood Park CLO Ltd.	11.817	1/17/2035	500,000	488,243	0.28%
RRX 6 Ltd.	11.936	1/15/2037	500,000	482,594	0.28%

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Palmer Square CLO Ltd.	11.278	1/17/2031	400,000	397,250	0.23%
Castlelake Aircraft Structured Trust	5.095	4/15/2039	544,039	364,530	0.21%
Federal National Mortgage Association Connecticut Avenue Securities	7.820	2/25/2044	260,000	261,625	0.15%
CIFC Funding Ltd.	12.079	4/20/2034	250,000	248,096	0.14%
BASE CURRENCY					
US DOLLAR			28,985,357	28,985,357	16.81%
COMMON STOCKS					
Ascent Resources Marcellus Holdings LLC			190,736	224,115	0.13%
Foresight Energy LLC			13,824	211,957	0.12%
Kelly Services, Inc.			2,907	203,368	0.12%
Utex Industries			3,079	138,555	0.08%
Mountain Creek Power LLC			13,865	49,359	0.03%
Texgen Power LLC			13,865	12,756	0.01%
Rodan & Fields LLC			0.11	10,231	0.01%
Utex Industries			1,875	3,600	0.00%
Tenerity, Inc.			34,814	348	0.00%
Rodan & Fields LLC			0.00	96	0.00%
Rodan & Fields LLC			0.30	0.00	0.00%
CONVERTIBLE BONDS					
Welltower OP LLC	2.750	5/15/2028	305,000	339,496	0.20%
Ionis Pharmaceuticals, Inc.	1.750	6/15/2028	315,000	329,550	0.19%
Dexcom, Inc.	0.250	11/15/2025	295,000	323,801	0.19%
Dayforce, Inc.	0.250	3/15/2026	340,000	311,100	0.18%
Shift4 Payments, Inc.	0.010	12/15/2025	290,000	310,300	0.18%
Middleby Corp.	1.000	9/1/2025	223,000	292,911	0.17%
Seagate HDD Cayman	3.500	6/1/2028	230,000	292,445	0.17%
Zillow Group, Inc.	1.375	9/1/2026	230,000	283,332	0.16%
Rapid7, Inc.	0.250	3/15/2027	322,000	281,885	0.16%
Insulet Corp.	0.375	9/1/2026	270,000	280,665	0.16%
Southwest Airlines Co.	1.250	5/1/2025	270,000	273,240	0.16%
Shockwave Medical, Inc.	1.000	8/15/2028	205,000	261,888	0.15%
John Bean Technologies Corp.	0.250	5/15/2026	280,000	259,504	0.15%
Fluor Corp.	1.125	8/15/2029	230,000	258,635	0.15%
Alarm.com Holdings, Inc.	0.000	1/15/2026	280,000	256,340	0.15%
Southern Co.	3.875	12/15/2025	255,000	253,725	0.15%
Uber Technologies, Inc.	0.875	12/1/2028	205,000	253,585	0.15%
Datadog, Inc.	0.125	6/15/2025	175,000	246,575	0.14%
SolarEdge Technologies, Inc.	0.010	9/15/2025	270,000	246,051	0.14%
Alnylam Pharmaceuticals, Inc.	1.000	9/15/2027	260,000	244,368	0.14%
Etsy, Inc.	0.250	6/15/2028	310,000	244,125	0.14%
DraftKings Holdings, Inc.	0.000	3/15/2028	280,000	241,500	0.14%
Jazz Investments I Ltd.	2.000	6/15/2026	240,000	237,693	0.14%
Enphase Energy, Inc.	0.000	3/1/2028	275,000	235,978	0.14%
Integra LifeSciences Holdings Corp.	0.500	8/15/2025	235,000	223,920	0.13%
Exact Sciences Corp.	0.375	3/15/2027	230,000	219,788	0.13%

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Ford Motor Co.	0.000	3/15/2026	210,000	217,035	0.13%
Immunocore Holdings PLC	2.500	2/1/2030	170,000	177,123	0.10%
Zscaler, Inc.	0.125	7/1/2025	130,000	177,119	0.10%
Airbnb, Inc.	0.000	3/15/2026	190,000	176,685	0.10%
MongoDB, Inc.	0.250	1/15/2026	100,000	175,069	0.10%
Snap, Inc.	0.125	3/1/2028	205,000	155,698	0.09%
NextEra Energy Capital Holdings, Inc.	3.000	3/1/2027	140,000	149,660	0.09%
ON Semiconductor Corp.	0.000	5/1/2027	95,000	139,508	0.08%
Sea Ltd.	0.250	9/15/2026	160,000	136,720	0.08%
Rexford Industrial Realty LP	4.125	3/15/2029	120,000	122,144	0.07%
Rexford Industrial Realty LP	4.375	3/15/2027	120,000	122,106	0.07%
Bill Holdings, Inc.	0.010	12/1/2025	130,000	121,355	0.07%
ON Semiconductor Corp.	0.500	3/1/2029	110,000	108,240	0.06%
Exact Sciences Corp.	2.000	3/1/2030	90,000	101,520	0.06%
Sea Ltd.	2.375	12/1/2025	90,000	90,225	0.05%
JetBlue Airways Corp.	0.500	4/1/2026	95,000	82,928	0.05%
Block, Inc.	0.125	3/1/2025	65,000	66,463	0.04%
Uber Technologies, Inc.	0.000	12/15/2025	40,000	44,900	0.03%
Rivian Automotive, Inc.	3.625	10/15/2030	60,000	42,000	0.02%
Maxon Solar Technologies Ltd.	6.500	7/15/2025	55,000	28,601	0.02%
Royal Caribbean Cruises Ltd.	6.000	8/15/2025	10,000	28,420	0.02%
Carnival Corp.	5.750	12/1/2027	12,000	18,060	0.01%
CORPORATE BONDS					
Radian Group, Inc.	4.875	3/15/2027	900,000	878,795	0.51%
Regal Rexnord Corp.	6.300	2/15/2030	850,000	870,539	0.50%
CaixaBank SA	6.208	1/18/2029	850,000	867,665	0.50%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	900,000	867,570	0.50%
Las Vegas Sands Corp.	3.900	8/8/2029	950,000	865,194	0.50%
Citizens Bank NA	4.575	8/9/2028	900,000	861,702	0.50%
Capital One Financial Corp.	3.273	3/1/2030	950,000	855,501	0.50%
Charter Communications Operating LLC/Charter Communications Operating Capital	4.200	3/15/2028	900,000	848,099	0.49%
Aviation Capital Group LLC	3.500	11/1/2027	900,000	837,953	0.49%
Carnival Corp.	7.625	3/1/2026	760,000	769,454	0.45%
Mativ Holdings, Inc.	6.875	10/1/2026	625,000	620,575	0.36%
Open Text Corp.	6.900	12/1/2027	600,000	620,290	0.36%
VICI Properties LP/VICI Note Co., Inc.	3.750	2/15/2027	650,000	616,144	0.36%
MGIC Investment Corp.	5.250	8/15/2028	550,000	534,677	0.31%
Freedom Mortgage Corp.	12.250	10/1/2030	485,000	533,316	0.31%
American Tower Corp.	2.900	1/15/2030	600,000	527,920	0.31%
Pacific Gas & Electric Co.	4.200	3/1/2029	550,000	521,748	0.30%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	3/30/2029	520,000	520,636	0.30%
UBS Group AG	6.246	9/22/2029	500,000	516,138	0.30%
Warnermedia Holdings, Inc.	4.054	3/15/2029	550,000	514,882	0.30%
Corebridge Financial, Inc.	3.850	4/5/2029	550,000	514,409	0.30%

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Huntington Bancshares, Inc.	6.208	8/21/2029	500,000	511,584	0.30%
HCA, Inc.	3.375	3/15/2029	550,000	504,107	0.29%
Danske Bank AS	5.705	3/1/2030	500,000	503,607	0.29%
Aker BP ASA	3.750	1/15/2030	550,000	502,873	0.29%
BPCE SA	5.716	1/18/2030	500,000	502,597	0.29%
Solventum Corp.	5.400	3/1/2029	500,000	501,034	0.29%
Howmet Aerospace, Inc.	3.000	1/15/2029	550,000	496,519	0.29%
Equinix, Inc.	3.200	11/18/2029	550,000	492,683	0.29%
Vital Energy, Inc.	9.750	10/15/2030	450,000	492,041	0.29%
Shutterfly Finance LLC	9.750	10/1/2027	459,751	459,751	0.27%
Matador Resources Co.	6.875	4/15/2028	440,000	450,158	0.26%
Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp.	5.875	5/15/2025	450,000	448,752	0.26%
Nationstar Mortgage Holdings, Inc.	5.000	2/1/2026	395,000	386,573	0.22%
Freedom Mortgage Corp.	12.000	10/1/2028	330,000	359,706	0.21%
Newfold Digital Holdings Group, Inc.	11.750	10/15/2028	295,000	319,356	0.19%
Glencore Funding LLC	5.371	4/4/2029	300,000	300,756	0.17%
Frontier Communications Holdings LLC	6.000	1/15/2030	350,000	296,664	0.17%
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.750	10/20/2028	300,000	293,477	0.17%
Banijay Entertainment SASU	8.125	5/1/2029	245,000	252,691	0.15%
VICI Properties LP	5.750	4/1/2034	240,000	237,897	0.14%
Miter Brands Acquisition Holdco, Inc./MIWD Borrower LLC	6.750	4/1/2032	225,000	225,819	0.13%
Spirit AeroSystems, Inc.	9.750	11/15/2030	195,000	218,141	0.13%
Hanesbrands, Inc.	9.000	2/15/2031	195,000	200,388	0.12%
United Wholesale Mortgage LLC	5.750	6/15/2027	205,000	199,367	0.12%
ROBLOX Corp.	3.875	5/1/2030	175,000	154,195	0.09%
United Wholesale Mortgage LLC	5.500	11/15/2025	150,000	148,667	0.09%
Freedom Mortgage Corp.	6.625	1/15/2027	150,000	145,507	0.08%
Credit Acceptance Corp.	9.250	12/15/2028	100,000	107,616	0.06%
Acrisure LLC/Acrisure Finance, Inc.	10.125	8/1/2026	50,000	51,905	0.03%
FOREIGN CURRENCY					
EURO CURRENCY			1,708,663	1,843,390	1.07%
POUND STERLING			411,112	518,885	0.30%
SENIOR FLOATING RATE INTERESTS					
Ontario Gaming GTA LP	9.559	8/1/2030	1,920,000	1,925,837	1.12%
WMG Acquisition Corp.	7.330	1/24/2031	1,480,000	1,476,300	0.86%
MajorDrive Holdings IV LLC	9.571	6/1/2028	1,402,382	1,403,785	0.81%
First Brands Group LLC	10.574	3/30/2027	1,341,014	1,341,685	0.78%
TMF Sapphire Bidco BV	9.330	5/3/2028	910,000	914,550	0.53%
Avantor Funding, Inc.	6.330	6/12/2028	729,380	785,405	0.46%
NCR Atleos Corp.	10.163	3/27/2029	605,000	607,650	0.35%
American Rock Salt Co. LLC	9.442	6/9/2028	646,684	560,675	0.33%
Roper Industrial Products Investment Co.	9.302	11/22/2029	511,144	513,914	0.30%
Open Text Corp.	8.177	1/31/2030	513,198	513,783	0.30%
U.S. Foods, Inc.	7.442	9/13/2026	510,448	511,306	0.30%

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ABG Intermediate Holdings 2 LLC	8.927	12/21/2028	500,000	501,595	0.29%
Great Canadian Gaming Corp.	9.590	11/1/2026	500,000	500,730	0.29%
Blackhawk Network Holdings, Inc.	10.327	3/12/2029	499,690	500,000	0.29%
Brazos Delaware II LLC	9.079	2/11/2030	483,907	484,889	0.28%
Mileage Plus Holdings LLC	10.733	6/21/2027	459,179	472,274	0.27%
Clarios Global LP	7.080	4/30/2026	414,106	446,325	0.26%
Maverick Gaming LLC	13.105	9/3/2026	634,255	443,978	0.26%
Oryx Midstream Services Permian Basin LLC	8.436	10/5/2028	439,932	441,269	0.26%
Xplornet Communications, Inc.	9.571	10/2/2028	942,748	426,744	0.25%
William Morris Endeavor Entertainment LLC	8.195	5/18/2025	414,627	414,034	0.24%
Mattress Firm, Inc.	9.814	9/25/2028	400,000	400,300	0.23%
Bausch & Lomb Corp.	9.330	9/29/2028	398,997	398,251	0.23%
Caesars Entertainment, Inc.	8.663	2/6/2030	392,288	392,943	0.23%
Windsor Holdings III LLC	9.326	8/1/2030	377,230	377,939	0.22%
AAdvantage Loyalty IP Ltd.	10.329	4/20/2028	323,000	335,067	0.19%
Asurion LLC	9.677	8/19/2028	318,051	306,442	0.18%
McAfee Corp.	7.662	3/1/2029	283,092	300,112	0.17%
USI, Inc.	8.302	11/22/2029	293,799	293,758	0.17%
Bausch Health Americas, Inc.	10.679	2/1/2027	365,132	289,254	0.17%
Berlin Packaging LLC	9.196	3/11/2028	282,792	282,953	0.16%
UFC Holdings LLC	8.336	4/29/2026	279,156	279,505	0.16%
McAfee Corp.	9.176	3/1/2029	278,683	277,794	0.16%
LBM Acquisition LLC	9.177	12/17/2027	276,689	276,033	0.16%
Cast & Crew LLC	9.080	12/29/2028	272,906	272,944	0.16%
Aretec Group, Inc.	9.927	8/9/2030	250,000	251,250	0.15%
Sedgwick Claims Management Services, Inc.	9.077	2/24/2028	250,000	250,383	0.15%
Amentum Government Services Holdings LLC	9.329	2/15/2029	250,000	250,313	0.15%
Tecta America Corp.	9.442	4/10/2028	250,000	250,313	0.15%
Coherent Corp.	8.195	7/2/2029	250,023	250,023	0.14%
HUB International Ltd.	8.574	6/20/2030	249,898	249,943	0.14%
Aramark Services, Inc.	7.332	4/6/2028	250,000	249,845	0.14%
Hightower Holding LLC	9.586	4/21/2028	249,361	249,361	0.14%
Great Outdoors Group LLC	9.195	3/6/2028	249,361	249,326	0.14%
1011778 BC Unlimited Liability Co.	7.580	9/20/2030	249,375	249,126	0.14%
Tamko Building Products LLC	8.833	9/20/2030	249,373	249,062	0.14%
Hanesbrands, Inc.	9.080	3/8/2030	249,370	249,059	0.14%
EP Purchaser LLC	9.071	11/6/2028	249,364	247,307	0.14%
AthenaHealth Group, Inc.	8.580	2/15/2029	249,366	246,677	0.14%
NEP Group, Inc.	5.039	8/19/2026	252,191	239,425	0.14%
SkyMiles IP Ltd.	9.068	10/20/2027	218,750	225,404	0.13%
TransDigm, Inc.	8.598	2/14/2031	214,463	215,458	0.12%
Waystar Technologies, Inc.	9.330	10/22/2029	210,806	211,122	0.12%
Medallion Midland Acquisition LP	8.830	10/18/2028	206,052	206,223	0.12%
AI Aqua Merger Sub, Inc.	9.032	7/31/2028	205,000	205,769	0.12%
Trans Union LLC	7.327	12/1/2028	201,293	201,092	0.12%

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OMNIA Partners LLC	9.074	7/25/2030	200,000	200,750	0.12%
Century DE Buyer LLC	9.317	10/30/2030	200,000	200,600	0.12%
Boost Newco Borrower LLC	8.309	1/31/2031	200,000	200,542	0.12%
Evertec Group LLC	8.830	10/30/2030	200,000	200,500	0.12%
WEX, Inc.	7.327	3/31/2028	200,461	200,282	0.12%
Traverse Midstream Partners LLC	8.817	2/16/2028	200,000	200,188	0.12%
Belron Finance U.S. LLC	7.829	10/30/2026	200,168	200,168	0.12%
Filtration Group Corp.	9.695	10/21/2028	199,496	199,995	0.12%
Nouryon USA LLC	9.419	4/3/2028	199,497	199,797	0.12%
Clydesdale Acquisition Holdings, Inc.	9.105	4/13/2029	199,492	199,698	0.12%
Acrisure LLC	8.945	2/15/2027	200,114	199,686	0.12%
Quikrete Holdings, Inc.	0.000	3/25/2031	199,479	199,563	0.12%
Peraton Corp.	9.180	2/1/2028	199,836	199,462	0.12%
Emerald Borrower LP	7.791	5/31/2030	199,500	199,301	0.12%
Arsenal AIC Parent LLC	9.080	8/18/2030	198,378	198,824	0.12%
MH Sub I LLC	9.580	5/3/2028	199,497	198,091	0.11%
Virgin Media Bristol LLC	7.940	1/31/2028	200,000	196,826	0.11%
Fugue Finance LLC	9.343	1/31/2028	196,380	196,626	0.11%
CHG PPC Parent LLC	8.330	12/8/2028	180,000	195,286	0.11%
Newfold Digital Holdings Group, Inc.	9.422	2/10/2028	199,487	194,001	0.11%
Barnes Group, Inc.	7.827	9/3/2030	189,988	190,082	0.11%
Acrisure LLC	9.695	2/15/2027	186,024	186,257	0.11%
Ryan LLC	9.830	11/14/2030	180,952	181,745	0.11%
Asurion LLC	10.692	1/20/2029	200,000	178,156	0.10%
Truist Insurance Holdings LLC	0.000	3/24/2031	175,000	174,708	0.10%
Ascend Learning LLC	8.930	12/11/2028	173,352	171,305	0.10%
EyeCare Partners LLC	12.324	11/15/2029	460,000	158,700	0.09%
Xplornet Communications, Inc.	12.564	10/1/2029	770,000	154,000	0.09%
SupplyOne, Inc.	0.000	3/27/2031	130,000	129,269	0.07%
Air Canada	7.833	3/14/2031	125,000	125,079	0.07%
MIWD Holdco II LLC	0.000	3/21/2031	100,000	100,375	0.06%
Morgan Stanley & Co. International PLC	0.000	3/30/2031	100,000	100,188	0.06%
Ryan LLC	2.250	11/14/2030	19,048	19,132	0.01%
Crown Finance U.S., Inc.	6.971	7/31/2028	16,756	17,012	0.01%
Shutterfly Finance LLC	5.151	10/1/2027	13,997	10,988	0.01%
DirecTV Financing LLC	10.695	8/2/2029	7,791	7,778	0.00%
Frontier Communications Holdings LLC	0.000	10/8/2027	0.03	0.03	0.00%
EyeCare Partners LLC	9.324	2/18/2027	0.04	0.02	0.00%
AVSC Holding Corp.	0.000	3/3/2025	0.01	0.01	0.00%
Gainwell Acquisition Corp.	0.000	10/1/2027	0.01	0.01	0.00%
Verisure Holding AB	6.902	3/27/2028	0.00	0.00	0.00%
TricorBraun Holdings, Inc.	8.692	3/3/2028	0.00	0.00	0.00%
MPH Acquisition Holdings LLC	9.855	9/1/2028	0.00	0.00	0.00%
Ziggo Financing Partnership	7.940	4/30/2028	0.00	0.00	0.00%
Cinemark USA, Inc.	9.070	5/24/2030	0.00	0.00	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Cast & Crew LLC	9.195	2/9/2026	0.00	0.00	0.00%
LTI Holdings, Inc.	8.945	9/6/2025	0.00	0.00	0.00%
TMNL Holding BV	0.000	3/30/2029	0.00	0.00	0.00%
U.S. GOVERNMENT AGENCIES					
Federal Home Loan Mortgage Corp.	10.970	4/25/2042	3,000,000	3,250,573	1.88%
Federal Home Loan Mortgage Corp.	8.970	11/25/2041	3,000,000	3,123,616	1.81%
Federal Home Loan Mortgage Corp.	8.720	10/25/2041	3,000,000	3,104,057	1.80%
Federal Home Loan Mortgage Corp.	13.470	3/25/2043	2,500,000	2,881,252	1.67%
Federal Home Loan Mortgage Corp.	13.120	11/25/2041	2,500,000	2,724,526	1.58%
Federal Home Loan Mortgage Corp.	8.670	9/25/2041	2,000,000	2,059,931	1.19%
Federal Home Loan Mortgage Corp.	8.370	1/25/2034	1,160,000	1,226,688	0.71%
Federal Home Loan Mortgage Corp.	12.920	4/25/2043	977,000	1,116,040	0.65%
Federal Home Loan Mortgage Corp.	10.820	5/25/2043	1,000,000	1,103,640	0.64%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	4.625	3/15/2026	91,000,000	93,040,391	53.94%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		4/30/2024	(7,913,729)	37,923	0.02%
POUND STERLING		4/30/2024	(1,880,000)	3,455	0.00%
EURO CURRENCY		4/30/2024	211,856	(304)	0.00%
EURO CURRENCY		4/30/2024	1,858,143	(5,367)	0.00%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
EURO CURRENCY		4/2/2024	(219,468)	338	0.00%
POUND STERLING		4/2/2024	(28,461)	11	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 5-Year Note Future		6/28/2024	(8,300,000)	(13,617)	-0.01%
DERIVATIVES - OTC TOTAL RETURN SWAP CONTRACTS					
Markit iBoxx USD Liquid Leveraged Loan Index		6/20/2024	(5,110,000)	182,217	0.11%
Markit iBoxx USD Liquid Leveraged Loan Index		6/20/2024	(4,380,000)	163,504	0.09%
TOTAL INVESTMENTS				251,779,722	145.98%
OTHER ASSETS LESS LIABILITIES				(79,301,737)	-45.98%
TOTAL NET ASSETS				172,477,985	100.00%

Full Portfolio Holdings* as of March 31, 2024

* 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 report to shareholders 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.

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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