

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
<b>ASSET &amp; COMMERCIAL MORTGAGE-BACKED SECURITIES</b>					
Tricon Residential Trust	3.856	4/17/2039	1,441,965	1,383,275	0.39%
CSMC Trust	2.265	11/25/2066	1,200,531	1,047,877	0.30%
Angel Oak Mortgage Trust	2.881	12/25/2066	1,132,000	1,013,594	0.29%
COLT Mortgage Loan Trust	2.284	12/27/2066	1,085,719	943,999	0.27%
New Residential Mortgage Loan Trust	2.277	4/25/2061	1,084,604	928,278	0.26%
IndyMac INDX Mortgage Loan Trust	6.024	1/25/2036	1,352,618	909,025	0.26%
OBX Trust	2.305	11/25/2061	970,871	833,127	0.24%
Verus Securitization Trust	0.938	7/25/2066	910,929	775,587	0.22%
BXSC Commercial Mortgage Trust	7.717	3/15/2035	700,000	695,188	0.20%
Verus Securitization Trust	2.724	1/25/2067	739,722	666,219	0.19%
HSI Asset Securitization Corp. Trust	5.984	2/25/2036	605,888	591,059	0.17%
Ellington Financial Mortgage Trust	2.206	1/25/2067	546,165	464,829	0.13%
Angel Oak Mortgage Trust	1.820	11/25/2066	470,144	404,531	0.12%
VOLT XCIV LLC	5.240	2/27/2051	336,758	329,127	0.09%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	5.919	11/25/2046	375,015	303,781	0.09%
Banc of America Funding Trust	6.549	10/25/2036	359,752	302,762	0.09%
MASTR Adjustable Rate Mortgages Trust	5.924	5/25/2037	691,940	284,822	0.08%
Benchmark Mortgage Trust	1.189	3/15/2062	5,316,922	265,211	0.08%
Renaissance Home Equity Loan Trust	6.120	11/25/2036	687,617	250,687	0.07%
HarborView Mortgage Loan Trust	5.821	1/19/2038	247,518	214,389	0.06%
CF Hippolyta Issuer LLC	1.990	7/15/2060	247,412	212,757	0.06%
Wells Fargo NA	0.885	5/15/2062	5,745,122	208,097	0.06%
Commercial Mortgage Trust	2.819	1/10/2039	223,000	201,412	0.06%
JP Morgan Mortgage Trust	4.358	1/25/2037	265,079	199,092	0.06%
Commercial Mortgage Trust	3.896	1/10/2039	225,000	194,218	0.06%
Benchmark Mortgage Trust	1.511	1/15/2054	2,362,495	182,137	0.05%
Chase Mortgage Finance Trust	4.897	12/25/2035	192,017	176,490	0.05%
Structured Adjustable Rate Mortgage Loan Trust	5.556	6/25/2035	233,627	171,517	0.05%
WaMu Mortgage Pass-Through Certificates Trust	6.284	6/25/2044	187,697	171,298	0.05%
GSAA Home Equity Trust	5.985	6/25/2036	537,860	137,040	0.04%
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust	5.744	12/25/2036	152,092	135,863	0.04%
GSR Mortgage Loan Trust	4.757	10/25/2035	241,990	129,579	0.04%
PRPM LLC	5.363	11/25/2025	117,747	117,386	0.03%
Residential Funding Mtg Sec I Trust	6.000	7/25/2037	154,280	117,094	0.03%
DBJPM Mortgage Trust	1.704	9/15/2053	1,732,143	93,567	0.03%
AASET Trust	3.351	1/16/2040	103,183	92,185	0.03%
GreenPoint Mortgage Funding Trust	6.489	10/25/2045	113,623	85,304	0.02%
Residential Funding Mtg Sec I Trust	5.097	2/25/2036	71,064	61,881	0.02%
Bear Stearns ARM Trust	7.670	10/25/2035	63,185	58,596	0.02%
Adjustable Rate Mortgage Trust	5.984	11/25/2035	51,775	51,154	0.01%

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MASTR Adjustable Rate Mortgages Trust	5.371	11/21/2034	2,589	2,413	0.00%
<b>BASE CURRENCY</b>					
US DOLLAR			(97,360)	(97,360)	-0.03%
<b>CONVERTIBLE BONDS</b>					
Southern Co.	3.875	12/15/2025	790,000	786,050	0.22%
Duke Energy Corp.	4.125	4/15/2026	785,000	775,580	0.22%
FirstEnergy Corp.	4.000	5/1/2026	595,000	591,430	0.17%
CenterPoint Energy, Inc.	4.250	8/15/2026	590,000	584,395	0.17%
Alliant Energy Corp.	3.875	3/15/2026	590,000	580,265	0.17%
American Water Capital Corp.	3.625	6/15/2026	585,000	571,253	0.16%
PPL Capital Funding, Inc.	2.875	3/15/2028	555,000	531,135	0.15%
PG&E Corp.	4.250	12/1/2027	525,000	527,363	0.15%
MP Materials Corp.	0.250	4/1/2026	425,000	372,938	0.11%
Sunnova Energy International, Inc.	0.250	12/1/2026	720,000	364,320	0.10%
Alnylam Pharmaceuticals, Inc.	1.000	9/15/2027	190,000	178,576	0.05%
<b>CORPORATE BONDS</b>					
Greensaif Pipelines Bidco SARL	6.510	2/23/2042	535,000	556,623	0.16%
Black Knight InfoServ LLC	3.625	9/1/2028	370,000	350,087	0.10%
<b>FOREIGN CURRENCY</b>					
EURO CURRENCY			100,944	108,904	0.03%
POUND STERLING			18,104	22,849	0.01%
ARGENTINE PESO			326,398	381	0.00%
CANADIAN DOLLAR			15	11	0.00%
SOUTH KOREAN WON			103	0.08	0.00%
SOUTH AFRICAN RAND			0.39	0.02	0.00%
JAPANESE YEN			1	0.01	0.00%
COLOMBIAN PESO			0.60	0.00	0.00%
MEXICAN PESO (NEW)			(0.09)	(0.01)	0.00%
BRAZILIAN REAL			(0.14)	(0.03)	0.00%
AUSTRALIAN DOLLAR			(9)	(6)	0.00%
<b>FOREIGN GOVERNMENT OBLIGATIONS</b>					
Mexico Udibonos	2.750	11/27/2031	152,869,118	7,875,042	2.24%
Sweden Bonds Inflation-Linked	0.125	6/1/2032	85,766,414	7,479,995	2.13%
New Zealand Government Bonds Inflation-Linked	2.500	9/20/2040	7,951,500	4,506,379	1.28%
New Zealand Government Bonds Inflation-Linked	2.500	9/20/2035	7,593,974	4,434,308	1.26%
Province of Ontario	2.000	12/1/2036	5,243,031	3,586,844	1.02%
Korea Treasury Bonds Inflation-Linked	1.125	6/10/2030	4,758,386,288	3,525,160	1.00%
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	12,186,000	2,374,823	0.68%
Brazil Notas do Tesouro Nacional	6.000	5/15/2055	9,548,566	1,950,134	0.55%
Hungary Government International Bonds	1.625	4/28/2032	1,420,000	1,251,801	0.36%
Mexico Government International Bonds	1.450	10/25/2033	1,360,000	1,147,995	0.33%
North Macedonia Government International Bonds	3.675	6/3/2026	1,085,000	1,133,607	0.32%
North Macedonia Government International Bonds	1.625	3/10/2028	1,170,000	1,095,006	0.31%
Brazil Notas do Tesouro Nacional	6.000	8/15/2050	4,667,999	952,787	0.27%
Colombia Government International Bonds	4.125	2/22/2042	890,000	601,283	0.17%

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Serbia International Bonds	1.650	3/3/2033	655,000	527,335	0.15%
North Macedonia Government International Bonds	2.750	1/18/2025	440,000	464,963	0.13%
Colombia Government International Bonds	3.875	2/15/2061	685,000	396,012	0.11%
Ghana Government International Bonds	10.750	10/14/2030	310,000	209,932	0.06%
Chile Government International Bonds	1.250	1/22/2051	200,000	120,831	0.03%
<b>SENIOR FLOATING RATE INTERESTS</b>					
Boluda Towage SL	0.000	1/31/2030	760,000	818,130	0.23%
Clean Harbors, Inc.	7.195	10/8/2028	337,238	337,555	0.10%
KFC Holding Co.	7.191	3/15/2028	322,991	322,558	0.09%
Trans Union LLC	7.177	11/16/2026	313,884	313,563	0.09%
United Rentals North America, Inc.	7.077	2/14/2031	300,000	300,564	0.09%
Boels Topholding BV	7.132	2/6/2027	250,000	268,857	0.08%
TransDigm, Inc.	8.570	8/24/2028	257,882	258,689	0.07%
Charter Communications Operating LLC	7.076	2/1/2027	250,832	250,769	0.07%
WEX, Inc.	7.327	3/31/2028	245,766	245,547	0.07%
Coherent Corp.	8.195	7/2/2029	226,165	226,165	0.06%
ABG Intermediate Holdings 2 LLC	8.927	12/21/2028	221,378	222,084	0.06%
Sedgwick Claims Management Services, Inc.	9.077	2/24/2028	218,896	219,231	0.06%
Go Daddy Operating Co. LLC	7.330	11/9/2029	208,090	207,857	0.06%
Elanco Animal Health, Inc.	7.176	8/1/2027	204,852	204,010	0.06%
Delos Aircraft Leasing DAC	7.302	10/31/2027	200,000	200,350	0.06%
MH Sub I LLC	9.580	5/3/2028	201,465	200,044	0.06%
Fleetcor Technologies Operating Co. LLC	7.177	4/28/2028	197,321	197,112	0.06%
American Builders & Contractors Supply Co., Inc.	7.330	1/31/2031	195,804	195,794	0.06%
Catalent Pharma Solutions, Inc.	7.443	2/22/2028	194,987	194,743	0.06%
U.S. Foods, Inc.	7.327	11/22/2028	192,400	193,102	0.05%
SkyMiles IP Ltd.	9.068	10/20/2027	183,750	189,340	0.05%
IQVIA, Inc.	7.309	1/2/2031	184,538	185,263	0.05%
Asurion LLC	9.427	8/19/2028	187,018	179,732	0.05%
CSC Holdings LLC	9.825	1/18/2028	183,680	176,390	0.05%
Peraton Corp.	9.180	2/1/2028	175,629	175,300	0.05%
Carnival Corp.	8.695	10/18/2028	161,288	161,321	0.05%
IRB Holding Corp.	8.177	12/15/2027	160,479	160,444	0.05%
IQVIA, Inc.	5.902	6/11/2025	147,774	159,576	0.05%
Great Outdoors Group LLC	9.195	3/6/2028	153,854	153,833	0.04%
HUB International Ltd.	8.574	6/20/2030	149,648	149,675	0.04%
Aramark Services, Inc.	7.329	6/22/2030	143,079	142,990	0.04%
Oryx Midstream Services Permian Basin LLC	8.436	10/5/2028	135,862	136,275	0.04%
USI, Inc.	8.302	11/22/2029	135,785	135,766	0.04%
SS&C Technologies, Inc.	7.195	4/16/2025	134,594	134,589	0.04%
Quikrete Holdings, Inc.	8.070	2/1/2027	132,002	132,040	0.04%
Caesars Entertainment, Inc.	8.663	2/6/2030	129,025	129,240	0.04%
Covanta Holding Corp.	7.827	11/30/2028	127,965	127,565	0.04%
Delta 2 Lux SARL	7.559	1/15/2030	125,000	125,031	0.04%
Penn Entertainment, Inc.	8.177	5/3/2029	123,125	123,172	0.04%

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Mileage Plus Holdings LLC	10.733	6/21/2027	117,000	120,337	0.03%
DT Midstream, Inc.	7.442	6/26/2028	119,798	120,013	0.03%
Standard Industries, Inc.	7.693	9/22/2028	115,797	115,797	0.03%
Spirit Aerosystems, Inc.	9.563	1/15/2027	108,625	109,010	0.03%
Constellation Renewables LLC	8.105	12/15/2027	108,743	108,743	0.03%
Beacon Roofing Supply, Inc.	7.579	5/19/2028	104,820	104,860	0.03%
Beacon Roofing Supply, Inc.	0.000	5/19/2028	100,000	100,038	0.03%
Quikrete Holdings, Inc.	0.000	3/25/2031	99,740	99,781	0.03%
Quartz Acquireco LLC	8.809	6/28/2030	99,500	99,624	0.03%
Belron Finance U.S. LLC	7.664	4/18/2029	99,500	99,500	0.03%
Hanesbrands, Inc.	9.080	3/8/2030	99,000	98,876	0.03%
Aramark Services, Inc.	7.195	1/15/2027	93,250	93,110	0.03%
Avantor Funding, Inc.	7.680	11/8/2027	67,859	67,890	0.02%
Emerald Borrower LP	7.791	5/31/2030	66,616	66,549	0.02%
NASCAR Holdings LLC	7.945	10/19/2026	58,489	58,675	0.02%
Ingersoll-Rand Services Co.	7.177	3/1/2027	51,263	51,327	0.01%
Covanta Holding Corp.	7.827	11/30/2028	9,756	9,726	0.00%
Entegris, Inc.	0.000	7/6/2029	0.02	0.02	0.00%
<b>U.S. GOVERNMENT AGENCIES</b>					
Uniform Mortgage-Backed Security	7.000	5/15/2054	7,269,000	7,487,493	2.13%
Federal Home Loan Mortgage Corp.	1.115	6/25/2030	5,198,396	288,900	0.08%
Federal Home Loan Mortgage Corp.	0.849	11/25/2030	6,391,079	277,170	0.08%
Federal Home Loan Mortgage Corp.	1.021	10/25/2030	1,728,952	88,436	0.03%
Federal Home Loan Mortgage Corp.	0.878	11/25/2030	955,504	43,234	0.01%
Federal Home Loan Mortgage Corp.	7.320	1/25/2051	26,570	26,006	0.01%
<b>U.S. GOVERNMENT SECURITIES</b>					
U.S. Treasury Notes	4.625	3/15/2026	59,000,000	60,322,891	17.16%
U.S. Treasury Inflation-Indexed Notes	0.875	1/15/2029	45,576,304	43,483,362	12.37%
U.S. Treasury Inflation-Indexed Notes	0.125	10/15/2026	41,437,418	39,545,594	11.25%
U.S. Treasury Inflation-Indexed Notes	0.125	1/15/2031	28,121,692	25,049,536	7.13%
U.S. Treasury Inflation-Indexed Notes	0.625	7/15/2032	21,337,638	19,376,287	5.51%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2030	21,287,967	19,200,289	5.46%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2031	21,098,236	18,690,588	5.32%
U.S. Treasury Inflation-Indexed Notes	1.375	7/15/2033	13,864,331	13,325,717	3.79%
U.S. Treasury Inflation-Indexed Notes	0.125	1/15/2030	13,641,668	12,361,897	3.52%
U.S. Treasury Inflation-Indexed Notes	1.125	1/15/2033	12,764,139	11,988,239	3.41%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2026	11,925,392	11,433,523	3.25%
U.S. Treasury Inflation-Indexed Notes	0.375	7/15/2027	11,937,787	11,365,581	3.23%
U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2026	11,593,782	11,106,889	3.16%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	10,397,753	10,280,614	2.93%
U.S. Treasury Inflation-Indexed Notes	0.500	1/15/2028	6,225,647	5,894,807	1.68%
U.S. Treasury Inflation-Indexed Notes	0.625	1/15/2026	6,043,668	5,871,345	1.67%
U.S. Treasury Inflation-Indexed Notes	1.625	10/15/2027	5,392,173	5,343,621	1.52%
U.S. Treasury Inflation-Indexed Bonds	0.625	2/15/2043	4,966,575	3,821,507	1.09%
U.S. Treasury Inflation-Indexed Notes	0.375	1/15/2027	3,523,278	3,362,113	0.96%

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<b>DERIVATIVES - BOND FORWARD CONTRACTS</b>					
U.S. Treasury Inflation-Indexed Bonds	0.125	4/15/2025	19,763,045	5,293	0.00%
U.S. Treasury Inflation-Indexed Bonds	0.625	1/15/2026	18,301,163	2,942	0.00%
U.S. Treasury Inflation-Indexed Bonds	0.750	7/15/2028	3,474,860	2,369	0.00%
U.S. Treasury Inflation-Indexed Bonds	0.375	7/15/2025	10,486,652	744	0.00%
<b>DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS</b>					
Anglo American Capital PLC (BBB+)		12/20/2028	1,660,000	37,962	0.01%
Brazil Republic		6/20/2027	1,735,000	(71,095)	-0.02%
Brazil Republic		6/20/2028	2,110,000	(83,955)	-0.02%
<b>DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS</b>					
12 Mo. USD SOFR		6/21/2053	5,510,000	518,341	0.15%
<b>DERIVATIVES - FOREIGN CURRENCY CONTRACTS</b>					
SWEDISH KRONA		4/30/2024	(82,026,000)	92,881	0.03%
BRAZILIAN REAL		4/2/2024	(23,457,000)	55,537	0.02%
NEW ZEALAND DOLLAR		4/30/2024	(15,241,000)	50,721	0.01%
BRAZILIAN REAL		5/3/2024	(23,457,000)	27,429	0.01%
EURO CURRENCY		4/30/2024	(5,475,224)	26,238	0.01%
BRAZILIAN REAL		4/2/2024	(23,457,000)	18,972	0.01%
BRAZILIAN REAL		4/2/2024	(15,943,000)	18,782	0.01%
BRAZILIAN REAL		4/2/2024	(15,943,000)	12,895	0.00%
SOUTH KOREAN WON		4/30/2024	(4,217,109,000)	11,129	0.00%
NEW ISRAELI SHEQEL		4/30/2024	(3,205,000)	10,621	0.00%
COLOMBIAN PESO		4/30/2024	4,814,000,000	8,661	0.00%
SOUTH AFRICAN RAND		4/30/2024	36,642,000	4,526	0.00%
CHILEAN PESO		4/30/2024	869,900,000	(2,440)	0.00%
CANADIAN DOLLAR		4/30/2024	(4,948,000)	(7,821)	0.00%
JAPANESE YEN		4/30/2024	1,042,400,000	(9,407)	0.00%
BRAZILIAN REAL		4/2/2024	15,943,000	(12,895)	0.00%
BRAZILIAN REAL		5/3/2024	15,943,000	(18,643)	-0.01%
BRAZILIAN REAL		4/2/2024	23,457,000	(18,972)	-0.01%
BRAZILIAN REAL		4/2/2024	23,457,000	(27,634)	-0.01%
BRAZILIAN REAL		4/2/2024	15,943,000	(37,747)	-0.01%
MEXICAN PESO (NEW)		4/30/2024	(124,348,000)	(40,940)	-0.01%
<b>DERIVATIVES - FUTURES CONTRACTS</b>					
U.S. Treasury 10-Year Note Future		6/18/2024	25,100,000	62,376	0.02%
U.S. Treasury 5-Year Note Future		6/28/2024	19,100,000	54,952	0.02%
Euro-BUND Future		6/6/2024	(1,600,000)	(18,398)	-0.01%
LONG GILT FUTURE JUN24 IFLL 20240626		6/26/2024	(4,400,000)	(29,554)	-0.01%
EURO-BUXL 30Y BND JUN24 XEUR 20240606		6/6/2024	(1,400,000)	(42,647)	-0.01%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(7,800,000)	(98,347)	-0.03%
<b>DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS</b>					
CPURNSA		1/15/2031	18,520,000	1,585,077	0.45%
CPURNSA		1/15/2029	5,375,000	1,033,517	0.29%

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CPURNSA		1/15/2027	10,805,000	382,044	0.11%
CPURNSA		4/15/2028	4,060,000	22,584	0.01%
CPURNSA		4/15/2028	4,365,000	(11,853)	0.00%
<b>DERIVATIVES - OTC TOTAL RETURN SWAP CONTRACTS</b>					
Markit iBoxx USD Liquid Leveraged Loan Index		6/20/2024	560,000	(24,130)	-0.01%
Markit iBoxx USD Liquid Leveraged Loan Index		6/20/2024	995,000	(43,709)	-0.01%
<b>TOTAL INVESTMENTS</b>				<b>419,105,640</b>	<b>119.25%</b>
<b>OTHER ASSETS LESS LIABILITIES</b>				<b>(67,653,283)</b>	<b>-19.25%</b>
<b>TOTAL NET ASSETS</b>				<b>351,452,357</b>	<b>100.00%</b>

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

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