

Full Portfolio Holdings* as of August 31, 2023

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					
CIFC Funding Ltd.	6.688	4/20/2032	875,000	871,879	0.30%
Niagara Park CLO Ltd.	6.570	7/17/2032	875,000	868,954	0.30%
Ares XXXIIR CLO Ltd.	7.626	5/15/2030	725,000	719,761	0.25%
Octagon 57 Ltd.	7.220	10/15/2034	600,000	588,371	0.20%
TCI-Flatiron CLO Ltd.	6.691	1/29/2032	550,000	546,141	0.19%
Bain Capital Credit CLO Ltd.	6.808	1/20/2032	540,000	538,218	0.18%
Bain Capital Credit CLO Ltd.	7.182	7/19/2031	534,603	526,581	0.18%
Carlyle Global Market Strategies CLO Ltd.	7.138	7/20/2031	534,603	525,932	0.18%
KKR CLO 28 Ltd.	6.692	3/15/2031	521,117	517,792	0.18%
Madison Park Funding XXIV Ltd.	7.338	10/20/2029	500,000	494,953	0.17%
ARES XXXIX CLO Ltd.	6.622	4/18/2031	400,000	398,783	0.14%
Sound Point CLO XVII Ltd.	7.188	10/20/2030	370,000	366,064	0.13%
Bain Capital Credit CLO Ltd.	7.138	1/20/2032	330,000	321,944	0.11%
Dryden 36 Senior Loan Fund	6.590	4/15/2029	265,692	264,732	0.09%
CIFC Funding Ltd.	7.007	4/24/2031	267,302	262,016	0.09%
Neuberger Berman CLO XV	6.920	10/15/2029	255,000	249,040	0.09%
Carlyle U.S. CLO Ltd.	7.238	7/20/2034	250,000	245,524	0.08%
BlueMountain CLO XXVIII Ltd.	7.070	4/15/2034	250,000	242,415	0.08%
BASE CURRENCY					
US DOLLAR			(1,201,879)	(1,201,879)	-0.41%
COMMON STOCKS					
Crown Finance U.S., Inc.			133,402	2,809,846	0.96%
Texgen Power LLC			13,865	367,423	0.13%
Kelly Services, Inc.			2,907	242,618	0.08%
Foresight Energy LLC			13,824	203,898	0.07%
Utex Industries			3,079	192,952	0.07%
Ascent Resources Marcellus Holdings LLC			190,736	190,736	0.07%
Utex Industries			1,875	26,288	0.01%
Tenerity, Inc.			34,814	348	0.00%
CONVERTIBLE BONDS					
Trainline plc	1.000	1/14/2026	500,000	535,670	0.18%
JetBlue Airways Corp.	0.500	4/1/2026	675,000	530,280	0.18%
CORPORATE BONDS					
LSF9 Atlantis Holdings LLC/Victra Finance Corp.	7.750	2/15/2026	2,225,000	2,028,151	0.69%
Freedom Mortgage Corp.	8.125	11/15/2024	1,590,000	1,581,082	0.54%
WW International, Inc.	4.500	4/15/2029	2,090,000	1,435,642	0.49%
Michaels Cos., Inc.	7.875	5/1/2029	1,175,000	814,510	0.28%
Xerox Holdings Corp.	5.000	8/15/2025	825,000	786,833	0.27%
Carnival Corp.	7.625	3/1/2026	760,000	757,565	0.26%
Matador Resources Co.	6.875	4/15/2028	715,000	713,870	0.24%
Credit Acceptance Corp.	5.125	12/31/2024	675,000	657,468	0.23%

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Home Point Capital, Inc.	5.000	2/1/2026	670,000	630,410	0.22%
Verisure Holding AB	3.250	2/15/2027	600,000	584,736	0.20%
Mativ Holdings, Inc.	6.875	10/1/2026	525,000	475,419	0.16%
Shutterfly Finance LLC	9.750	10/1/2027	459,751	455,153	0.16%
Staples, Inc.	10.750	4/15/2027	825,000	447,670	0.15%
Clear Channel Outdoor Holdings, Inc.	9.000	9/15/2028	440,000	442,200	0.15%
BellRing Brands, Inc.	7.000	3/15/2030	425,000	425,178	0.15%
Altice France SA	4.125	1/15/2029	550,000	416,729	0.14%
Burger King France SAS	8.475	11/1/2026	360,000	392,107	0.13%
Staples, Inc.	7.500	4/15/2026	425,000	351,650	0.12%
Uber Technologies, Inc.	4.500	8/15/2029	375,000	343,366	0.12%
BCPE Ulysses Intermediate, Inc.	7.750	4/1/2027	345,000	318,454	0.11%
Nationstar Mortgage Holdings, Inc.	5.500	8/15/2028	350,000	317,205	0.11%
AmeriGas Partners LP/AmeriGas Finance Corp.	9.375	6/1/2028	300,000	307,509	0.11%
McAfee Corp.	7.375	2/15/2030	350,000	306,042	0.10%
Navient Corp.	9.375	7/25/2030	290,000	291,296	0.10%
Hanesbrands, Inc.	9.000	2/15/2031	195,000	195,905	0.07%
United Wholesale Mortgage LLC	5.750	6/15/2027	205,000	188,856	0.06%
MicroStrategy, Inc.	6.125	6/15/2028	205,000	183,521	0.06%
Teva Pharmaceutical Finance Netherlands II BV	4.500	3/1/2025	171,000	182,557	0.06%
Energizer Gamma Acquisition BV	3.500	6/30/2029	190,000	166,943	0.06%
Spectrum Brands, Inc.	4.000	10/1/2026	145,000	150,572	0.05%
ROBLOX Corp.	3.875	5/1/2030	175,000	144,376	0.05%
OI European Group BV	6.250	5/15/2028	130,000	144,118	0.05%
Unifin Financiera SAB de CV	9.875	1/28/2029	1,435,000	71,750	0.02%
Acrisure LLC/Acrisure Finance, Inc.	10.125	8/1/2026	50,000	51,543	0.02%
Country Garden Holdings Co. Ltd.	4.800	8/6/2030	600,000	46,800	0.02%
Country Garden Holdings Co. Ltd.	5.625	1/14/2030	200,000	15,600	0.01%
EXCHANGE-TRADED FUNDS					
SPDR Blackstone Senior Loan ETF			172,800	7,278,336	2.49%
Invesco Senior Loan ETF			104,800	2,210,232	0.76%
FOREIGN CURRENCY					
EURO CURRENCY			579,562	628,448	0.22%
POUND STERLING			188,033	238,200	0.08%
SENIOR FLOATING RATE INTERESTS					
UFC Holdings LLC	8.369	4/29/2026	4,933,529	4,932,493	1.69%
Sedgwick Claims Management Services, Inc.	9.081	2/24/2028	4,486,796	4,490,789	1.54%
1011778 BC Unlimited Liability Co.	7.196	11/19/2026	4,478,705	4,447,623	1.52%
HUB International Ltd.	9.584	6/20/2030	4,305,663	4,317,331	1.48%
Asurion LLC	10.696	1/31/2028	4,772,260	4,260,721	1.46%
McAfee Corp.	9.168	3/1/2029	4,315,975	4,229,656	1.45%
MH Sub I LLC	9.581	5/3/2028	4,348,776	4,175,782	1.43%
USI, Inc.	8.992	11/22/2029	3,963,667	3,964,658	1.36%
Caesars Entertainment, Inc.	8.681	2/6/2030	3,685,763	3,685,320	1.26%
Cinemark USA, Inc.	9.054	5/24/2030	3,566,063	3,554,188	1.22%

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Amentum Government Services Holdings LLC	9.314	2/15/2029	3,585,611	3,501,959	1.20%
Acrisure LLC	8.946	2/15/2027	3,574,106	3,499,443	1.20%
Great Canadian Gaming Corp.	9.520	11/1/2026	3,401,469	3,408,918	1.17%
Open Text Corp.	8.181	1/31/2030	3,348,755	3,350,630	1.15%
Crown Finance U.S., Inc.	14.381	7/31/2028	3,321,683	3,339,321	1.14%
Sunshine Luxembourg VII Sarl	9.092	10/1/2026	3,224,377	3,226,183	1.11%
Athenahealth Group, Inc.	8.820	2/15/2029	3,216,901	3,175,338	1.09%
Blackhawk Network Holdings, Inc.	8.173	6/15/2025	3,169,217	3,158,917	1.08%
Michaels Cos., Inc.	9.754	4/15/2028	3,178,175	2,940,892	1.01%
First Brands Group LLC	10.881	3/30/2027	2,980,548	2,935,840	1.01%
Asurion LLC	10.696	1/20/2029	3,310,000	2,893,503	0.99%
Newfold Digital Holdings Group, Inc.	8.792	2/10/2028	3,006,516	2,863,706	0.98%
Froneri Lux FinCo Sarl	6.097	1/29/2027	2,665,000	2,851,273	0.98%
LSF9 Atlantis Holdings LLC	12.492	3/31/2029	2,923,991	2,836,272	0.97%
DirecTV Financing LLC	10.446	8/2/2027	2,821,982	2,786,058	0.95%
William Morris Endeavor Entertainment LLC	8.196	5/18/2025	2,784,596	2,778,080	0.95%
Entegris, Inc.	8.018	7/6/2029	2,688,724	2,692,084	0.92%
WEX, Inc.	7.696	3/31/2028	2,618,856	2,621,763	0.90%
Tecta America Corp.	9.446	4/10/2028	2,576,803	2,574,381	0.88%
EW Scripps Co.	8.008	5/1/2026	2,569,016	2,543,325	0.87%
U.S. Foods, Inc.	7.446	9/13/2026	2,446,444	2,446,444	0.84%
Air Canada	9.128	8/11/2028	2,399,879	2,399,447	0.82%
SRAM LLC	8.196	5/18/2028	2,378,793	2,370,871	0.81%
Virgin Media SFA Finance Ltd.	8.466	11/15/2027	1,925,000	2,360,017	0.81%
Polaris Newco LLC	9.538	6/2/2028	2,395,582	2,322,229	0.80%
IRB Holding Corp.	8.431	12/15/2027	2,268,759	2,254,806	0.77%
Peraton Corp.	9.181	2/1/2028	2,223,359	2,199,391	0.75%
Mattress Firm, Inc.	9.950	9/25/2028	2,207,876	2,185,798	0.75%
DCert Buyer, Inc.	9.331	10/16/2026	2,163,490	2,153,992	0.74%
Coherent Corp.	8.196	7/2/2029	2,156,331	2,148,784	0.74%
Setanta Aircraft Leasing DAC	7.538	11/5/2028	2,080,000	2,078,045	0.71%
WMG Acquisition Corp.	7.571	1/20/2028	2,055,000	2,052,513	0.70%
Filtration Group Corp.	9.696	10/21/2028	2,044,875	2,049,558	0.70%
Lorca Finco PLC	7.522	9/17/2027	1,865,000	1,999,927	0.69%
MajorDrive Holdings IV LLC	9.500	6/1/2028	2,014,732	1,989,548	0.68%
First Brands Group LLC	14.381	3/30/2028	2,125,000	1,980,670	0.68%
Horizon Therapeutics USA, Inc.	7.180	3/15/2028	1,959,925	1,957,201	0.67%
Organon & Co.	6.490	6/2/2028	1,792,952	1,942,069	0.67%
Traverse Midstream Partners LLC	9.216	2/16/2028	1,917,103	1,913,748	0.66%
Hanesbrands, Inc.	9.081	3/8/2030	1,905,225	1,902,843	0.65%
Beacon Roofing Supply, Inc.	7.696	5/19/2028	1,875,024	1,873,036	0.64%
Oryx Midstream Services Permian Basin LLC	8.682	10/5/2028	1,874,624	1,872,806	0.64%
Gainwell Acquisition Corp.	9.342	10/1/2027	1,834,880	1,804,494	0.62%
Aramark Services, Inc.	7.946	4/6/2028	1,782,006	1,779,778	0.61%
Mileage Plus Holdings LLC	10.764	6/21/2027	1,708,000	1,779,224	0.61%

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LBM Acquisition LLC	9.181	12/17/2027	1,811,060	1,759,807	0.60%
SCIH Salt Holdings, Inc.	9.631	3/16/2027	1,715,807	1,712,598	0.59%
Berlin Packaging LLC	9.188	3/11/2028	1,718,791	1,700,537	0.58%
Medallion Midland Acquisition LP	9.254	10/18/2028	1,620,163	1,616,113	0.55%
Asurion LLC	9.681	8/19/2028	1,675,318	1,615,895	0.55%
ABG Intermediate Holdings 2 LLC	9.320	12/21/2028	1,581,481	1,581,766	0.54%
Crocs, Inc.	8.950	2/20/2029	1,514,359	1,517,978	0.52%
Delta 2 Lux Sarl	8.331	1/15/2030	1,505,000	1,508,763	0.52%
American Builders & Contractors Supply Co., Inc.	7.431	1/15/2027	1,508,232	1,505,095	0.52%
Clarios Global LP	6.881	4/30/2026	1,375,000	1,487,255	0.51%
SS&C Technologies, Inc.	7.196	4/16/2025	1,463,051	1,462,436	0.50%
Charter Communications Operating LLC	7.116	4/30/2025	1,460,827	1,460,973	0.50%
Verisure Holding AB	6.554	3/27/2028	1,360,000	1,459,114	0.50%
Belron Finance Ltd.	6.147	4/13/2028	1,325,000	1,434,739	0.49%
OMNIA Partners LLC	9.601	7/25/2030	1,421,468	1,424,141	0.49%
CSC Holdings LLC	7.675	7/17/2025	1,461,760	1,405,423	0.48%
IQVIA, Inc.	5.598	3/7/2024	1,225,000	1,326,669	0.45%
Shutterfly Finance LLC	10.239	10/1/2027	2,017,288	1,321,324	0.45%
Altice France SA	9.163	8/15/2028	1,409,756	1,279,145	0.44%
Ziggo Financing Partnership	7.925	4/30/2028	1,300,000	1,269,541	0.43%
Clydesdale Acquisition Holdings, Inc.	9.606	4/13/2029	1,244,533	1,235,199	0.42%
Dun & Bradstreet Corp.	8.170	2/6/2026	1,220,341	1,221,109	0.42%
Barnes Group, Inc.	0.000	8/9/2030	1,205,000	1,206,000	0.41%
Emerald Debt Merger Sub LLC	8.331	5/31/2030	1,198,028	1,198,782	0.41%
Aretec Group, Inc.	9.916	8/9/2030	1,190,000	1,186,656	0.41%
SkyMiles IP Ltd.	9.076	10/20/2027	1,041,250	1,082,775	0.37%
WW International, Inc.	8.946	4/13/2028	1,409,283	1,054,609	0.36%
Zacapa Sarl	9.242	3/22/2029	1,056,941	1,052,153	0.36%
Hayward Industries, Inc.	8.196	5/30/2028	1,052,268	1,040,430	0.36%
Avantor Funding, Inc.	6.131	6/12/2028	950,700	1,029,119	0.35%
E2open LLC	8.946	2/4/2028	1,017,267	1,015,680	0.35%
Ontario Gaming GTA LP	0.000	8/1/2030	970,000	971,824	0.33%
Fugue Finance LLC	9.923	1/31/2028	951,160	951,560	0.33%
Waystar Technologies, Inc.	9.446	10/22/2026	915,537	914,777	0.31%
TMF Sapphire Bidco BV	10.370	5/3/2028	910,000	912,657	0.31%
Carnival Corp.	8.317	8/8/2027	910,000	908,408	0.31%
Hightower Holding LLC	9.351	4/21/2028	920,316	907,276	0.31%
Staples, Inc.	10.634	4/16/2026	1,039,615	889,682	0.30%
Uber Technologies, Inc.	8.018	3/3/2030	879,449	880,399	0.30%
Tamko Building Products LLC	8.408	6/1/2026	870,478	869,390	0.30%
Fleetcor Technologies Operating Co. LLC	7.181	4/28/2028	847,715	845,172	0.29%
CHG PPC Parent LLC	8.446	12/8/2028	843,128	835,750	0.29%
MH Sub I LLC	11.581	2/23/2029	920,000	798,790	0.27%
SRS Distribution, Inc.	8.946	6/2/2028	793,094	781,698	0.27%
Belron Luxembourg Sarl	8.160	4/18/2029	760,000	760,000	0.26%

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Synaptics, Inc.	7.742	12/2/2028	761,438	756,206	0.26%
EG America LLC	0.000	2/29/2028	775,000	744,000	0.25%
Frontier Communications Holdings LLC	9.196	10/8/2027	760,462	738,279	0.25%
Windsor Holdings III LLC	9.818	8/1/2030	730,000	726,810	0.25%
Belron Finance U.S. LLC	7.881	10/30/2026	721,909	721,461	0.25%
LTI Holdings, Inc.	12.196	9/6/2026	815,000	712,359	0.24%
SRS Distribution, Inc.	8.931	6/2/2028	698,651	689,045	0.24%
McAfee Corp.	7.714	3/1/2029	636,306	681,354	0.23%
DCert Buyer, Inc.	12.331	2/19/2029	725,000	675,461	0.23%
Aramark Services, Inc.	7.946	6/22/2030	675,289	673,601	0.23%
UPC Broadband Holding BV	6.563	1/31/2029	625,000	665,927	0.23%
LTI Holdings, Inc.	8.946	9/6/2025	685,391	664,343	0.23%
PetVet Care Centers LLC	8.931	2/14/2025	647,002	641,748	0.22%
Cable One, Inc.	7.446	5/3/2028	641,517	637,642	0.22%
Ziggo BV	6.928	1/31/2029	595,000	625,085	0.21%
Jazz Financing Lux Sarl	8.946	5/5/2028	612,300	612,300	0.21%
Hyland Software, Inc.	11.696	7/7/2025	612,800	607,438	0.21%
Brazos Delaware II LLC	9.063	2/11/2030	613,463	606,230	0.21%
Cast & Crew LLC	8.946	2/9/2026	615,322	601,735	0.21%
Owens & Minor, Inc.	9.005	3/29/2029	601,991	601,491	0.21%
Xplornet Communications, Inc.	9.446	10/2/2028	750,000	600,668	0.21%
EP Purchaser LLC	9.004	11/6/2028	614,783	595,571	0.20%
ICON Luxembourg Sarl	7.754	7/3/2028	582,122	582,186	0.20%
Motion Finco Sarl	7.598	11/12/2029	525,000	566,085	0.19%
Asurion LLC	8.788	12/23/2026	566,156	549,879	0.19%
Blackhawk Network Holdings, Inc.	12.413	6/15/2026	560,000	543,200	0.19%
Insulet Corp.	8.696	5/4/2028	542,463	542,735	0.19%
TMNL Holding BV	7.498	3/30/2029	500,000	540,196	0.19%
ABG Intermediate Holdings 2 LLC	5.902	12/21/2028	518,519	518,612	0.18%
Roper Industrial Products Investment Co.	9.742	11/22/2029	513,713	514,072	0.18%
Avantor Funding, Inc.	7.681	11/8/2027	513,647	513,735	0.18%
Deerfield Dakota Holding LLC	8.992	4/9/2027	522,308	503,447	0.17%
Acrisure LLC	9.696	2/15/2027	488,982	486,537	0.17%
Maverick Gaming LLC	13.184	9/3/2026	638,065	480,673	0.16%
Virgin Media Bristol LLC	0.000	1/31/2028	475,000	461,463	0.16%
Trans Union LLC	7.696	12/1/2028	461,076	460,629	0.16%
Arsenal AIC Parent LLC	9.879	8/19/2030	450,000	450,225	0.15%
Hub International Ltd.	9.365	11/10/2029	435,867	436,456	0.15%
AAdvantage Loyalty IP Ltd.	10.338	4/20/2028	361,000	374,595	0.13%
Xplornet Communications, Inc.	12.446	10/1/2029	770,000	367,675	0.13%
Banijay Entertainment SASU	0.000	3/1/2028	334,714	363,750	0.12%
Great Outdoors Group LLC	9.196	3/6/2028	349,112	347,694	0.12%
EyeCare Partners LLC	9.254	2/18/2027	431,331	339,211	0.12%
8th Avenue Food & Provisions, Inc.	9.196	10/1/2025	337,252	321,149	0.11%
Reverb Buyer, Inc.	8.773	11/1/2028	324,183	310,052	0.11%

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Spirit Aerosystems, Inc.	9.619	1/15/2027	300,593	299,841	0.10%
Ascend Learning LLC	11.181	12/10/2029	350,000	298,522	0.10%
Clear Channel Outdoor Holdings, Inc.	0.000	8/21/2026	300,000	292,875	0.10%
Standard Industries, Inc.	7.929	9/22/2028	287,537	287,626	0.10%
EyeCare Partners LLC	12.254	11/15/2029	460,000	257,890	0.09%
Ingram Micro, Inc.	9.038	6/30/2028	241,476	240,947	0.08%
ADMI Corp.	8.821	12/23/2027	237,988	216,619	0.07%
CHG PPC Parent LLC	8.131	12/8/2028	180,000	194,207	0.07%
Creative Artists Agency LLC	8.831	11/27/2028	169,575	169,363	0.06%
ABG Intermediate Holdings 2 LLC	11.431	12/20/2029	164,000	164,820	0.06%
Oscar AcquisitionCo LLC	9.842	4/29/2029	161,273	160,565	0.06%
Pretium PKG Holdings, Inc.	12.272	10/1/2029	490,000	146,388	0.05%
PRA Health Sciences, Inc.	7.754	7/3/2028	145,036	145,052	0.05%
OMNIA Partners LLC	0.500	7/19/2030	133,532	133,783	0.05%
Rodan & Fields LLC	13.092	5/31/2027	585,891	111,319	0.04%
Envision Healthcare Corp.	9.288	10/10/2025	722,234	5,417	0.00%
EG Finco Ltd.	7.636	2/7/2025	0.00	0.00	0.00%
Crown Finance U.S., Inc.	8.038	2/28/2025	6,792,389	0.00	0.00%
SHORT-TERM INVESTMENTS					
BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS, 5.23%		12/31/2030	9,360,025	9,360,025	3.21%
BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS, 5.23%		12/31/2050	3,805,131	3,805,131	1.30%
BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS, 5.23%		12/31/2030	179,258	179,258	0.06%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
CDX Long: B9D0VK8V4 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0VK8V4 CDS USD P F 5.00000 1 CCPCDX		6/20/2028	2,170,000	(48,215)	-0.02%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		9/29/2023	(20,383,956)	12,614	0.00%
POUND STERLING		9/29/2023	(2,385,000)	8,763	0.00%
DERIVATIVES - FUTURES CONTRACTS					
EURO-BOBL FUTURE SEP23 XEUR 20230907		9/7/2023	(100,000)	650	0.00%
U.S. Treasury 5-Year Note Future		12/29/2023	(1,200,000)	(9,625)	0.00%
DERIVATIVES - OTC TOTAL RETURN SWAP CONTRACTS					
Long: DDZ008PN6 TRS USD R F .00000 DDZ008PN6 IBOX FIX / Shrt: DDZ008PN6 TRS USD P V 03MLIBOR DDZ008PN6 IBOX FLOAT		9/20/2023	(5,400,000)	519,787	0.18%
Long: DDZ00DJA0 TRS USD R F .00000 DDZ00DJA0 IBOX FIX / Shrt: DDZ00DJA0 TRS USD P V 03MLIBOR DDZ00DJA0 IBOX FLT		9/20/2023	(5,400,000)	479,551	0.16%
Long: DDZ00TQX7 TRS USD R F .00000 DDZ00TQX7 IBOX FIX / Shrt: DDZ00TQX7 TRS USD P V 00MSOFR DDZ00TQX7 IBOX FLT		12/20/2023	(4,940,000)	330,080	0.11%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: DDZ010JE9 TRS USD R F .00000 DDZ010JE9 IBOX FIX / Shrt: DDZ010JE9 TRS USD P V 00MSOFR DDZ010JE9 IBOX FLT		12/20/2023	(2,275,000)	62,300	0.02%
Long: DDZ010ZM3 TRS USD R F .00000 DDZ010ZM3 TRS IBOX FIX / Shrt: DDZ010ZM3 TRS USD P V 00MSOFR DDZ010ZM3 TRS IBOX FLT		12/20/2023	(2,275,000)	55,517	0.02%
TOTAL INVESTMENTS				290,912,253	99.67%
OTHER ASSETS LESS LIABILITIES				957,142	0.33%
TOTAL NET ASSETS				291,869,395	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 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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