

Full Portfolio Holdings* as of April 30, 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					
Tricon Residential Trust	3.856	4/17/2039	1,443,000	1,365,892	0.31%
CSMC Trust	2.265	11/25/2066	1,278,262	1,108,901	0.25%
Angel Oak Mortgage Trust	2.881	12/25/2066	1,210,864	1,069,019	0.24%
COLT Mortgage Loan Trust	2.284	12/27/2066	1,187,290	1,040,185	0.24%
New Residential Mortgage Loan Trust	2.277	4/25/2061	1,160,360	1,002,457	0.23%
IndyMac INDX Mortgage Loan Trust	5.600	1/25/2036	1,423,119	959,264	0.22%
OBX Trust	2.305	11/25/2061	1,044,807	897,963	0.20%
HSI Asset Securitization Corp. Trust	5.560	2/25/2036	836,052	817,462	0.19%
Verus Securitization Trust	0.938	7/25/2066	990,199	811,113	0.18%
Verus Securitization Trust	2.724	1/25/2067	798,029	716,753	0.16%
BXSC Commercial Mortgage Trust	7.281	3/15/2035	700,000	680,694	0.15%
Ellington Financial Mortgage Trust	2.206	1/25/2067	595,637	505,645	0.11%
VOLT XCIV LLC	2.240	2/27/2051	513,752	477,537	0.11%
Angel Oak Mortgage Trust	1.820	11/25/2066	531,333	452,787	0.10%
Banc of America Funding Trust	6.049	10/25/2036	404,107	355,549	0.08%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	4.295	11/25/2046	393,625	326,496	0.07%
Benchmark Mortgage Trust	1.381	3/15/2062	6,320,974	314,515	0.07%
MASTR Adjustable Rate Mortgages Trust	5.500	5/25/2037	710,277	306,643	0.07%
Towd Point Mortgage Trust	2.161	1/25/2052	266,669	259,870	0.06%
Renaissance Home Equity Loan Trust	6.120	11/25/2036	687,617	256,086	0.06%
Wells Fargo NA	1.036	5/15/2062	5,779,387	243,497	0.06%
HarborView Mortgage Loan Trust	5.331	1/19/2038	266,397	234,649	0.05%
JP Morgan Mortgage Trust	3.867	1/25/2037	286,879	210,977	0.05%
CF Hippolyta Issuer LLC	1.990	7/15/2060	248,549	210,800	0.05%
Benchmark Mortgage Trust	1.629	1/15/2054	2,368,349	207,833	0.05%
Structured Adjustable Rate Mortgage Loan Trust	4.247	6/25/2035	257,034	198,241	0.05%
Chase Mortgage Finance Trust	3.975	12/25/2035	210,376	193,509	0.04%
Commercial Mortgage Trust	2.819	1/10/2039	223,000	190,955	0.04%
Commercial Mortgage Trust	4.084	1/10/2039	225,000	181,384	0.04%
WaMu Mortgage Pass-Through Certificates Trust	5.860	6/25/2044	197,464	178,023	0.04%
Deutsche Alt-A Securities Mortgage Loan Trust	5.320	12/25/2036	186,387	171,898	0.04%
GSAA Home Equity Trust	5.985	6/25/2036	551,146	151,493	0.03%
GSR Mortgage Loan Trust	3.819	10/25/2035	247,008	138,240	0.03%
Preston Ridge Partners Mortgage LLC	2.363	11/25/2025	139,749	134,170	0.03%
Residential Funding Mtg Sec I Trust	6.000	7/25/2037	165,286	129,311	0.03%
DBJPM Mortgage Trust	1.825	9/15/2053	1,744,951	116,145	0.03%
Aaset Trust	3.351	1/16/2040	123,838	104,059	0.02%
Adjustable Rate Mortgage Trust	5.560	11/25/2035	104,336	102,136	0.02%
GreenPoint Mortgage Funding Trust	4.865	10/25/2045	114,412	89,695	0.02%

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Federal National Mortgage Association Connecticut Avenue Securities	9.920	11/25/2024	76,761	80,643	0.02%
Residential Funding Mtg Sec I Trust	4.603	2/25/2036	75,862	64,819	0.01%
Bear Stearns ARM Trust	5.230	10/25/2035	69,047	64,685	0.01%
Connecticut Avenue Securities Trust	7.420	4/25/2031	60,732	60,826	0.01%
Connecticut Avenue Securities Trust	7.120	10/25/2039	55,336	55,336	0.01%
Connecticut Avenue Securities Trust	7.170	9/25/2031	37,263	37,263	0.01%
Connecticut Avenue Securities Trust	7.320	8/25/2031	27,799	27,799	0.01%
MASTR Adjustable Rate Mortgages Trust	3.865	11/21/2034	2,960	2,770	0.00%
BASE CURRENCY					
US DOLLAR			2,628,196	2,628,196	0.60%
CALL OPTIONS PURCHASED					
99D0T4T2 EUR CALL CNH PUT AUG23 7.94 CALL		8/11/2023	27,006,000	98,201	0.02%
CONVERTIBLE BONDS					
Ascendis Pharma AS	2.250	4/1/2028	450,000	372,938	0.08%
MP Materials Corp.	0.250	4/1/2026	425,000	361,246	0.08%
CORPORATE BONDS					
Anglo American Capital plc	5.625	4/1/2030	1,485,000	1,505,183	0.34%
United Wholesale Mortgage LLC	5.500	4/15/2029	1,050,000	905,625	0.21%
PennyMac Financial Services, Inc.	4.250	2/15/2029	1,070,000	878,757	0.20%
Home Point Capital, Inc.	5.000	2/1/2026	1,015,000	857,675	0.19%
Gap, Inc.	3.875	10/1/2031	935,000	653,345	0.15%
Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	720,000	598,664	0.14%
Greensaif Pipelines Bidco Sarl	6.510	2/23/2042	535,000	570,927	0.13%
Black Knight InfoServ LLC	3.625	9/1/2028	510,000	459,000	0.10%
Anglo American Capital plc	2.875	3/17/2031	490,000	414,317	0.09%
Gap, Inc.	3.625	10/1/2029	505,000	358,470	0.08%
Anglo American Capital plc	2.625	9/10/2030	325,000	272,021	0.06%
TopBuild Corp.	3.625	3/15/2029	245,000	211,253	0.05%
FirstCash, Inc.	4.625	9/1/2028	208,000	189,721	0.04%
Standard Industries, Inc.	3.375	1/15/2031	84,000	66,466	0.02%
Nationstar Mortgage Holdings, Inc.	5.125	12/15/2030	80,000	65,528	0.01%
Elanco Animal Health, Inc.	6.650	8/28/2028	50,000	48,682	0.01%
Standard Industries, Inc.	4.375	7/15/2030	0.00	0.00	0.00%
FOREIGN CURRENCY					
CANADIAN DOLLAR			265,207	195,746	0.04%
EURO CURRENCY			48,126	53,030	0.01%
ARGENTINE PESO			326,398	1,466	0.00%
POUND STERLING			4	5	0.00%
SOUTH KOREAN WON			400	0.30	0.00%
SOUTH AFRICAN RAND			0.39	0.02	0.00%
COLOMBIAN PESO			0.60	0.00	0.00%
MEXICAN PESO (NEW)			(0.09)	(0.01)	0.00%
BRAZILIAN REAL			(0.09)	(0.02)	0.00%
AUSTRALIAN DOLLAR			(9)	(6)	0.00%

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FOREIGN GOVERNMENT OBLIGATIONS					
Mexico Udibonos	2.750	11/27/2031	146,598,281	7,205,367	1.64%
Sweden Inflation Linked Bonds	0.125	6/1/2032	55,744,796	5,164,808	1.17%
Inflation Linked Korea Treasury Bonds	1.125	6/10/2030	6,578,779,752	4,863,311	1.10%
New Zealand Government Inflation Linked Bonds	2.500	9/20/2035	7,219,520	4,598,860	1.04%
Province of Ontario	2.000	12/1/2036	5,116,509	3,627,787	0.82%
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	12,186,000	2,240,579	0.51%
New Zealand Government Inflation Linked Bonds	2.500	9/20/2040	3,096,768	1,956,548	0.44%
Brazil Notas do Tesouro Nacional	6.000	5/15/2055	9,215,530	1,850,387	0.42%
Saudi Government International Bonds	2.000	7/9/2039	1,810,000	1,443,476	0.33%
Hungary Government International Bonds	1.625	4/28/2032	1,420,000	1,171,177	0.27%
Romanian Government International Bonds	2.124	7/16/2031	1,417,000	1,153,367	0.26%
North Macedonia Government International Bonds	3.675	6/3/2026	1,085,000	1,103,504	0.25%
Mexico Government International Bonds	1.450	10/25/2033	1,360,000	1,084,541	0.25%
North Macedonia Government International Bonds	1.625	3/10/2028	1,170,000	1,024,881	0.23%
Indonesia Government International Bonds	1.400	10/30/2031	1,050,000	915,241	0.21%
Brazil Notas do Tesouro Nacional	6.000	8/15/2050	4,505,188	903,982	0.21%
Indonesia Government International Bonds	1.100	3/12/2033	990,000	807,252	0.18%
Colombia Government International Bonds	6.125	1/18/2041	685,000	537,725	0.12%
Serbia International Bonds	1.650	3/3/2033	655,000	473,482	0.11%
North Macedonia Government International Bonds	2.750	1/18/2025	440,000	456,687	0.10%
Angolan Government International Bonds	8.750	4/14/2032	510,000	421,474	0.10%
Colombia Government International Bonds	3.875	2/15/2061	685,000	370,129	0.08%
Romanian Government International Bonds	3.624	5/26/2030	332,000	312,822	0.07%
Russian Federal Inflation Linked Bonds	2.500	2/2/2028	365,970,438	228,803	0.05%
Ghana Government International Bonds	10.750	10/14/2030	310,000	210,800	0.05%
Chile Government International Bonds	1.250	1/22/2051	200,000	114,673	0.03%
Romanian Government International Bonds	2.750	4/14/2041	100,000	64,938	0.01%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		5/1/2023	970,949	970,949	0.22%
SENIOR FLOATING RATE INTERESTS					
Delos Finance Sarl	6.909	10/6/2023	350,000	349,853	0.08%
Clean Harbors, Inc.	7.025	10/8/2028	340,688	341,965	0.08%
KFC Holding Co.	6.709	3/15/2028	326,321	323,932	0.07%
Trans Union LLC	6.775	11/16/2026	316,684	315,141	0.07%
Boels Topholding BV	6.010	2/6/2027	290,000	314,847	0.07%
United Rentals, Inc.	6.732	10/31/2025	299,034	298,101	0.07%
Ingersoll-Rand Services Co.	6.832	3/1/2027	271,600	270,199	0.06%
TransDigm, Inc.	8.148	8/24/2028	259,830	259,420	0.06%
Charter Communications Operating LLC	6.795	2/1/2027	252,796	248,373	0.06%
II-VI, Inc.	7.847	7/2/2029	248,486	247,089	0.06%
WEX, Inc.	7.347	3/31/2028	247,661	246,889	0.06%
BC Unlimited Liability Co.	6.775	11/19/2026	248,622	245,671	0.06%
SkyMiles IP Ltd.	8.799	10/20/2027	220,500	228,279	0.05%
ABG Intermediate Holdings 2 LLC	8.582	12/21/2028	223,064	219,606	0.05%

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Sedgwick Claims Management Services, Inc.	8.732	2/17/2028	220,550	217,824	0.05%
Go Daddy Operating Co. LLC	8.232	11/9/2029	210,186	210,186	0.05%
Dun & Bradstreet Corp.	8.268	2/6/2026	205,054	204,605	0.05%
Hub International Ltd.	8.021	4/25/2025	202,256	201,734	0.05%
MH Sub I LLC	8.775	9/13/2024	202,987	201,718	0.05%
Elanco Animal Health, Inc.	6.653	8/1/2027	207,140	201,030	0.05%
Fleetcor Technologies Operating Co. LLC	6.775	4/28/2028	199,348	196,940	0.04%
American Builders & Contractors Supply Co., Inc.	7.082	1/15/2027	197,338	196,240	0.04%
Catalent Pharma Solutions, Inc.	7.063	2/22/2028	196,491	194,526	0.04%
Entegris, Inc.	7.661	7/6/2029	194,513	194,238	0.04%
U.S. Foods, Inc.	7.775	11/22/2028	193,000	192,981	0.04%
Hyland Software, Inc.	8.525	7/1/2024	192,868	191,361	0.04%
Golden Entertainment, Inc.	8.030	10/21/2024	183,281	182,823	0.04%
Asurion LLC	9.082	8/19/2028	188,438	174,743	0.04%
Peraton Corp.	8.832	2/1/2028	177,991	174,134	0.04%
CSC Holdings LLC	9.390	1/18/2028	185,072	170,035	0.04%
IQVIA, Inc.	5.015	6/11/2025	147,774	162,195	0.04%
Carnival Corp.	8.275	10/18/2028	162,938	159,747	0.04%
Mileage Plus Holdings LLC	10.213	6/21/2027	153,000	159,056	0.04%
IRB Holding Corp.	8.082	12/15/2027	161,704	158,936	0.04%
Sunshine Luxembourg VII Sarl	8.909	10/1/2026	160,083	158,143	0.04%
Aramark Services, Inc.	6.775	3/11/2025	156,908	156,163	0.04%
Open Text Corp.	8.582	1/31/2030	154,613	154,444	0.04%
Great Outdoors Group LLC	8.775	3/6/2028	155,432	153,976	0.03%
Station Casinos LLC	7.280	2/8/2027	145,462	143,859	0.03%
SS&C Technologies, Inc.	6.775	4/16/2025	140,005	139,673	0.03%
USI, Inc.	8.648	11/22/2029	136,813	136,413	0.03%
Oryx Midstream Services Permian Basin LLC	8.193	10/5/2028	136,920	135,306	0.03%
Quikrete Holdings, Inc.	7.650	2/1/2027	133,381	132,428	0.03%
Caesars Entertainment, Inc.	8.332	2/6/2030	130,000	129,350	0.03%
Covanta Holding Corp.	7.482	11/30/2028	128,941	128,196	0.03%
Formula One Holdings Ltd.	8.232	1/15/2030	125,000	125,094	0.03%
PENN Entertainment, Inc.	7.832	5/3/2029	124,063	123,442	0.03%
Four Seasons Hotels Ltd.	8.332	11/30/2029	120,391	120,627	0.03%
DT Midstream, Inc.	7.025	6/26/2028	119,798	119,798	0.03%
Standard Industries, Inc.	7.329	9/22/2028	117,672	117,311	0.03%
Science Applications International Corp.	6.957	10/31/2025	116,250	116,250	0.03%
ExGen Renewables IV LLC	7.460	12/15/2027	115,309	114,679	0.03%
Spirit Aerosystems, Inc.	9.545	1/15/2027	109,450	108,972	0.02%
Beacon Roofing Supply, Inc.	7.275	5/19/2028	105,626	105,204	0.02%
Avantor Funding, Inc.	7.332	11/8/2027	103,941	103,762	0.02%
NorthRiver Midstream Finance LP	8.427	10/1/2025	100,275	99,852	0.02%
Belron Luxembourg Sarl	0.000	4/18/2029	100,000	99,750	0.02%
Quartz Acquireco LLC	0.000	4/14/2030	100,000	99,500	0.02%
Hanesbrands, Inc.	8.732	3/8/2030	100,000	99,438	0.02%

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NASCAR Holdings, Inc.	7.525	10/19/2026	98,189	98,209	0.02%
Aramark Services, Inc.	6.775	1/15/2027	93,250	91,945	0.02%
Crown Finance U.S., Inc.	14.985	9/7/2023	51,353	52,284	0.01%
BCP Renaissance Parent LLC	8.659	10/31/2024	12,526	12,398	0.00%
Covanta Holding Corp.	7.497	11/30/2028	9,756	9,700	0.00%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	5.500	5/11/2053	14,755,000	14,858,170	3.38%
Uniform Mortgage-Backed Security	5.000	5/11/2053	9,050,000	8,983,186	2.04%
Federal Home Loan Mortgage Corp.	1.211	6/25/2030	5,209,476	331,702	0.08%
Federal Home Loan Mortgage Corp.	0.938	11/25/2030	6,402,338	314,151	0.07%
Federal Home Loan Mortgage Corp.	1.119	10/25/2030	1,738,018	100,567	0.02%
Federal Home Loan Mortgage Corp.	0.972	11/25/2030	960,301	49,141	0.01%
Federal Home Loan Mortgage Corp.	6.560	1/25/2051	30,386	28,723	0.01%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Inflation-Indexed Notes	0.625	1/15/2026	89,910,948	87,558,688	19.89%
U.S. Treasury Inflation-Indexed Notes	0.875	1/15/2029	48,190,401	47,099,528	10.70%
U.S. Treasury Inflation-Indexed Notes	0.125	10/15/2026	40,419,173	38,662,676	8.78%
U.S. Treasury Inflation-Indexed Notes	0.250	7/15/2029	33,377,638	31,475,047	7.15%
U.S. Treasury Inflation-Indexed Notes	0.625	7/15/2032	25,885,926	24,533,993	5.57%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2030	20,764,755	19,205,168	4.36%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2031	20,579,637	18,823,535	4.28%
U.S. Treasury Inflation-Indexed Notes	0.125	1/15/2030	13,306,469	12,334,992	2.80%
U.S. Treasury Inflation-Indexed Notes	0.375	7/15/2027	11,644,407	11,211,380	2.55%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2026	11,632,274	11,170,505	2.54%
U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2026	11,308,828	10,822,129	2.46%
U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2025	7,556,246	7,287,350	1.66%
U.S. Treasury Inflation-Indexed Notes	0.500	1/15/2028	6,072,612	5,843,347	1.33%
U.S. Treasury Inflation-Indexed Notes	1.625	10/15/2027	5,259,668	5,335,944	1.21%
U.S. Treasury Inflation-Indexed Bonds	1.000	2/15/2048	4,909,454	4,316,723	0.98%
U.S. Treasury Inflation-Indexed Bonds	0.625	2/15/2043	4,844,487	4,057,258	0.92%
U.S. Treasury Inflation-Indexed Notes	1.250	4/15/2028	4,036,190	4,025,521	0.91%
U.S. Treasury Inflation-Indexed Notes	0.375	1/15/2027	3,436,697	3,302,484	0.75%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	473,822	339,046	0.08%
DERIVATIVES - BOND FORWARD CONTRACTS					
U.S. Treasury Inflation-Indexed Bonds	0.500	4/15/2024	9,447,473	(6,106)	0.00%
U.S. Treasury Inflation-Indexed Bonds	0.750	7/15/2028	3,390,571	(10,943)	0.00%
U.S. Treasury Inflation-Indexed Bonds	0.375	7/15/2025	10,232,186	(17,323)	0.00%
U.S. Treasury Inflation-Indexed Bonds	0.625	1/15/2026	14,503,957	(29,752)	-0.01%
U.S. Treasury Inflation-Indexed Bonds	0.125	4/15/2025	14,424,145	(29,820)	-0.01%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
Long: B9D0REBG2 CDS USD R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0REBG2 CDS USD P F 1.00000 1 CCPCORPORATE		6/20/2027	1,735,000	(35,815)	-0.01%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
12 Mo. Federal Funds Rate		8/22/2024	13,439,000	898,626	0.20%

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12 Mo. Federal Funds Rate		9/6/2026	9,012,000	897,864	0.20%
12 Mo. Federal Funds Rate		9/29/2026	3,322,000	300,739	0.07%
Long: B9D0V4P66 IRS USD R V 12MSOFR 99D0V4P74 CCPOIS / Shrt: B9D0V4P66 IRS USD P F 3.25000 99D0V4P66 CCPOIS		6/21/2053	5,510,000	(250,585)	-0.06%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
BRAZILIAN REAL		5/3/2023	15,943,000	129,037	0.03%
BRAZILIAN REAL		5/3/2023	23,457,000	52,236	0.01%
BRAZILIAN REAL		6/2/2023	15,943,000	34,992	0.01%
MEXICAN PESO (NEW)		5/31/2023	81,365,000	17,436	0.00%
SOUTH KOREAN WON		5/31/2023	(6,156,288,000)	12,800	0.00%
EURO CURRENCY		5/31/2023	2,141,000	10,568	0.00%
CANADIAN DOLLAR		5/31/2023	(4,408,000)	1,359	0.00%
EURO CURRENCY		5/31/2023	(11,767,224)	(16,879)	0.00%
NORWEGIAN KRONE		5/31/2023	50,550,000	(22,247)	-0.01%
SOUTH AFRICAN RAND		5/31/2023	58,382,000	(22,972)	-0.01%
SWEDISH KRONA		5/31/2023	(52,946,000)	(26,960)	-0.01%
MEXICAN PESO (NEW)		5/31/2023	(149,258,000)	(31,984)	-0.01%
BRAZILIAN REAL		5/3/2023	(15,943,000)	(35,503)	-0.01%
JAPANESE YEN		5/31/2023	428,800,000	(37,101)	-0.01%
NEW ZEALAND DOLLAR		5/31/2023	(10,164,000)	(40,180)	-0.01%
BRAZILIAN REAL		6/2/2023	(23,457,000)	(51,483)	-0.01%
BRAZILIAN REAL		5/3/2023	(23,457,000)	(189,853)	-0.04%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
EURO CURRENCY		5/2/2023	(23,075)	4	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 10-Year Note Future		6/21/2023	44,000,000	1,166,575	0.27%
U.S. Treasury 2-Year Note Future		6/30/2023	91,600,000	526,592	0.12%
U.S. Treasury 5-Year Note Future		6/30/2023	35,200,000	35,633	0.01%
US ULTRA BOND CBT JUN23 XCBT 20230621		6/21/2023	(6,800,000)	16,728	0.00%
US 10YR ULTRA FUT JUN23 XCBT 20230621		6/21/2023	2,400,000	(296)	0.00%
EURO-BOBL FUTURE JUN23 XEUR 20230608		6/8/2023	(7,600,000)	(26,360)	-0.01%
Euro-BUND Future		6/8/2023	(2,700,000)	(145,493)	-0.03%
CAN 10YR BOND FUT JUN23 XMOD 20230621		6/21/2023	(6,400,000)	(220,140)	-0.05%
EURO-BUXL 30Y BND JUN23 XEUR 20230608		6/8/2023	(4,400,000)	(279,126)	-0.06%
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
Long: 99D0OSK09 IRS USD R V 12MUSCPI 99D0OSK17 INFLATIONZERO / Shrt: 99D0OSK09 IRS USD P F 2.59800 99D0OSK09 INFLATIONZERO		1/15/2031	18,520,000	1,511,916	0.34%
CPURNSA		1/15/2024	8,580,000	698,825	0.16%
Long: 99D0OSJL5 IRS USD R V 12MUSCPI 99D0OSJM3 INFLATIONZERO / Shrt: 99D0OSJL5 IRS USD P F 2.83100 99D0OSJL5 INFLATIONZERO		4/15/2026	6,600,000	470,822	0.11%

Full Portfolio Holdings* as of April 30, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: 99D0QN3H0 IRS USD R V 12MUSCPI 99D0QN3I8 INFLATIONZERO / Shrt: 99D0QN3H0 IRS USD P F 2.84200 99D0QN3H0 INFLATIONZERO		1/15/2027	15,300,000	464,452	0.11%
CPURNSA		1/15/2029	6,050,000	387,743	0.09%
TOTAL INVESTMENTS				463,569,553	105.31%
OTHER ASSETS LESS LIABILITIES				(23,384,246)	-5.31%
TOTAL NET ASSETS				440,185,307	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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