

Full Portfolio Holdings* as of February 28, 2021

| Security | Coupon | Maturity | Shares/Par | Market Value | % of Net Assets |
|--|--------|------------|-------------|--------------|-----------------|
| BlackRock Liquidity Funds, FedFund Portfolio, Institutional Class, 0.04% | 0.035 | 12/31/2030 | 136,003,378 | 136,003,378 | 7.474 |
| BlackRock Liquidity Funds, FedFund Portfolio, Institutional Class, 0.04% | 0.035 | 12/31/2050 | 38,594,734 | 38,594,734 | 2.121 |
| APX Group, Inc. | 0.000 | 12/31/2025 | 32,199,371 | 32,257,652 | 1.773 |
| Acrisure LLC | 0.000 | 2/15/2027 | 29,014,776 | 28,809,352 | 1.583 |
| Invesco Senior Loan ETF | 0.000 | | 1,265,400 | 28,091,880 | 1.544 |
| Blackhawk Network Holdings, Inc. | 0.000 | 6/15/2025 | 27,094,128 | 26,789,319 | 1.472 |
| EyeCare Partners LLC | 0.000 | 2/18/2027 | 26,707,317 | 26,280,000 | 1.444 |
| Nets Holding A/S | 0.000 | 2/6/2025 | 20,589,055 | 24,812,920 | 1.364 |
| Caesars Resort Collection LLC | 0.000 | 12/23/2024 | 24,724,386 | 24,492,718 | 1.346 |
| Crown Finance U.S., Inc. | 0.000 | 2/28/2025 | 27,917,695 | 24,408,469 | 1.341 |
| DCert Buyer, Inc. | 0.000 | 10/16/2026 | 23,994,088 | 24,002,725 | 1.319 |
| B.C. Unlimited Liability Co. | 0.000 | 11/19/2026 | 23,681,080 | 23,440,480 | 1.288 |
| MED ParentCo L.P. | 0.000 | 8/31/2026 | 20,599,695 | 20,302,236 | 1.116 |
| SS&C Technologies, Inc. | 0.000 | 4/16/2025 | 19,233,724 | 19,161,598 | 1.053 |
| VICI Properties LLC | 0.000 | 12/20/2024 | 19,194,318 | 19,057,655 | 1.047 |
| Playtika Holding Corp. | 0.000 | 12/10/2024 | 18,722,215 | 18,806,465 | 1.034 |
| Bass Pro Group LLC | 0.000 | 2/26/2028 | 18,835,000 | 18,740,825 | 1.030 |
| Brand Energy & Infrastructure Services, Inc. | 0.000 | 6/21/2024 | 18,185,412 | 18,092,666 | 0.994 |
| Verisure Holding AB | 0.000 | 1/15/2028 | 14,605,000 | 17,632,773 | 0.969 |
| American Builders & Contractors Supply Co., Inc. | 0.000 | 1/15/2027 | 16,549,575 | 16,473,116 | 0.905 |
| Froneri Lux FinCo S.a.r.l. | 0.000 | 1/29/2027 | 13,670,000 | 16,409,100 | 0.902 |
| Biogroup-LCD | 0.000 | 1/28/2028 | 12,610,000 | 15,201,214 | 0.835 |
| BCP Renaissance Parent LLC | 0.000 | 10/31/2024 | 14,643,183 | 14,365,987 | 0.789 |
| Gainwell Acquisition Corp. | 0.000 | 10/1/2027 | 14,175,000 | 14,127,797 | 0.776 |
| Flex Acquisition Co., Inc. | 0.000 | 12/29/2023 | 14,065,504 | 14,050,173 | 0.772 |
| Clarios Global L.P. | 0.000 | 4/30/2026 | 14,005,565 | 14,014,389 | 0.770 |
| Froneri U.S., Inc. | 0.000 | 1/29/2027 | 14,124,025 | 13,992,389 | 0.769 |
| USI, Inc. | 0.000 | 5/16/2024 | 13,965,421 | 13,853,139 | 0.761 |
| Cheniere Corpus Christi Holdings LLC | 0.000 | 6/30/2024 | 13,777,016 | 13,708,130 | 0.753 |
| Diamond (BC) B.V. | 0.000 | 9/6/2024 | 11,040,184 | 13,258,733 | 0.729 |
| ADMI Corp. | 0.000 | 12/23/2027 | 13,155,000 | 13,091,593 | 0.719 |
| Staples, Inc. | 7.500 | 4/15/2026 | 13,050,000 | 13,078,710 | 0.719 |
| U.S. Foods, Inc. | 0.000 | 6/27/2023 | 13,017,198 | 12,892,363 | 0.709 |
| Gentiva Health Services, Inc. | 0.000 | 7/2/2025 | 12,720,417 | 12,728,431 | 0.700 |
| Lower Cadence Holdings LLC | 0.000 | 5/22/2026 | 12,884,858 | 12,632,573 | 0.694 |
| Sunshine Luxembourg S.a.r.l. | 0.000 | 10/1/2026 | 12,445,793 | 12,486,242 | 0.686 |
| Petco Animal Supplies, Inc. | 0.000 | 1/26/2023 | 12,464,106 | 12,452,390 | 0.684 |
| DCert Buyer, Inc. | 0.000 | 2/16/2029 | 12,370,000 | 12,431,850 | 0.683 |
| Petco Animal Supplies, Inc. | 0.000 | 2/24/2028 | 12,315,000 | 12,299,606 | 0.676 |
| Proampac PG Borrower LLC | 0.000 | 11/3/2025 | 12,265,000 | 12,295,663 | 0.676 |
| Hayward Industries, Inc. | 0.000 | 8/5/2024 | 12,173,696 | 12,161,035 | 0.668 |

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| Ziggo B.V. | 0.000 | 1/31/2029 | 9,985,000 | 12,021,024 | 0.661 |
| Penn National Gaming, Inc. | 0.000 | 10/15/2025 | 11,917,236 | 11,898,050 | 0.654 |
| William Morris Endeavor Entertainment LLC | 0.000 | 5/18/2025 | 12,501,794 | 11,832,073 | 0.650 |
| SRS Distribution, Inc. | 0.000 | 5/23/2025 | 11,860,107 | 11,783,689 | 0.648 |
| Staples, Inc. | 0.000 | 4/16/2026 | 11,991,995 | 11,746,519 | 0.646 |
| AlixPartners, LLP | 0.000 | 2/4/2028 | 11,600,000 | 11,594,780 | 0.637 |
| Dun & Bradstreet Corp. | 0.000 | 2/6/2026 | 11,557,376 | 11,571,823 | 0.636 |
| E.W. Scripps Co. | 0.000 | 5/1/2026 | 11,586,997 | 11,541,113 | 0.634 |
| Shutterfly, Inc. | 0.000 | 9/25/2026 | 11,376,708 | 11,411,294 | 0.627 |
| Loire Finco Luxembourg S.a.r.l. | 0.000 | 4/21/2027 | 11,412,722 | 11,284,329 | 0.620 |
| Frontier Communications Corp. | 0.000 | 10/8/2021 | 11,125,000 | 11,201,540 | 0.616 |
| Asurion LLC | 0.000 | 7/31/2027 | 11,095,000 | 11,053,394 | 0.607 |
| Traverse Midstream Partners LLC | 0.000 | 9/27/2024 | 11,020,372 | 10,944,662 | 0.601 |
| LBM Acquisition LLC | 0.000 | 12/17/2027 | 10,875,897 | 10,894,060 | 0.599 |
| BellRing Brands LLC | 0.000 | 10/21/2024 | 10,692,272 | 10,779,200 | 0.592 |
| DentalCorp Perfect Smile ULC | 0.000 | 6/6/2025 | 10,388,708 | 10,307,573 | 0.566 |
| JetBlue Airways Corp. | 0.000 | 6/17/2024 | 9,935,250 | 10,210,059 | 0.561 |
| Terrier Media Buyer, Inc. | 0.000 | 12/17/2026 | 9,952,870 | 9,940,429 | 0.546 |
| SkyMiles IP Ltd. | 0.000 | 10/20/2027 | 9,345,000 | 9,884,300 | 0.543 |
| Endure Digital, Inc. | 0.000 | 2/10/2028 | 9,920,000 | 9,870,400 | 0.542 |
| TransDigm, Inc. | 0.000 | 5/30/2025 | 10,000,675 | 9,867,666 | 0.542 |
| CSC Holdings LLC | 0.000 | 7/17/2025 | 9,664,747 | 9,603,472 | 0.528 |
| Weight Watchers International, Inc. | 8.625 | 12/1/2025 | 9,155,000 | 9,554,890 | 0.525 |
| Numericable Group S.A. | 0.000 | 7/31/2025 | 7,903,459 | 9,471,175 | 0.520 |
| Peer Holding B.V. | 0.000 | 3/8/2025 | 7,825,000 | 9,427,097 | 0.518 |
| MH Sub LLC | 0.000 | 9/13/2024 | 9,272,431 | 9,289,863 | 0.511 |
| Ultimate Software Group, Inc. | 0.000 | 5/4/2026 | 9,195,163 | 9,229,645 | 0.507 |
| Horizon Therapeutics USA Inc. | 0.000 | 2/26/2028 | 9,250,000 | 9,226,875 | 0.507 |
| MTN Infrastructure TopCo, Inc. | 0.000 | 11/15/2024 | 9,126,724 | 9,113,399 | 0.501 |
| Energizer Holdings, Inc. | 0.000 | 12/22/2027 | 9,075,000 | 9,071,189 | 0.499 |
| Scientific Games International, Inc. | 0.000 | 8/14/2024 | 9,157,372 | 9,005,268 | 0.495 |
| Carnival Corp. | 0.000 | 6/30/2025 | 8,676,400 | 8,994,564 | 0.494 |
| Trico Group LLC | 0.000 | 2/2/2024 | 8,840,523 | 8,979,762 | 0.493 |
| MPH Acquisition Holdings LLC | 0.000 | 6/7/2023 | 8,988,979 | 8,975,675 | 0.493 |
| EVO Payments International LLC | 0.000 | 12/22/2023 | 8,961,607 | 8,968,328 | 0.493 |
| Telenet Financing USD LLC | 0.000 | 4/30/2028 | 9,015,000 | 8,954,870 | 0.492 |
| UFC Holdings LLC | 0.000 | 4/29/2026 | 8,923,837 | 8,932,225 | 0.491 |
| Hyland Software, Inc. | 0.000 | 7/1/2024 | 8,882,283 | 8,910,085 | 0.490 |
| Hub International Ltd. | 0.000 | 4/25/2025 | 8,997,759 | 8,898,513 | 0.489 |
| Bellis Acquisition Company 1 PLC | 0.000 | 12/31/2026 | 7,260,000 | 8,801,253 | 0.484 |
| Lorca Finco plc | 0.000 | 9/17/2027 | 7,228,511 | 8,779,737 | 0.482 |
| IRB Holding Corp. | 0.000 | 12/15/2027 | 8,580,000 | 8,609,086 | 0.473 |
| Bass Pro Group LLC | 0.000 | 9/25/2024 | 8,401,395 | 8,405,344 | 0.462 |
| Virgin Media SFA Finance Ltd. | 0.000 | 11/15/2027 | 6,075,000 | 8,379,815 | 0.461 |
| Cano Health LLC | 0.000 | 11/19/2027 | 8,270,000 | 8,275,210 | 0.455 |

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| RealPage, Inc | 0.000 | 2/17/2028 | 8,215,000 | 8,218,450 | 0.452 |
| CP Atlas Buyer, Inc. | 0.000 | 11/23/2027 | 8,215,000 | 8,210,564 | 0.451 |
| TricorBraun Holdings, Inc. | 0.000 | 2/3/2028 | 8,195,000 | 8,182,216 | 0.450 |
| Concorde Midco Ltd | 0.000 | 2/29/2028 | 6,625,000 | 8,003,390 | 0.440 |
| Applecaramel Buyer LLC | 0.000 | 10/19/2027 | 7,865,288 | 7,892,108 | 0.434 |
| PetSmart, Inc. | 0.000 | 2/12/2028 | 7,660,000 | 7,710,250 | 0.424 |
| Sedgwick Claims Management Services, Inc. | 0.000 | 12/31/2025 | 7,714,164 | 7,653,068 | 0.421 |
| Weight Watchers International, Inc. | 0.000 | 11/29/2024 | 7,646,626 | 7,644,714 | 0.420 |
| Panther Commercial Holdings L.P | 0.000 | 1/7/2028 | 7,390,000 | 7,380,763 | 0.406 |
| Coty, Inc. | 0.000 | 4/7/2025 | 7,610,979 | 7,346,955 | 0.404 |
| Surf Holdings LLC | 0.000 | 3/5/2027 | 7,013,275 | 6,977,718 | 0.383 |
| Altice Financing S.A. | 0.000 | 1/31/2026 | 6,449,250 | 6,930,574 | 0.381 |
| Adevinta ASA | 0.000 | 10/13/2027 | 5,985,000 | 6,897,067 | 0.379 |
| Pathway Vet Alliance LLC | 0.000 | 3/31/2027 | 6,766,442 | 6,773,209 | 0.372 |
| Rodan & Fields LLC | 0.000 | 6/16/2025 | 7,712,780 | 6,687,597 | 0.368 |
| UPC Financing Partnership | 0.000 | 1/31/2029 | 6,672,500 | 6,680,841 | 0.367 |
| Newco Financing Partnership | 0.000 | 1/31/2029 | 6,672,500 | 6,680,841 | 0.367 |
| LTI Holdings, Inc. | 0.000 | 9/6/2025 | 6,814,344 | 6,673,219 | 0.367 |
| Atkins Nutritionals Holdings, Inc. | 0.000 | 7/7/2024 | 6,583,905 | 6,625,054 | 0.364 |
| Mileage Plus Holdings LLC | 0.000 | 6/25/2027 | 6,190,000 | 6,600,459 | 0.363 |
| Asurion LLC | 0.000 | 1/29/2028 | 6,355,000 | 6,527,792 | 0.359 |
| LogMeIn, Inc. | 0.000 | 8/31/2027 | 6,425,000 | 6,419,667 | 0.353 |
| Michaels Stores, Inc. | 0.000 | 10/1/2027 | 6,381,207 | 6,371,635 | 0.350 |
| Boyd Gaming Corp. | 0.000 | 9/15/2023 | 6,355,147 | 6,343,899 | 0.349 |
| Asurion LLC | 0.000 | 11/3/2024 | 6,277,063 | 6,257,479 | 0.344 |
| Groupe Inovie | 0.000 | 12/8/2027 | 5,090,000 | 6,155,713 | 0.338 |
| Change Healthcare Holdings LLC | 0.000 | 3/1/2024 | 6,148,704 | 6,152,208 | 0.338 |
| U.S. Foods, Inc. | 0.000 | 9/13/2026 | 6,220,138 | 6,117,505 | 0.336 |
| Grifols S.A. | 0.000 | 11/15/2027 | 5,053,699 | 6,098,945 | 0.335 |
| WEX, Inc. | 0.000 | 5/15/2026 | 6,060,806 | 6,034,684 | 0.332 |
| Asurion LLC | 0.000 | 11/3/2023 | 5,981,543 | 5,969,101 | 0.328 |
| Carnival Corp. | 5.750 | 3/1/2027 | 5,875,000 | 5,963,125 | 0.328 |
| Charter NEX US, Inc. | 0.000 | 12/1/2027 | 5,875,000 | 5,919,063 | 0.325 |
| Medallion Midland Acquisition LLC | 0.000 | 10/30/2024 | 5,780,587 | 5,730,007 | 0.315 |
| Entravision Communications Corp. | 0.000 | 11/29/2024 | 5,790,531 | 5,718,150 | 0.314 |
| Packaging Coordinators Midco, Inc. | 0.000 | 11/30/2027 | 5,630,000 | 5,646,890 | 0.310 |
| Western Digital Corp. | 0.000 | 4/29/2023 | 5,323,319 | 5,321,403 | 0.292 |
| Peraton Holding Corp | 0.000 | 2/19/2028 | 5,289,464 | 5,309,299 | 0.292 |
| CenturyLink, Inc. | 0.000 | 3/15/2027 | 5,279,218 | 5,256,412 | 0.289 |
| Flex Acquisition Co., Inc. | 0.000 | 6/29/2025 | 5,172,092 | 5,128,801 | 0.282 |
| Charter Communications Operating LLC | 0.000 | 2/1/2027 | 5,111,181 | 5,103,361 | 0.280 |
| Cinemark USA, Inc. | 0.000 | 3/31/2025 | 5,261,440 | 5,086,076 | 0.280 |
| Banjay Entertainment S.A.S | 0.000 | 3/4/2025 | 4,185,000 | 5,048,909 | 0.277 |
| Jacobs Douwe Egberts International B.V. | 0.000 | 11/1/2025 | 5,000,000 | 4,996,900 | 0.275 |
| Blitz 20-487 GmbH | 0.000 | 2/11/2028 | 4,055,000 | 4,903,424 | 0.269 |

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| Catalent Pharma Solutions, Inc. | 0.000 | 5/18/2026 | 4,818,789 | 4,826,307 | 0.265 |
| Catalent Pharma Solutions Inc. | 0.000 | 5/18/2026 | 4,818,789 | 4,824,813 | 0.265 |
| Boels Topholding B.V. | 0.000 | 2/6/2027 | 3,980,000 | 4,816,238 | 0.265 |
| DuPage Medical Group Ltd. | 0.000 | 8/15/2024 | 4,678,004 | 4,675,665 | 0.257 |
| NorthRiver Midstream Finance L.P. | 0.000 | 10/1/2025 | 4,615,595 | 4,574,470 | 0.251 |
| Gray Television, Inc. | 0.000 | 1/2/2026 | 4,573,054 | 4,568,298 | 0.251 |
| Cinemark USA, Inc. | 5.125 | 12/15/2022 | 4,605,000 | 4,564,706 | 0.251 |
| Elanco Animal Health, Inc. | 0.000 | 8/1/2027 | 4,554,102 | 4,542,716 | 0.250 |
| E.W. Scripps Co. | 0.000 | 1/7/2028 | 4,535,000 | 4,538,537 | 0.249 |
| CCC Information Services, Inc. | 0.000 | 4/29/2024 | 4,524,781 | 4,531,161 | 0.249 |
| E2open, LLC | 0.000 | 10/29/2027 | 4,510,000 | 4,511,398 | 0.248 |
| Harbor Freight Tools USA, Inc. | 0.000 | 10/19/2027 | 4,492,328 | 4,511,061 | 0.248 |
| Belron Finance U.S. LLC | 0.000 | 11/7/2024 | 4,496,393 | 4,496,393 | 0.247 |
| EG Group Ltd. | 0.000 | 2/7/2025 | 3,765,343 | 4,494,420 | 0.247 |
| Zelis Healthcare Corporation | 0.000 | 9/30/2026 | 4,467,305 | 4,471,639 | 0.246 |
| CHG PPC Parent LLC | 0.000 | 3/31/2025 | 4,489,875 | 4,467,426 | 0.246 |
| Weber-Stephen Products LLC | 0.000 | 10/30/2027 | 4,435,000 | 4,448,305 | 0.244 |
| Endo International plc | 0.000 | 4/29/2024 | 4,467,131 | 4,435,504 | 0.244 |
| Wilsonart LLC | 0.000 | 12/19/2023 | 4,372,143 | 4,372,143 | 0.240 |
| Carnival Corp. | 0.000 | 6/30/2025 | 3,498,485 | 4,322,110 | 0.238 |
| Elsan SAS | 0.000 | 2/5/2028 | 3,565,000 | 4,314,429 | 0.237 |
| 84 Lumber Co. | 0.000 | 11/6/2026 | 4,250,000 | 4,253,188 | 0.234 |
| Envision Healthcare Corp. | 0.000 | 10/10/2025 | 4,949,495 | 4,246,667 | 0.233 |
| Quikrete Holdings, Inc. | 0.000 | 2/1/2027 | 4,227,970 | 4,215,370 | 0.232 |
| Filtration Group Corporation | 0.000 | 3/29/2025 | 4,109,700 | 4,123,057 | 0.227 |
| Verscend Holding Corp. | 0.000 | 8/27/2025 | 4,096,196 | 4,115,448 | 0.226 |
| eResearchTechnology, Inc. | 0.000 | 2/4/2027 | 4,095,000 | 4,109,210 | 0.226 |
| Ensemble RCM LLC | 0.000 | 8/3/2026 | 4,095,000 | 4,100,774 | 0.225 |
| IQVIA, Inc. | 0.000 | 6/11/2025 | 3,392,536 | 4,090,975 | 0.225 |
| Camelot U.S. Acquisition 1 Co. | 0.000 | 10/30/2026 | 4,000,000 | 4,013,320 | 0.221 |
| E.W. Scripps Co. | 0.000 | 10/2/2024 | 3,785,873 | 3,779,551 | 0.208 |
| Verisure Holding AB | 0.000 | 7/20/2026 | 3,075,000 | 3,719,418 | 0.204 |
| Minotaur Acquisition, Inc. | 0.000 | 3/27/2026 | 3,696,402 | 3,702,168 | 0.203 |
| AFG Holdings, Inc. | 0.000 | | 175,508 | 3,685,668 | 0.203 |
| INEOS Styrolution U.S. Holding LLC | 0.000 | 1/29/2026 | 3,665,000 | 3,678,744 | 0.202 |
| Lifescan Global Corp. | 0.000 | 10/1/2024 | 3,740,837 | 3,624,721 | 0.199 |
| Cinemark USA, Inc. | 4.875 | 6/1/2023 | 3,645,000 | 3,607,493 | 0.198 |
| CityCenter Holdings LLC | 0.000 | 4/18/2024 | 3,596,372 | 3,564,220 | 0.196 |
| CSC Holdings LLC | 0.000 | 4/15/2027 | 3,536,156 | 3,521,234 | 0.194 |
| CPI Holdco LLC | 0.000 | 11/4/2026 | 3,472,538 | 3,483,407 | 0.191 |
| Texgen Power LLC | 0.000 | | 112,212 | 3,478,572 | 0.191 |
| Seattle Spinco, Inc. | 0.000 | 6/21/2024 | 3,307,631 | 3,271,810 | 0.180 |
| Revlon Consumer Products Corp. | 0.000 | 9/7/2023 | 7,027,678 | 3,250,301 | 0.179 |
| Hyperion Insurance Group Ltd. | 0.000 | 11/12/2027 | 3,216,348 | 3,219,371 | 0.177 |
| Reynolds Group Holdings, Inc. | 0.000 | 2/5/2023 | 3,198,633 | 3,189,644 | 0.175 |

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| NEP/NCP Holdco, Inc. | 0.000 | 10/20/2025 | 3,213,939 | 3,124,399 | 0.172 |
| BCP Raptor LLC | 0.000 | 6/24/2024 | 3,250,563 | 3,099,639 | 0.170 |
| Q-Park Holding I B.V. | 2.000 | 3/31/2026 | 2,660,000 | 3,069,186 | 0.169 |
| Peraton Holding Corp | 0.000 | 2/1/2028 | 3,005,536 | 3,016,807 | 0.166 |
| Truck Hero, Inc. | 0.000 | 1/31/2028 | 2,995,000 | 2,997,126 | 0.165 |
| Genworth Holdings, Inc. | 4.800 | 2/15/2024 | 3,175,000 | 2,984,500 | 0.164 |
| Blackhawk Network Holdings, Inc. | 0.000 | 6/15/2026 | 3,010,000 | 2,964,850 | 0.163 |
| Crown Finance U.S., Inc. | 0.000 | 5/23/2024 | 2,255,317 | 2,869,891 | 0.158 |
| MH Sub I, LLC | 0.000 | 2/12/2029 | 2,815,000 | 2,839,631 | 0.156 |
| Adient U.S. LLC | 0.000 | 5/6/2024 | 2,819,547 | 2,827,187 | 0.155 |
| BCP Raptor LLC | 0.000 | 11/3/2025 | 2,981,487 | 2,811,930 | 0.155 |
| Houghton Mifflin Harcourt Publishers, Inc. | 0.000 | 11/22/2024 | 2,849,675 | 2,808,953 | 0.154 |
| Beacon Roofing Supply, Inc. | 0.000 | 1/2/2025 | 2,810,550 | 2,801,950 | 0.154 |
| Sunshine Investments B.V. | 0.000 | 3/28/2025 | 2,310,000 | 2,789,752 | 0.153 |
| American Airlines, Inc. | 0.000 | 12/15/2023 | 2,925,000 | 2,758,655 | 0.152 |
| Vine Oil & Gas L.P. / Vine Oil & Gas Finance Corp. | 8.750 | 4/15/2023 | 2,755,000 | 2,748,113 | 0.151 |
| Ziggo Financing Partnership | 0.000 | 4/30/2028 | 2,750,000 | 2,733,198 | 0.150 |
| PAI Holdco, Inc. | 0.000 | 10/28/2027 | 2,695,000 | 2,715,213 | 0.149 |
| Atento Luxco 1 S.A. | 8.000 | 2/10/2026 | 2,585,000 | 2,712,492 | 0.149 |
| Nexstar Broadcasting, Inc. | 0.000 | 9/18/2026 | 2,698,001 | 2,700,537 | 0.148 |
| Staples, Inc. | 10.750 | 4/15/2027 | 2,825,000 | 2,697,875 | 0.148 |
| Ford Motor Credit Co. LLC | 3.087 | 1/9/2023 | 2,650,000 | 2,688,955 | 0.148 |
| Vertical U.S. Newco, Inc. | 0.000 | 7/30/2027 | 2,663,875 | 2,684,520 | 0.148 |
| Teva Pharmaceutical Finance Netherlands B.V. | 2.800 | 7/21/2023 | 2,725,000 | 2,670,500 | 0.147 |
| Ryan Specialty Group LLC | 0.000 | 9/1/2027 | 2,618,438 | 2,621,711 | 0.144 |
| Banijay Group SAS | 6.500 | 3/1/2026 | 2,190,000 | 2,596,105 | 0.143 |
| Genworth Holdings, Inc. | 7.625 | 9/24/2021 | 2,600,000 | 2,587,000 | 0.142 |
| Aramark Services, Inc. | 0.000 | 1/15/2027 | 2,614,889 | 2,586,282 | 0.142 |
| Athenahealth, Inc. | 0.000 | 2/11/2026 | 2,470,000 | 2,483,437 | 0.136 |
| Bausch Health Americas, Inc. | 0.000 | 6/2/2025 | 2,451,120 | 2,453,277 | 0.135 |
| LTI Holdings, Inc. | 0.000 | 9/6/2026 | 2,440,000 | 2,409,500 | 0.132 |
| PowerTeam Services LLC | 0.000 | 3/6/2026 | 2,330,000 | 2,260,100 | 0.124 |
| NIC Acquisition Corp. | 0.000 | 12/29/2027 | 2,240,000 | 2,238,141 | 0.123 |
| Genworth Holdings, Inc. | 6.500 | 6/15/2034 | 2,325,000 | 2,194,219 | 0.121 |
| Lifescan Global Corp. | 0.000 | 10/1/2025 | 2,500,000 | 2,187,500 | 0.120 |
| Navistar International Corp. | 0.000 | 11/6/2024 | 2,086,411 | 2,085,890 | 0.115 |
| Hyland Software, Inc. | 0.000 | 7/7/2025 | 2,046,000 | 2,059,647 | 0.113 |
| United Group B.V. | 3.250 | 2/15/2026 | 1,705,000 | 2,000,597 | 0.110 |
| Banijay Group U.S. Holding, Inc. | 0.000 | 3/1/2025 | 1,995,000 | 1,987,519 | 0.109 |
| By Crown Parent LLC | 0.000 | 2/2/2026 | 1,984,353 | 1,986,834 | 0.109 |
| NIC Acquisition Corp. | 0.000 | 12/29/2028 | 1,960,000 | 1,974,700 | 0.109 |
| Navicure, Inc. | 0.000 | 10/22/2026 | 1,965,075 | 1,969,988 | 0.108 |
| International Textile Group, Inc. | 0.000 | 5/1/2025 | 3,500,000 | 1,925,000 | 0.106 |

Full Portfolio Holdings* as of February 28, 2021

| Security | Coupon | Maturity | Shares/Par | Market Value | % of Net Assets |
|--|--------|------------|------------|--------------|-----------------|
| United States Steel Corp. | 6.875 | 3/1/2029 | 1,950,000 | 1,912,219 | 0.105 |
| APX Group, Inc. | 7.625 | 9/1/2023 | 1,825,000 | 1,897,453 | 0.104 |
| Cornerstone Building Brands, Inc. | 0.000 | 4/12/2025 | 1,820,332 | 1,820,332 | 0.100 |
| DISH DBS Corp. | 5.875 | 11/15/2024 | 1,700,000 | 1,780,886 | 0.098 |
| Mohegan Gaming & Entertainment | 8.000 | 2/1/2026 | 1,800,000 | 1,775,484 | 0.098 |
| Photo Holdings Merger Sub, Inc. | 8.500 | 10/1/2026 | 1,650,000 | 1,769,988 | 0.097 |
| Freedom Mortgage Corp. | 7.625 | 5/1/2026 | 1,650,000 | 1,765,500 | 0.097 |
| MPH Acquisition Holdings LLC | 5.750 | 11/1/2028 | 1,775,000 | 1,761,688 | 0.097 |
| Home Point Capital, Inc. | 5.000 | 2/1/2026 | 1,765,000 | 1,756,175 | 0.097 |
| Banco Santander S.A. | 1.000 | 12/15/2024 | 1,595,000 | 1,744,320 | 0.096 |
| Bombardier, Inc. | 6.125 | 5/15/2021 | 1,450,000 | 1,744,250 | 0.096 |
| Specialty Building Products Holdings LLC / SBP Finance Corp. | 6.375 | 9/30/2026 | 1,665,000 | 1,727,438 | 0.095 |
| Carnival Corp. | 7.625 | 3/1/2026 | 1,630,000 | 1,713,538 | 0.094 |
| Radiate Holdco LLC | 0.000 | 9/25/2026 | 1,690,000 | 1,694,986 | 0.093 |
| Dynacast International LLC | 0.000 | 7/19/2025 | 1,665,000 | 1,665,000 | 0.092 |
| Petroleos Mexicanos | 4.750 | 2/26/2029 | 1,400,000 | 1,651,418 | 0.091 |
| Spirit Aerosystems, Inc. | 0.000 | 1/15/2025 | 1,640,000 | 1,646,150 | 0.090 |
| Asurion LLC | 0.000 | 12/23/2026 | 1,578,188 | 1,573,012 | 0.086 |
| KCA Deutag Alpha Ltd. | 0.000 | 2/28/2023 | 3,115,963 | 1,495,662 | 0.082 |
| Altice France S.A. | 0.000 | 7/31/2025 | 1,484,134 | 1,464,262 | 0.080 |
| UPC Broadband Holding B.V. | 0.000 | 1/31/2029 | 1,197,500 | 1,449,771 | 0.080 |
| UPC Broadband Holding B.V. | 0.000 | 1/31/2029 | 1,197,500 | 1,449,771 | 0.080 |
| UTEX Industries Inc. | 0.000 | | 45,145 | 1,427,515 | 0.078 |
| Genworth Holdings, Inc. | 4.900 | 8/15/2023 | 1,500,000 | 1,425,000 | 0.078 |
| Froneri U.S., Inc. | 0.000 | 1/31/2028 | 1,405,000 | 1,419,935 | 0.078 |
| Delta (LUX) S.a.r.l. | 0.000 | 2/1/2024 | 1,403,529 | 1,394,757 | 0.077 |
| USS Ultimate Holdings, Inc. | 0.000 | 8/25/2024 | 1,314,778 | 1,316,974 | 0.072 |
| Caesars Entertainment, Inc. | 0.000 | | 13,792 | 1,288,724 | 0.071 |
| Rossini S.a.r.l. | 3.875 | 10/30/2025 | 1,055,000 | 1,274,502 | 0.070 |
| Maxar Technologies Ltd. | 0.000 | 10/4/2024 | 1,185,502 | 1,173,434 | 0.064 |
| MercadoLibre, Inc. | 3.125 | 1/14/2031 | 1,150,000 | 1,134,475 | 0.062 |
| Cineworld Group plc | 0.000 | | 1,381,033 | 1,121,724 | 0.062 |
| Ascent Resources - Marcellus LLC | 0.000 | | 2,757,276 | 1,087,766 | 0.060 |
| Houghton Mifflin Harcourt Publishers, Inc. | 9.000 | 2/15/2025 | 1,000,000 | 1,060,000 | 0.058 |
| Royal Caribbean Cruises Ltd. | 9.125 | 6/15/2023 | 855,000 | 938,363 | 0.052 |
| Antero Resources Corp. | 7.625 | 2/1/2029 | 875,000 | 932,969 | 0.051 |
| Unifin Financiera S.A.B. de C.V. | 9.875 | 1/28/2029 | 885,000 | 927,038 | 0.051 |
| 1011778 BC ULC / New Red Finance, Inc. | 5.750 | 4/15/2025 | 860,000 | 916,975 | 0.050 |
| American Airlines, Inc. | 0.000 | 4/28/2023 | 975,000 | 913,458 | 0.050 |
| Range Resources Corp. | 5.000 | 3/15/2023 | 875,000 | 879,375 | 0.048 |
| Altice France S.A. | 5.125 | 1/15/2029 | 850,000 | 854,688 | 0.047 |
| DentalCorp Perfect Smile ULC | 0.000 | 6/6/2026 | 820,000 | 815,900 | 0.045 |
| Hawaiian Brand Intellect | 5.750 | 1/20/2026 | 750,000 | 790,785 | 0.043 |
| Range Resources Corp. | 8.250 | 1/15/2029 | 720,000 | 773,784 | 0.043 |

Full Portfolio Holdings* as of February 28, 2021

| Security | Coupon | Maturity | Shares/Par | Market Value | % of Net Assets |
|--|--------|------------|-------------|---------------|-----------------|
| Ameriforge Group, Inc. | 0.000 | 6/8/2022 | 1,321,249 | 766,325 | 0.042 |
| United Group B.V. | 4.000 | 11/15/2027 | 635,000 | 756,353 | 0.042 |
| BCPE Ulysses Intermediate, Inc. (7.75% Cash, 8.50% PIK) | 7.750 | 4/1/2027 | 720,000 | 732,600 | 0.040 |
| EnLink Midstream Partners L.P. | 5.050 | 4/1/2045 | 905,000 | 719,475 | 0.040 |
| Goldstory SASU | 5.500 | 3/1/2026 | 545,000 | 668,216 | 0.037 |
| Verisure Holding AB | 0.000 | 10/20/2022 | 538,162 | 650,132 | 0.036 |
| Foresight Energy LLC | 0.000 | | 71,082 | 630,144 | 0.035 |
| EnLink Midstream Partners L.P. | 5.450 | 6/1/2047 | 750,000 | 620,625 | 0.034 |
| MA FinanceCo. LLC | 0.000 | 6/21/2024 | 479,004 | 473,817 | 0.026 |
| MI Windows and Doors, Inc. | 0.000 | 12/18/2027 | 345,000 | 347,301 | 0.019 |
| Quest Software U.S. Holdings, Inc. | 0.000 | 5/18/2026 | 250,000 | 249,375 | 0.014 |
| PES Holdings LLC | 0.000 | 12/31/2022 | 13,146,361 | 230,061 | 0.013 |
| UTEX Industries Inc. | 0.000 | 12/3/2025 | 221,449 | 201,888 | 0.011 |
| Ultimate Software Group, Inc. | 0.000 | 5/3/2027 | 195,000 | 201,094 | 0.011 |
| Anvil International, LLC | 0.000 | 5/28/2026 | 200,000 | 194,800 | 0.011 |
| Optiv Security, Inc. | 0.000 | 2/1/2024 | 200,000 | 190,250 | 0.010 |
| Flexential Intermediate Corp. | 0.000 | 8/1/2024 | 200,000 | 187,678 | 0.010 |
| Equinox Holdings, Inc. | 0.000 | 3/8/2024 | 200,000 | 179,250 | 0.010 |
| Froneri International Ltd. | 0.000 | 1/31/2028 | 145,000 | 176,138 | 0.010 |
| Sports Authority, Inc. | 0.000 | 11/16/2021 | 13,021,415 | 13,021 | 0.001 |
| Philadelphia Energy Solutions | 0.000 | | 544,947 | 5,449 | 0.000 |
| BlackRock Liquidity Funds, FedFund Portfolio, Institutional Class, 0.03% | 0.025 | 12/31/2030 | 488 | 488 | 0.000 |
| PetSmart, Inc. | 0.000 | 3/11/2022 | 0 | 0 | 0.000 |
| KCA Deutag | 0.000 | | 418,220,006 | 0 | 0.000 |
| Sable Permian Resources LLC | 0.000 | | 6,100 | 0 | 0.000 |
| OTHER ASSETS LESS LIABILITIES | | | | (150,378,075) | (8.264) |
| TOTAL NET ASSETS | | | | 1,819,646,502 | |

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. A discussion of the Fund's policy may be viewed in the Fund's Statement of Additional Information on hartfordfunds.com. Please note that certain Fund holdings (including, but not limited to, foreign currencies, currency contracts, equity and debt futures, equity and debt options, equity swaps and short-term investments) may have been included under "Other Assets" and may not be listed separately. For a complete list of portfolio holdings, please contact Hartford Funds at 888-843-7824.

Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in a fund's full prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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