

Full Portfolio Holdings\* as of March 31, 2022

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>BASE CURRENCY</b>					
US DOLLAR	0.000		650,294	650,294	0.13%
<b>COMMON STOCKS</b>					
Kelly Topco Shares	0.000		2,907	333,055	0.07%
Texgen Power LLC	0.000		13,865	322,361	0.06%
Ascent Resources - Marcellus LLC	0.000		190,736	238,420	0.05%
Foresight Energy LLC	0.000		13,824	221,177	0.04%
UTEX Industries, Inc.	0.000		3,079	190,898	0.04%
AFG Holdings, Inc.	0.000		34,814	34,814	0.01%
<b>CONVERTIBLE BONDS</b>					
Trainline plc	1.000	1/14/2026	1,100,000	1,217,425	0.24%
JetBlue Airways Corp.	0.500	4/1/2026	1,100,000	1,023,482	0.20%
<b>CORPORATE BONDS</b>					
Scientific Games International, Inc.	7.000	5/15/2028	3,100,000	3,213,119	0.63%
Tecta America Corp.	5.000	4/10/2028	2,989,975	2,956,338	0.58%
Home Point Capital, Inc.	5.000	2/1/2026	3,570,000	2,924,937	0.57%
WMG Acquisition Corp.	2.582	1/20/2028	2,655,000	2,627,335	0.51%
LSF9 Atlantis Holdings LLC / Victra Finance Corp.	7.750	2/15/2026	2,450,000	2,368,084	0.46%
Beacon Roofing Supply, Inc.	2.707	5/19/2028	2,275,839	2,239,266	0.44%
Clydesdale Acquisition Holdings INC.	8.750	4/15/2030	1,990,000	1,873,088	0.37%
WW International, Inc.	4.500	4/15/2029	2,225,000	1,801,649	0.35%
Carnival Corp.	7.625	3/1/2026	1,760,000	1,773,482	0.35%
Freedom Mortgage Corp.	8.250	4/15/2025	1,715,000	1,709,821	0.33%
EP Purchaser, LLC	4.506	11/6/2028	1,655,000	1,640,866	0.32%
PetVet Care Centers LLC	4.250	2/14/2025	1,540,634	1,531,005	0.30%
Aveanna Healthcare, LLC	7.500	12/10/2029	1,575,000	1,496,250	0.29%
Staples, Inc.	10.750	4/15/2027	1,650,000	1,466,792	0.29%
Specialty Building Products Holdings, LLC	4.250	10/15/2028	1,235,000	1,203,359	0.24%
Cast and Crew Payroll, LLC	0.000	2/9/2026	1,196,915	1,187,507	0.23%
Credit Suisse Group AG	6.250	12/18/2024	1,125,000	1,133,438	0.22%
Teva Pharmaceutical Finance Netherlands B.V.	4.500	3/1/2025	1,000,000	1,112,777	0.22%
WP CityMD Bidco LLC	3.750	12/22/2028	1,035,000	1,028,210	0.20%
Staples, Inc.	7.500	4/15/2026	1,050,000	1,019,660	0.20%
Altice France S.A.	4.250	10/15/2029	905,000	907,298	0.18%
Constellium SE	3.125	7/15/2029	875,000	885,014	0.17%
Cinemark USA, Inc.	5.875	3/15/2026	875,000	855,313	0.17%
United Wholesale Mortgage LLC	5.500	11/15/2025	850,000	824,500	0.16%
Life Time, Inc.	8.000	4/15/2026	775,000	771,792	0.15%
Frontier Communications Holdings LLC	5.875	11/1/2029	825,000	757,804	0.15%
OT Merger Corp.	7.875	10/15/2029	850,000	735,250	0.14%
Ascend Learning, LLC	6.250	12/10/2029	730,000	724,525	0.14%

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Energizer Gamma Acquisition B.V.	3.500	6/30/2029	740,000	719,401	0.14%
Cano Health LLC	4.507	11/23/2027	719,461	707,324	0.14%
Pearl Intermediate Parent LLC	6.707	2/13/2026	705,000	699,275	0.14%
Caesars Entertainment, Inc.	8.125	7/1/2027	650,000	697,018	0.14%
Unifin Financiera S.A.B. de C.V.	9.875	1/28/2029	1,185,000	696,899	0.14%
United Group B.V	5.250	2/1/2030	670,000	692,174	0.14%
Michaels Cos, Inc.	7.875	5/1/2029	800,000	681,000	0.13%
Verisure Holding AB	3.250	2/15/2027	650,000	674,121	0.13%
Banijay Group SAS	6.500	3/1/2026	600,000	663,229	0.13%
Mauser Packaging Solutions Holding Co.	4.750	4/15/2024	600,000	657,466	0.13%
Wynn Macau Ltd.	5.125	12/15/2029	775,000	656,813	0.13%
IQVIA Inc.	2.000	3/7/2024	600,000	652,632	0.13%
Photo Holdings Merger Sub, Inc.	8.500	10/1/2026	660,000	628,940	0.12%
Tecomet Inc.	4.500	5/1/2024	623,355	582,837	0.11%
Artera Services LLC	9.033	12/4/2025	575,000	567,813	0.11%
APX Group, Inc.	5.750	7/15/2029	620,000	567,300	0.11%
Scientific Games International, Inc.	3.375	2/15/2026	500,000	560,186	0.11%
Altice France S.A.	4.125	1/15/2029	550,000	550,636	0.11%
CIFI Holdings Group Co., Ltd.	5.950	10/20/2025	650,000	539,500	0.11%
Freedom Mortgage Corp.	8.125	11/15/2024	525,000	523,031	0.10%
Petroleos Mexicanos	4.750	2/26/2029	500,000	511,751	0.10%
Condor Merger Sub, Inc.	7.375	2/15/2030	475,000	454,813	0.09%
Freedom Mortgage Corp.	7.625	5/1/2026	450,000	429,750	0.08%
United Group B.V.	4.875	2/1/2029	395,000	427,137	0.08%
BCPE Ulysses Intermediate, Inc.	7.750	4/1/2027	470,000	426,525	0.08%
Freedom Mortgage Corp.	6.625	1/15/2027	450,000	417,249	0.08%
United Wholesale Mortgage LLC	5.750	6/15/2027	445,000	412,738	0.08%
Houghton Mifflin Harcourt Publishers, Inc.	9.000	2/15/2025	350,000	365,750	0.07%
Aveanna Healthcare, LLC	0.000	7/17/2028	364,182	354,076	0.07%
Country Garden Holdings Co., Ltd.	5.625	1/14/2030	500,000	350,000	0.07%
Country Garden Holdings Co., Ltd.	5.125	1/14/2027	400,000	288,000	0.06%
Country Garden Holdings Co., Ltd.	4.800	8/6/2030	400,000	276,000	0.05%
eG Global Finance plc	6.250	10/30/2025	250,000	275,424	0.05%
CIFI Holdings Group Co., Ltd.	6.000	7/16/2025	275,000	228,250	0.04%
Southwestern Energy Co.	5.375	2/1/2029	224,000	227,640	0.04%
Times China Holdings Ltd.	6.750	7/8/2025	550,000	220,138	0.04%
Southwestern Energy Co.	5.375	3/15/2030	205,000	208,323	0.04%
MicroStrategy, Inc.	6.125	6/15/2028	205,000	199,471	0.04%
CIFI Holdings Group Co., Ltd.	4.450	8/17/2026	200,000	161,000	0.03%
Yuzhou Group Holdings Co., Ltd.	8.500	2/26/2024	1,225,000	159,250	0.03%
Credit Acceptance Corp.	5.125	12/31/2024	40,000	40,144	0.01%
Great Canadian Gaming Corp.	4.934	11/1/2026	1,102,238	1,095,007	0.21%
Organon & Co	3.000	6/2/2028	387,075	421,312	0.08%
<b>EXCHANGE-TRADED FUNDS</b>					
SPDR Blackstone	0.000		200,200	9,000,992	1.76%

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Invesco Senior Loan ETF	0.000		290,400	6,322,008	1.24%
<b>SENIOR FLOATING RATE INTERESTS</b>					
MPH Acquisition Holdings LLC	4.758	9/1/2028	5,137,125	4,982,395	0.97%
Great Outdoors Group, LLC	4.500	3/6/2028	3,595,511	3,577,533	0.70%
PECF USS Intermediate Holding III Corporation	4.758	12/15/2028	2,878,750	2,847,919	0.56%
Endure Digital Inc.	4.250	2/10/2028	2,278,775	2,210,412	0.43%
TricorBraun Holdings, Inc.	3.750	3/3/2028	2,186,325	2,128,322	0.42%
Avantor, Inc.	2.750	11/8/2027	1,263,650	1,252,138	0.24%
Carnival Corp.	4.000	10/18/2028	578,550	564,809	0.11%
Crown Finance U.S., Inc.	9.250	2/28/2025	505,748	537,676	0.11%
Medallion Midland Acquisition LLC	4.500	10/18/2028	513,072	506,982	0.10%
Crocs Inc	4.447	2/17/2029	13,540,000	13,187,012	2.58%
Caesars Resort Collection LLC	3.207	12/23/2024	9,501,920	9,442,533	1.85%
Flex Acquisition Co., Inc.	3.214	6/29/2025	8,641,532	8,620,533	1.69%
McAfee, LLC	4.500	3/1/2029	8,620,000	8,544,575	1.67%
Staples, Inc.	5.317	4/16/2026	8,357,363	7,881,161	1.54%
Crown Finance U.S., Inc.	3.506	2/28/2025	10,189,033	7,837,913	1.53%
Shutterfly, Inc.	6.006	9/25/2026	7,866,650	7,194,051	1.41%
Pathway Vet Alliance LLC	4.207	3/31/2027	6,920,620	6,838,472	1.34%
LBM Acquisition LLC	4.500	12/17/2027	6,954,152	6,774,248	1.33%
Bausch Health Companies Inc.	0.000	1/27/2027	6,795,000	6,718,556	1.31%
EyeCare Partners LLC	4.756	2/18/2027	6,333,051	6,242,045	1.22%
Verisure Holding AB	3.250	3/27/2028	5,690,000	6,140,030	1.20%
B.C. Unlimited Liability Co.	2.207	11/19/2026	5,845,292	5,712,545	1.12%
Asurion LLC	5.707	1/31/2028	5,647,260	5,528,667	1.08%
LSF9 Atlantis Holdings LLC	0.000	3/29/2029	5,355,000	5,247,900	1.03%
USI, Inc.	4.006	5/16/2024	5,239,961	5,200,557	1.02%
Polaris Newco LLC	4.500	6/2/2028	5,169,873	5,127,221	1.00%
BWAY Holding Co.	3.481	4/3/2024	5,032,862	4,955,256	0.97%
WW International, Inc.	4.000	4/13/2028	5,344,283	4,849,937	0.95%
Entegris, Inc.	0.000	3/2/2029	4,795,000	4,779,033	0.93%
Athenahealth, Inc.	4.000	2/15/2029	4,677,246	4,619,950	0.90%
Mattress Firm Inc	5.640	9/25/2028	4,698,225	4,589,602	0.90%
DCert Buyer, Inc.	4.457	10/16/2026	4,601,242	4,562,269	0.89%
PODS LLC	3.750	3/31/2028	4,486,338	4,433,086	0.87%
MED ParentCo L.P.	4.707	8/31/2026	4,389,500	4,335,992	0.85%
Setanta Aircraft Leasing Designated Activity Company	3.006	11/5/2028	4,385,000	4,315,585	0.84%
Froneri International Ltd.	2.375	1/29/2027	3,990,000	4,243,514	0.83%
DirecTV Financing LLC	5.750	8/2/2027	4,025,325	4,016,429	0.79%
MH Sub LLC	3.957	9/13/2024	4,034,217	3,979,876	0.78%
UFC Holdings LLC	3.500	4/29/2026	4,016,106	3,970,925	0.78%
Frontier Communications Corp.	4.813	5/1/2028	3,808,223	3,744,740	0.73%
II-VI Incorporated	0.000	12/1/2028	3,660,000	3,632,550	0.71%
Biogroup-LCD	3.000	2/9/2028	3,285,000	3,534,095	0.69%

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Hub International Ltd.	3.267	4/25/2025	3,575,000	3,530,670	0.69%
Numericable Group S.A.	3.000	7/31/2025	3,232,393	3,496,737	0.68%
ADMI Corp.	3.875	12/23/2027	3,551,937	3,485,907	0.68%
SRAM LLC	3.251	5/18/2028	3,459,269	3,414,575	0.67%
DCert Buyer, Inc.	7.457	2/19/2029	3,450,000	3,402,563	0.67%
Loire Finco Luxembourg S.a.r.l.	3.707	4/21/2027	3,429,381	3,382,227	0.66%
Asurion LLC	5.707	1/20/2029	3,310,000	3,231,388	0.63%
Clydesdale Acquisition Holding, Inc.	0.000	3/30/2029	3,210,000	3,156,489	0.62%
Acrisure LLC	3.957	2/15/2027	3,197,649	3,147,030	0.62%
Asurion LLC	3.457	11/3/2024	3,138,604	3,094,884	0.61%
Sedgwick Claims Management Services, Inc.	3.707	12/31/2025	3,129,243	3,094,039	0.61%
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	3,240,170	3,085,808	0.60%
LTI Holdings, Inc.	3.957	9/6/2025	3,127,325	3,052,395	0.60%
Belron Finance U.S. LLC	2.750	4/13/2028	2,700,000	2,934,126	0.57%
MajorDrive Holdings LLC	4.563	6/1/2028	2,786,078	2,739,077	0.54%
Horizon Therapeutics USA, Inc.	2.250	3/15/2028	2,649,975	2,620,163	0.51%
Camelot U.S. Acquisition 1 Co.	3.457	10/30/2026	2,621,253	2,589,589	0.51%
Lorca Finco Plc	3.750	9/17/2027	2,315,000	2,524,884	0.49%
Sunshine Luxembourg S.a.r.l.	4.756	10/1/2026	2,514,309	2,495,452	0.49%
IVC Acquisition Ltd	0.000	2/13/2026	2,205,000	2,416,254	0.47%
Accelerated Health Systems, LLC	0.000	2/15/2029	2,435,000	2,415,228	0.47%
Carnival Corp.	3.750	6/30/2025	2,479,131	2,407,236	0.47%
Filtration Group Corporation	4.000	10/21/2028	2,398,988	2,369,000	0.46%
Mitchell International, Inc.	4.250	10/15/2028	2,380,000	2,338,088	0.46%
Cable One, Inc.	2.457	5/3/2028	2,355,292	2,317,608	0.45%
Aramark Services, Inc.	2.957	4/6/2028	2,307,006	2,272,401	0.44%
MKS Instruments, Inc.	0.000	10/21/2028	2,230,000	2,208,391	0.43%
Traverse Midstream Partners LLC	5.250	9/27/2024	2,197,366	2,185,457	0.43%
Hayward Industries, Inc.	3.000	5/30/2028	2,173,687	2,144,712	0.42%
AAdvantage Loyalty IP Ltd.	5.500	4/20/2028	2,120,000	2,144,507	0.42%
Michaels Cos., Inc.	5.256	4/15/2028	2,289,046	2,142,479	0.42%
RealPage, Inc.	3.750	4/24/2028	2,154,175	2,127,032	0.42%
American Builders & Contractors Supply Co., Inc.	2.457	1/15/2027	2,155,030	2,125,140	0.42%
First Brands Group LLC	9.500	3/30/2028	2,125,000	2,116,139	0.41%
SRS Distribution Inc.	4.000	6/2/2028	2,064,650	2,037,128	0.40%
WEX, Inc.	2.707	3/31/2028	2,049,300	2,021,860	0.40%
Foncia Management	3.500	3/27/2028	1,865,000	2,016,735	0.39%
Petco Health and Wellness Co., Inc.	4.256	3/3/2028	2,023,069	2,001,402	0.39%
Proofpoint, Inc.	3.758	8/31/2028	1,985,000	1,961,557	0.38%
Virgin Media SFA Finance Ltd.	3.727	11/15/2027	1,525,000	1,952,231	0.38%
Acrisure, LLC	4.750	2/15/2027	1,920,188	1,909,396	0.37%
Banijay Entertainment S.A.S	3.991	3/1/2025	1,918,063	1,898,882	0.37%
McAfee, LLC	4.250	3/1/2029	1,670,000	1,835,373	0.36%
Air Canada	4.250	8/11/2028	1,825,000	1,805,984	0.35%

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Flex Acquisition Co., Inc.	4.000	3/2/2028	1,801,425	1,796,778	0.35%
Hyland Software, Inc.	4.250	7/1/2024	1,802,798	1,791,242	0.35%
SRS Distribution Inc.	4.000	6/2/2028	1,805,000	1,779,622	0.35%
Zacapa, LLC	0.000	2/10/2029	1,771,325	1,757,597	0.34%
MJH Healthcare Holdings, LLC	4.000	1/28/2029	1,615,000	1,598,850	0.31%
Scientific Games International, Inc.	3.207	8/14/2024	1,596,505	1,589,528	0.31%
Blackhawk Network Holdings, Inc.	3.457	6/15/2025	1,608,269	1,576,103	0.31%
CeramTec AcquiCo GmbH	0.000	1/19/2029	1,430,118	1,565,962	0.31%
Jazz Financing Lux S.a.r.l.	4.000	5/5/2028	1,496,206	1,489,294	0.29%
Toruk AS	0.000	12/4/2028	1,465,000	1,420,596	0.28%
Mileage Plus Holdings LLC	6.250	6/21/2027	1,360,000	1,409,300	0.28%
First Brands	6.000	3/30/2027	1,417,396	1,403,222	0.27%
Amentum Government Services Holdings LLC	4.647	2/15/2029	1,395,000	1,379,306	0.27%
IRB Holding Corp	3.750	12/15/2027	1,382,680	1,373,457	0.27%
Medical Solutions L.L.C.	4.506	11/1/2028	1,377,600	1,363,824	0.27%
Avantor Funding, Inc.	2.750	6/12/2028	1,240,625	1,352,500	0.26%
Caldic B.V.	0.000	2/28/2029	1,375,000	1,342,921	0.26%
Belron Finance U.S. LLC	2.563	10/30/2026	1,337,992	1,322,110	0.26%
Ziggo Financing Partnership	2.897	4/30/2028	1,300,000	1,279,083	0.25%
Endo Luxembourg Finance Co. S.a r.l.	5.750	3/27/2028	1,337,366	1,249,742	0.24%
Elanco Animal Health, Inc.	1.981	8/1/2027	1,233,350	1,212,149	0.24%
AP Core Holdings, II LLC	6.250	9/1/2027	1,185,000	1,177,594	0.23%
MH Sub LLC	4.750	9/13/2024	1,182,531	1,167,962	0.23%
Insulet Corp.	3.750	5/4/2028	1,156,263	1,147,591	0.22%
Harbor Freight Tools USA, Inc.	3.250	10/19/2027	1,122,159	1,096,911	0.21%
Ultimate Software Group Inc (The)	5.750	5/3/2027	1,105,000	1,094,812	0.21%
SS&C Technologies, Inc.	2.207	4/16/2025	1,088,763	1,070,167	0.21%
NIC Acquisition Corp.	4.756	12/29/2027	1,098,900	1,065,933	0.21%
Trans Union, LLC	2.750	12/1/2028	1,050,846	1,041,651	0.20%
Polaris Newco LLC	4.000	6/2/2028	940,275	1,033,355	0.20%
PetSmart, Inc.	4.500	2/11/2028	1,004,950	1,000,759	0.20%
Tecta America Corp.	9.250	4/9/2029	1,000,000	1,000,000	0.20%
Asurion LLC	3.582	11/3/2023	1,001,134	994,126	0.19%
Ultimate Software Group, Inc.	4.756	5/4/2026	997,613	992,814	0.19%
Panther Commercial Holdings L.P.	5.000	1/7/2028	992,500	984,441	0.19%
Kouti B.V.	3.750	8/31/2028	875,000	942,385	0.18%
eResearchTechnology, Inc.	5.500	2/4/2027	944,570	940,045	0.18%
Hub International Ltd.	4.000	4/25/2025	917,683	911,011	0.18%
MH Sub LLC	6.707	2/23/2029	920,000	909,650	0.18%
U.S. Foods, Inc.	2.508	9/13/2026	921,104	901,217	0.18%
Solis IV BV	4.000	2/26/2029	785,000	855,927	0.17%
Fleetcor Technologies Operating Co. LLC	2.207	4/28/2028	858,517	842,729	0.16%
Pretium PKG Holdings, Inc.	4.500	10/2/2028	852,863	827,123	0.16%
Blitz GmbH	3.500	4/28/2028	750,000	816,072	0.16%

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Mitchell International, Inc.	7.000	10/15/2029	820,000	810,267	0.16%
Hyland Software, Inc.	7.000	7/7/2025	812,800	802,640	0.16%
Numericable Group S.A.	3.049	7/31/2025	822,177	801,623	0.16%
LTI Holdings, Inc.	6.959	9/6/2026	815,000	796,255	0.16%
Simply Good Foods USA, Inc.	3.792	7/7/2024	789,931	784,505	0.15%
Athenahealth, Inc.	0.000	2/15/2029	792,754	783,042	0.15%
Synaptics Incorporated	2.750	12/2/2028	773,063	768,958	0.15%
Xplornet Communications, Inc.	7.500	10/1/2029	770,000	762,300	0.15%
ICON Luxembourg S.a.r.l.	3.313	7/3/2028	765,892	761,588	0.15%
8th Avenue Food & Provisions, Inc.	4.207	10/1/2025	872,745	754,924	0.15%
Fluidra, S.A.	2.500	1/29/2029	753,113	746,146	0.15%
Rainbow Finco S.a r.l.	3.750	1/28/2029	670,000	730,581	0.14%
UPC Broadband Holding B.V.	3.000	1/31/2029	625,000	682,072	0.13%
NEP/NCP Holdco, Inc.	3.707	10/20/2025	690,284	676,824	0.13%
United Airlines, Inc.	4.500	4/21/2028	656,895	648,139	0.13%
Ziggo B.V.	3.000	1/31/2029	595,000	643,409	0.13%
Maverick Gaming LLC	8.500	9/3/2026	646,750	635,432	0.12%
EG Group Ltd.	7.000	4/10/2027	530,000	581,182	0.11%
William Morris Endeavor Entertainment LLC	3.210	5/18/2025	584,954	574,109	0.11%
Cinemark USA, Inc.	2.207	3/31/2025	589,857	572,492	0.11%
Asurion LLC	3.707	12/23/2026	573,414	560,272	0.11%
PowerTeam Services LLC	8.256	3/6/2026	585,000	555,750	0.11%
Blackhawk Network Holdings, Inc.	7.438	6/15/2026	560,000	552,535	0.11%
Crown Finance U.S., Inc.	7.625	5/23/2024	465,706	549,477	0.11%
International Textile Group, Inc.	9.214	5/1/2025	750,000	522,503	0.10%
NIC Acquisition Corp.	8.756	12/29/2028	540,000	518,400	0.10%
Rodan & Fields LLC	4.397	6/16/2025	820,782	494,267	0.10%
Envision Healthcare Corp.	4.207	10/10/2025	732,955	484,974	0.09%
Pretium PKG Holdings, Inc.	7.250	10/1/2029	490,000	474,893	0.09%
Froneri International Ltd.	2.707	1/29/2027	473,794	464,574	0.09%
Eyecare Partners LLC	7.756	11/15/2029	456,476	453,814	0.09%
BCP Renaissance Parent LLC	4.500	10/31/2024	460,025	452,932	0.09%
Coty, Inc.	2.365	4/7/2025	443,688	432,041	0.08%
ABG Intermediate Holdings 2 LLC	6.801	12/20/2029	410,000	405,900	0.08%
Telenet Financing USD LLC	2.397	4/30/2028	400,000	390,284	0.08%
Surf Holdings LLC	4.110	3/5/2027	301,937	298,730	0.06%
Medical Solutions L.L.C.	3.500	11/1/2028	262,400	259,776	0.05%
Aramark Services, Inc.	2.207	1/15/2027	247,113	241,656	0.05%
ICON Luxembourg S.a.r.l.	3.256	7/3/2028	190,822	189,750	0.04%
Crown Finance U.S., Inc.	2.625	2/28/2025	202,610	172,586	0.03%
Ameriforge Group, Inc.	7.000	12/31/2023	240,204	108,092	0.02%
Belfor Holdings, Inc.	4.207	4/6/2026	98,982	98,364	0.02%
Aveanna Healthcare, LLC	0.000	7/17/2028	84,906	82,550	0.02%
Houghton Mifflin Harcourt Publishing Co.	7.250	11/22/2024	11,897	11,808	0.00%
EG Group Ltd.	0.000	2/7/2025	0.00	0.00	0.00%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Revlon Consumer Products Corp.	4.250	9/7/2023	0.00	0.00	0.00%
<b>SHORT-TERM INVESTMENTS</b>					
BlackRock Liquidity Funds, FedFund Portfolio, Institutional Class, 0.24%	0.235	12/31/2030	66,508,794	66,508,794	13.01%
<b>WARRANTS</b>					
UTEX Industries, Inc.	0.000		1,875	34,031	0.01%
Ascent Resources - Marcellus LLC	0.000		25,838	2,067	0.00%
Ascent Resources - Marcellus LLC	0.000		20,096	1,005	0.00%
Ascent Resources - Marcellus LLC	0.000		48,360	774	0.00%
<b>DERIVATIVES - FOREIGN CURRENCY</b>					
POUND STERLING	0.000		33,590	(101)	0.00%
EURO CURRENCY	0.000		3,468,124	(22,198)	0.00%
<b>DERIVATIVES - FOREIGN CURRENCY CONTRACTS</b>					
EURO CURRENCY	0.000	4/29/2022	1,865,000	4,527	0.00%
EURO CURRENCY	0.000	4/29/2022	596,000	1,261	0.00%
POUND STERLING	0.000	4/29/2022	(2,507,000)	5,528	0.00%
EURO CURRENCY	0.000	4/29/2022	(50,678,871)	11,791	0.00%
<b>DERIVATIVES - OTC TOTAL RETURN SWAP CONTRACTS</b>					
Long: DDZ001AQ0 TRS USD R F .00000 IBXLLTR 20220620 / Shrt: DDZ001AQ0 TRS USD P V 03MLIBOR IBXLLTR 20220620	(0.934)	6/20/2022	(7,860,000)	(70,911)	-0.01%
Long: DDZ001II0 TRS USD R F .00000 / Shrt: DDZ001II0 TRS USD P V 03MLIBOR	(0.934)	9/20/2022	(8,315,000)	(75,096)	-0.01%
<b>TOTAL INVESTMENTS</b>				<b>547,409,356</b>	<b>107.10%</b>
<b>OTHER ASSETS LESS LIABILITIES</b>				<b>(36,280,433)</b>	<b>-7.10%</b>
<b>TOTAL NET ASSETS</b>				<b>511,128,923</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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