

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
1	ADVANCED MICRO DEVICES, INC.	B	007G93AF9	7.5%	15-Aug-2022	007903AX5	0.01	
2	AK Steel Corporation	B	0A169AAD4	7%	15-Mar-2027	001546AU4	0.01	
3	Ally Financial Inc.	BB	0C205PAF8	7.5%	15-Sep-2020	02005NAJ9	0.01	
4	American Airlines Group Inc.	BB	025ADXAA0	5.5%	01-Oct-2019	02376RAA0	0.01	
5	American Axle & Manufacturing, Inc.	BB	UU2679AD1	6.625%	15-Oct-2022	02406PAL4	0.01	
6	Amkor Technology, Inc.	BB	0D47B7AF2	6.625%	01-Jun-2021	031652BE9	0.01	
7	Aramark Services, Inc.	BB	03BD7IAB3	4.75%	01-Jun-2026	038522AN8	0.01	
8	Arconic Inc.	BB	03CFBRAA4	5.72%	23-Feb-2019	013817AP6	0.01	
9	Avis Budget Group, Inc.	BB	058AEBAF6	5.25%	15-Mar-2025	USU05375AN77	0.01	
10	Avon Products, Inc.	B	0F9733AB9	6.5%	01-Mar-2019	054303AW2	0	
11	Ball Corporation	BB	05DCDHAC1	4%	15-Nov-2023	058498AS5	0.01	
12	BEAZER HOMES USA, INC.	B	07CABWAE7	6.75%	15-Mar-2025	07556QBL8	0.01	
13	BOMBARDIER INC.	B	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.01	
14	Boyd Gaming Corporation	B	1B3634AB3	7.125%	01-Feb-2016	09689RAA7	0.01	
15	CalAtlantic Group, Inc.	BB	13A9AEAE1	6.25%	15-Dec-2021	128195AH7	0.01	
16	CALIFORNIA RESOURCES CORPORATION		1E35CXAA7	6%	15-Nov-2024	13057QAF4	0	
17	Calpine Corporation	B	1E447BAE5	5.375%	15-Jan-2023	131347CE4	0.01	
18	CCO Holdings, LLC	BB	15DHEMAC7	5.75%	15-Jan-2024	1248EPBE2	0.01	
19	CenturyLink, Inc.	BB	16BCFOAD1	6.15%	15-Sep-2019	156700AN6	0.01	
20	Chesapeake Energy Corporation		17B67DAG8	6.625%	15-Aug-2020	165167CF2	0	
21	CIT Group Inc.	BB	137AD9AK6	5%	15-Aug-2022	125581GQ5	0.01	
22	Community Health Systems, Inc.	B	2C39CCAC4	8%	15-Nov-2019	12543DAL4	0.01	
23	CSC Holdings, LLC	B	24BD6EAC7	10.875%	15-Oct-2025	64072TAA3	0.01	
24	DaVita Inc.	B	25CA94AA2	5.75%	15-Aug-2022	23918KAP3	0.01	
25	Dell Inc.	BB	26B72TAB8	7.1%	15-Apr-2028	247025AE9	0.01	
26	Diamond Offshore Drilling, Inc.	BB	2H798DAD0	3.45%	01-Nov-2023	25271CAM4	0	
27	DISH DBS Corporation	BB	279AFUAB5	6.75%	01-Jun-2021	25470XAE5	0.01	
28	Dynegy Inc.	B	28E98YAA2	6.75%	01-Nov-2019	26817RAM0	0.01	
29	Energy Transfer Equity, L.P.	BB	2BB9AYAA5	5.875%	15-Jan-2024	29273VAD2	0.01	
30	Equinix, Inc.	BB	2BD88YAB6	5.375%	01-Apr-2023	29444UAM8	0.01	
31	First Data Corporation	B	34AIF9AH6	7%	01-Dec-2023	319963BP8	0.01	

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
32	Freeport-McMoRan Inc.	BB	38BD8LAA3	3.55%	01-Mar-2022	35671DAU9	0.01	
33	FRONTIER COMMUNICATIONS CORPORATION	B	38E96GAC8	9%	15-Aug-2031	17453BAJ0	0	
34	Genworth Holdings, Inc.	B	3A978MAC8	7.7%	15-Jun-2020	37247DAM8	0.01	
35	HCA Inc.	BB	4E452AAF3	7.5%	15-Feb-2022	404121AD7	0.01	
36	HD SUPPLY, INC.	BB	4E456WAB0	5.75%	15-Apr-2024	40415RAR6	0.01	
37	Huntsman International LLC	BB	48B71GAI6	4.875%	15-Nov-2020	44701QAZ5	0.01	
38	iStar Inc.	B	4AB73HAC0	5%	01-Jul-2019	45031UBU4	0.01	
39	J. C. Penney Company, Inc.	B	UB78A0AC1	6.375%	15-Oct-2036	708130AC3	0	
40	K. Hovnanian Enterprises, Inc.		4I66CGAC3	7%	15-Jan-2019	442488BV3	0.01	
41	KB HOME	B	4CECCQAH1	7%	15-Dec-2021	48666KAT6	0.01	
42	L Brands, Inc.	BB	5F78AGAC5	8.5%	15-Jun-2019	532716AR8	0.01	
43	Lennar Corporation	BB	5H865CAE5	4.75%	01-Apr-2021	526057BX1	0.01	
44	Level 3 Communications, Inc.	BB	5H99BWAK3	5.75%	01-Dec-2022	52729NBX7	0.01	
45	Liberty Interactive LLC	BB	5I366FAC4	8.5%	15-Jul-2029	530715AD3	0	
46	M.D.C. Holdings, Inc.	BB	5A78DDAB2	5.625%	01-Feb-2020	US552676AP38	0.01	
47	MBIA Insurance Corporation						0.01	Yes
48	Meritor, Inc.	B	5E901LAD0	6.25%	15-Feb-2024	59001KAD2	0.01	
49	MGIC Investment Corporation	BB	5A7AC9AF8	5.75%	15-Aug-2023	552848AF0	0.01	
50	MGM Resorts International	BB	5A831EAF4	6.75%	01-Oct-2020	552953BY6	0.01	
51	MURPHY OIL CORPORATION	BB	688D88AC9	4%	01-Jun-2022	626717AD4	0.01	
52	Nabors Industries, Inc.	BB	68BEBEAE2	5.5%	15-Jan-2023	62957HAC9	0.01	
53	Navient Corporation	BB	69CCBKAA7	5.5%	25-Jan-2023	78442FEQ7	0.01	
54	New Albertson's, Inc.	B	6A59CKAA8	8%	01-May-2031	013104AL8	0.01	
55	NOVA Chemicals Corporation	BB	6CFGE3AF2	5.25%	01-Aug-2023	USC67111AF82	0.01	
56	NRG Energy, Inc.	BB	68BCAEAG2	6.25%	15-Jul-2022	629377BW1	0.01	
57	Olin Corporation	BB	6E86CBAD7	5.5%	15-Aug-2022	680665AH9	0.01	
58	Pactiv LLC		6FE77JAB8	7.95%	15-Dec-2025	880394AB7	0.01	
59	Parker Drilling Company	B	7H1189AG0	7.5%	01-Aug-2020	701081AY7	0	
60	PolyOne Corporation	BB	7A48GYAE8	5.25%	15-Mar-2023	73179PAK2	0.01	
61	PulteGroup, Inc.	BB	7B9DFMAD9	7.875%	15-Jun-2032	745867AM3	0.01	
62	R.R. Donnelley & Sons Company	B	27CFEDAE3	7.875%	15-Mar-2021	74978DAA2	0.01	

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
63	Radian Group Inc.	BB	7C5259AF0	5.25%	15-Jun-2020	750236AS0	0.01	
64	Realogy Group LLC	BB	7CB65KAC6	4.5%	15-Apr-2019	75606DAA9	0.01	
65	Rite Aid Corporation	B	7DDEC9AB4	7.7%	15-Feb-2027	767754AJ3	0	
66	Safeway Inc.	B	7FEB65AC7	7.25%	01-Feb-2031	786514BA6	0.01	
67	Sanmina Corporation	BB	81115BAB6	8.125%	01-Mar-2016	800907AK3	0.01	
68	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-2033	81211KAK6	0.01	
69	SEARS ROEBUCK ACCEPTANCE CORP.		8J3644AD4	6.5%	01-Dec-2028	812404BE0	0	
70	Springleaf Finance Corporation	B	8D689FAC2	7.75%	01-Oct-2021	85172FAD1	0.01	
71	Sprint Communications, Inc.	B	8D7273AD1	7%	15-Aug-2020	852061AR1	0.01	
72	Staples, Inc.	B	8DA533AE2	4.375%	12-Jan-2023	855030AM4	0.01	
73	SUPERVALU INC.	B	8EED89AF8	6.75%	01-Jun-2021	868536AV5	0.01	
74	T-Mobile USA, Inc.	BB	8F97DOAC2	4%	15-Apr-2022	87264AAR6	0.01	
75	Talen Energy Supply, LLC	B	8FB64IAB6	4.6%	15-Dec-2021	69352JAN7	0	
76	Targa Resources Partners LP	BB	8FD72YAA1	4.125%	15-Nov-2019	87612BAR3	0.01	
77	Teck Resources Limited	BB	8FFFB8AC4	3.75%	01-Feb-2023	878742AY1	0.01	
78	TEGNA Inc.	BB	8FG91KAB3	4.875%	15-Sep-2021	364725BB6	0.01	
79	TENET HEALTHCARE CORPORATION	B	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.01	
80	THE ADT CORPORATION	BB	UU079RAB3	6.25%	15-Oct-2021	00101JAK2	0.01	
81	The AES Corporation	BB	0A143HAF5	4.875%	15-May-2023	00130HBT1	0.01	
82	THE GAP, INC.	BB	39ABD6AC9	5.95%	12-Apr-2021	364760AK4	0.01	
83	THE HERTZ CORPORATION	B	46A844AG7	5.875%	15-Oct-2020	428040CP2	0	
84	THE McCLATCHY COMPANY		5CGDCHAD5	6.875%	15-Mar-2029	499040AL7	0	
85	The Neiman Marcus Group LLC		6A423GAA3	7.125%	01-Jun-2028	640204AB9	0	
86	THE WILLIAMS COMPANIES, INC.	BB	9FFD9CAE8	4.55%	24-Jun-2024	969457BW9	0.01	
87	Toll Brothers, Inc.	BB	8GHDBFAD7	4.375%	15-Apr-2023	88947EAN0	0.01	
88	TransDigm Inc.	B	8HC9ABAC1	6%	15-Jul-2022	893647AW7	0.01	
89	Transocean Inc.	B	8HCBB3AD1	3.8%	15-Oct-2022	893830BC2	0.01	
90	Unisys Corporation	B	999B35AH7	5.5%	01-Mar-2021	909214BS6	0.01	
91	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAE1	5.75%	15-Nov-2024	911365BB9	0.01	
92	UNITED STATES STEEL CORPORATION	B	9A389SAE8	6.65%	01-Jun-2037	912909AD0	0.01	
93	Uniti Group Inc.	B	9A4570AB2	8.25%	15-Oct-2023	20341WAD7	0.01	

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
94	Universal Health Services, Inc.	BB	9A4C93AE3	3.75%	01-Aug-2019	913903AP5	0.01	
95	UNIVISION COMMUNICATIONS INC.	B	9A5D96AC7	8.5%	15-May-2021	U91505AD6	0.01	
96	VALEANT PHARMACEUTICALS INTERNATIONAL, INC.	B	9AAA2LAA5	5.5%	01-Mar-2023	91911KAE2	0.01	
97	Weatherford International Ltd.	B	GPE58HAB2	4.5%	15-Apr-2022	94707VAC4	0	
98	Whiting Petroleum Corporation	B	9FC9BFAA8	6.25%	01-Apr-2023	966387AP7	0	
99	Windstream Services, LLC	B	9GAB9HAB0	7.5%	01-Jun-2022	97381WAX2	0	
100	YUM! Brands, Inc.	BB	9HGCDHAE9	3.875%	01-Nov-2020	988498AG6	0.01	

Disclaimer

Copyright © 2022 S&P Global Market Intelligence, a division of S&P Global Inc. All rights reserved.

These materials, including any software, data, processing technology, index data, ratings, credit-related analysis, research, model, software or other application or output described herein, or any part thereof (collectively the "Property") constitute the proprietary and confidential information of S&P Global Market Intelligence or its affiliates (each and together "S&P Global") and/or its third party provider licensors. S&P Global on behalf of itself and its third-party licensors reserves all rights in and to the Property. These materials have been prepared solely for information purposes based upon information generally available to the public and from sources believed to be reliable.

Any copying, reproduction, reverse-engineering, modification, distribution, transmission or disclosure of the Property, in any form or by any means, is strictly prohibited without the prior written consent of S&P Global. The Property shall not be used for any unauthorized or unlawful purposes. S&P Global Market Intelligence's opinions, statements, estimates, projections, quotes and credit-related and other analyses are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions, and do not address the suitability of any security, and there is no obligation on S&P Global Market Intelligence to update the foregoing or any other element of the Property. S&P Global Market Intelligence may provide index data. Direct investment in an index is not possible. Exposure to an asset class represented by an index is available through investable instruments based on that index. The Property and its composition and content are subject to change without notice.

THE PROPERTY IS PROVIDED ON AN "AS IS" BASIS. NEITHER S&P GLOBAL NOR ANY THIRD PARTY PROVIDERS (TOGETHER, "S&P GLOBAL PARTIES") MAKE ANY WARRANTY, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE PROPERTY'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE PROPERTY WILL OPERATE IN ANY SOFTWARE OR HARDWARE CONFIGURATION, NOR ANY WARRANTIES, EXPRESS OR IMPLIED, AS TO ITS ACCURACY, AVAILABILITY, COMPLETENESS OR TIMELINESS, OR TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE PROPERTY. S&P GLOBAL PARTIES SHALL NOT IN ANY WAY BE LIABLE TO ANY RECIPIENT FOR ANY INACCURACIES, ERRORS OR OMISSIONS REGARDLESS OF THE CAUSE. Without limiting the foregoing, S&P Global Parties shall have no liability whatsoever to any recipient, whether in contract, in tort (including negligence), under warranty, under statute or otherwise, in respect of any loss or damage suffered by any recipient as a result of or in connection with the Property, or any course of action determined, by it or any third party, whether or not based on or relating to the Property. In no event shall S&P Global be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees or losses (including without limitation lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Property even if advised of the possibility of such damages. The Property should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions.

The S&P Global logo is a registered trademark of S&P Global, and the trademarks of S&P Global used within this document or materials are protected by international laws. Any other names may be trademarks of their respective owners.

The inclusion of a link to an external website by S&P Global should not be understood to be an endorsement of that website or the website's owners (or their products/services). S&P Global is not responsible for either the content or output of external websites. S&P Global keeps certain activities of its divisions separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain divisions of S&P Global may have information that is not available to other S&P Global divisions. S&P Global has established policies and procedures to maintain the confidentiality of certain nonpublic information received in connection with each analytical process. S&P Global may receive compensation for its ratings and certain analyses, normally from issuers or underwriters of securities or from obligors. S&P Global reserves the right to disseminate its opinions and analyses. S&P Global Ratings' public ratings and analyses are made available on its sites, www.spglobal.com/ratings (free of charge) and www.capitaliq.com (subscription), and may be distributed through other means, including via S&P Global publications and third party redistributors.