

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
1	ADVANCED MICRO DEVICES, INC.	BB	007G93AF9	7.5%	15-Aug-2022	007903AX5	0.01	
2	AK Steel Corporation	B,Ex-BB	0A169AAD4	7%	15-Mar-2027	001546AU4	0.01	
3	American Airlines Group Inc.	BB	025ADXAB8	5%	01-Jun-2022	02376RAC6	0.01	
4	American Axle & Manufacturing, Inc.	BB	UU2679AD1	6.625%	15-Oct-2022	02406PAL4	0.01	
5	Amkor Technology, Inc.	BB	0D47B7AH8	6.625%	15-Sep-2027	031652BK5	0.01	
6	Antero Resources Corporation	BB	039DB1AA0	5%	01-Mar-2025	03674XAJ5	0.01	
7	Aramark Services, Inc.	BB	03BD7IAB3	4.75%	01-Jun-2026	038522AN8	0.01	
8	Arconic Inc.	BB	03CFCLAA6	5.125%	01-Oct-2024	013817AW1	0.01	
9	Ashland LLC	BB	0E876IAB7	4.75%	15-Aug-2022	044209AF1	0.01	
10	Avis Budget Group, Inc.	BB	058AEBAF6	5.25%	15-Mar-2025	USU05375AN77	0.01	
11	Avon Products, Inc.	B,Ex-BB	0F9733AD5	5%	15-Mar-2023	054303BA9	0	
12	Ball Corporation	BB	05DCDHAC1	4%	15-Nov-2023	058498AS5	0.01	
13	Bausch Health Companies Inc.	B,Ex-BB	0H88A7AA9	5.5%	01-Mar-2023	91911KAE2	0.01	
14	BEAZER HOMES USA, INC.	B,Ex-BB	07CABWAF4	6.75%	15-Mar-2025	07556QBM6	0.01	
15	BOMBARDIER INC.	B,Ex-BB	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.01	
16	Boyd Gaming Corporation	B,Ex-BB	1B3634AB3	7.125%	01-Feb-2016	09689RAA7	0.01	
17	CALIFORNIA RESOURCES CORPORATION	Ex-BB	1E35CXAA7	6%	15-Nov-2024	13057QAF4	0	
18	Calpine Corporation	B,Ex-BB	1E447BAG0	5.125%	15-Mar-2028	131347CN4	0.01	
19	CCO Holdings, LLC	BB	15DHEMAD5	5%	01-Feb-2028	1248EPBX0	0.01	
20	CenturyLink, Inc.	BB	16BCFOAE9	7.5%	01-Apr-2024	156700BA3	0.01	
21	Chesapeake Energy Corporation	Ex-BB	17B67DAH6	8%	15-Jan-2025	165167CU9	0	
22	CIT Group Inc.	BB	137AD9AK6	5%	15-Aug-2022	125581GQ5	0.01	
23	Community Health Systems, Inc.	Ex-BB	2C39CCAD2	6.875%	01-Feb-2022	12543DAV2	0.01	
24	CSC Holdings, LLC	BB	24BD6EAC7	10.875%	15-Oct-2025	64072TAA3	0.01	
25	DaVita Inc.	BB	25CA94AB0	5%	01-May-2025	23918KAR9	0.01	
26	Dell Inc.	BB	26B72TAB8	7.1%	15-Apr-2028	247025AE9	0.01	
27	Diamond Offshore Drilling, Inc.	Ex-BB	2H798DAD0	3.45%	01-Nov-2023	25271CAM4	0	
28	DIAMOND SPORTS GROUP, LLC	BB	2H79EMAA9	5.375%	15-Aug-2026	25277LAA4	0	
29	DISH DBS Corporation	B,Ex-BB	279AFUAB5	6.75%	01-Jun-2021	25470XAE5	0.01	
30	Freeport-McMoRan Inc.	BB	38BD8LAA3	3.55%	01-Mar-2022	35671DAU9	0.01	
31	Genworth Holdings, Inc.	B,Ex-BB	3A978MAE4	4.8%	15-Feb-2024	372491AG5	0.01	

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32	HCA Inc.	BB	4E452AAG1	5.875%	15-Feb-2026	404119BS7	0.01	
33	HD SUPPLY, INC.	BB	4E456WAC8	5.375%	15-Oct-2026	40415RAS4	0.01	
34	Iron Mountain Incorporated	BB	4A8ACZAB9	6%	15-Aug-2023	46284PAQ7	0.01	
35	iStar Inc.	BB	4AB73HAD8	5.25%	15-Sep-2022	45031UCD1	0.01	
36	J. C. Penney Company, Inc.	Ex-BB	UB78A0AC1	6.375%	15-Oct-2036	708130AC3	0	
37	K. Hovnanian Enterprises, Inc.	Ex-BB	4I66CGAC3	7%	15-Jan-2019	442488BV3	0.01	
38	KB HOME	BB	4CECCQAH1	7%	15-Dec-2021	48666KAT6	0.01	
39	Kraft Heinz Foods Company	BB	5F07CPAA6	6.375%	15-Jul-2028	423074AF0	0.01	
40	L Brands, Inc.	BB	5F78AGAD3	5.625%	15-Oct-2023	501797AJ3	0.01	
41	Lennar Corporation	BB	5H865CAE5	4.75%	01-Apr-2021	526057BX1	0.01	
42	Liberty Interactive LLC	BB	5I366FAC4	8.5%	15-Jul-2029	530715AD3	0	
43	M.D.C. Holdings, Inc.	BB	5A78DDAC0	5.5%	15-Jan-2024	552676AR9	0.01	
44	MBIA Inc.	BB	5A788EAB6	6.625%	01-Oct-2028	55262CAF7	0.01	
45	Meritor, Inc.	BB	5E901LAD0	6.25%	15-Feb-2024	59001KAD2	0.01	
46	MGIC Investment Corporation	BB	5A7AC9AF8	5.75%	15-Aug-2023	552848AF0	0.01	
47	MGM Resorts International	BB	5A831EAG2	5.75%	15-Jun-2025	552953CE9	0.01	
48	MURPHY OIL CORPORATION	BB	688D88AC9	4%	01-Jun-2022	626717AD4	0.01	
49	Nabors Industries, Inc.	BB	68BEBEAG7	5.75%	01-Feb-2025	62957HAF2	0.01	
50	Navient Corporation	BB	69CCBKA07	5.5%	25-Jan-2023	78442FEQ7	0.01	
51	Netflix, Inc.	BB	6A521LAC9	4.875%	15-Jun-2030	64110LAV8	0.01	
52	New Albertsons L.P.	B,Ex-BB	6A59COAA0	8%	01-May-2031	013104AL8	0.01	
53	Newell Brands Inc.	BB	6B632HAC2	3.85%	01-Apr-2023	651229AV8	0.01	
54	Noble Corporation	Ex-BB	GMB964AD1	5.95%	01-Apr-2025	65504LAN7	0	
55	Norbord Inc.	BB	6BA9CXAE4	5.75%	15-Jul-2027	65548PAF3	0.01	
56	NOVA Chemicals Corporation	BB	6CFGE3AF2	5.25%	01-Aug-2023	USC67111AF82	0.01	
57	NRG Energy, Inc.	BB	68BCAEAI8	7.25%	15-May-2026	629377CA8	0.01	
58	Olin Corporation	BB	6E86CBAD7	5.5%	15-Aug-2022	680665AH9	0.01	
59	Pactiv LLC	Ex-BB	6FE77JAB8	7.95%	15-Dec-2025	880394AB7	0.01	
60	Pitney Bowes Inc.	BB	7J68BGAD3	4.7%	01-Apr-2023	724479AN0	0.01	
61	PolyOne Corporation	BB	7A48GYAE8	5.25%	15-Mar-2023	73179PAK2	0.01	
62	PulteGroup, Inc.	BB	7B9DFMAD9	7.875%	15-Jun-2032	745867AM3	0.01	

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63	R.R. Donnelley & Sons Company	B,Ex-BB	27CFEAE3	7.875%	15-Mar-2021	74978DAA2	0.01	
64	Radian Group Inc.	BB	7C5259AG8	4.5%	01-Oct-2024	750236AU5	0.01	
65	Realogy Group LLC	B,Ex-BB	7CB65KAD4	4.875%	01-Jun-2023	75606DAE1	0.01	
66	Rite Aid Corporation	Ex-BB	7DDEC9AB4	7.7%	15-Feb-2027	767754AJ3	0	
67	Sabre Holdings Corporation	BB	7FDE95AC9	5.375%	15-Apr-2023	78573NAA0	0.01	
68	Safeway Inc.	B,Ex-BB	7FEB65AC7	7.25%	01-Feb-2031	786514BA6	0.01	
69	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-2033	81211KAK6	0.01	
70	Sirius XM Radio Inc.	BB	8ABFDUAC8	5.5%	01-Jul-2029	82967NBC1	0.01	
71	Springleaf Finance Corporation	BB	8D689FAC2	7.75%	01-Oct-2021	85172FAD1	0.01	
72	Sprint Communications, Inc.	B,Ex-BB	8D7273AE9	6%	15-Nov-2022	852061AS9	0.01	
73	Staples, Inc.	B,Ex-BB	8DA533AG7	10.75%	15-Apr-2027	855030AP7	0.01	
74	T-Mobile USA, Inc.	BB	8F97DOAC2	4%	15-Apr-2022	87264AAR6	0.01	
75	Talen Energy Supply, LLC	B,Ex-BB	8FB64IAB6	4.6%	15-Dec-2021	69352JAN7	0	
76	Targa Resources Partners LP	BB	8FD72YAB9	4.25%	15-Nov-2023	87612BAP7	0.01	
77	TEGNA Inc.	BB	8FG91KAB3	4.875%	15-Sep-2021	364725BB6	0.01	
78	TENET HEALTHCARE CORPORATION	B,Ex-BB	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.01	
79	Tesla, Inc.	B,Ex-BB	U2G91LAB5	5.3%	15-Aug-2025	88160RAE1	0.01	
80	TEVA PHARMACEUTICAL INDUSTRIES LIMITED	BB	8G9786AF8	3.65%	10-Nov-2021	88165FAF9	0.01	
81	THE ADT SECURITY CORPORATION	BB	0A119OAA1	6.25%	15-Oct-2021	00101JAK2	0.01	
82	The AES Corporation	BB	0A143HAF5	4.875%	15-May-2023	00130HBT1	0.01	
83	THE GAP, INC.	BB	39ABD6AC9	5.95%	12-Apr-2021	364760AK4	0.01	
84	The Goodyear Tire & Rubber Company	BB	3BA7A5AF1	5%	31-May-2026	382550BF7	0.01	
85	THE HERTZ CORPORATION	B,Ex-BB	46A844AH5	5.5%	15-Oct-2024	428040CS6	0	
86	The Neiman Marcus Group LLC	Ex-BB	6A423GAA3	7.125%	01-Jun-2028	640204AB9	0	
87	Toll Brothers, Inc.	BB	8GHDBFAD7	4.375%	15-Apr-2023	88947EAN0	0.01	
88	TransDigm Inc.	B,Ex-BB	8HC9ABAD9	6.5%	15-Jul-2024	893647AX5	0.01	
89	Transocean Inc.	Ex-BB	8HCBB3AD1	3.8%	15-Oct-2022	893830BC2	0.01	
90	Unisys Corporation	B,Ex-BB	999B35AH7	5.5%	01-Mar-2021	909214BS6	0.01	
91	UNITED AIRLINES HOLDINGS, INC.	BB	999C5HAA2	5%	01-Feb-2024	910047AH2	0.01	
92	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAF8	5.5%	15-Jul-2025	911365BD5	0.01	
93	UNITED STATES STEEL CORPORATION	B,Ex-BB	9A389SAE8	6.65%	01-Jun-2037	912909AD0	0.01	

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94	Uniti Group Inc.	Ex-BB	9A4570AB2	8.25%	15-Oct-2023	20341WAD7	0.01	
95	Universal Health Services, Inc.	BB	9A4C93AF0	5%	01-Jun-2026	913903AT7	0.01	
96	UNIVISION COMMUNICATIONS INC.	B,Ex-BB	9A5D96AC7	8.5%	15-May-2021	U91505AD6	0.01	
97	Vistra Energy Corp.	BB	9BAC4MAB3	5.875%	01-Jun-2023	26817RAB4	0.01	
98	Whiting Petroleum Corporation	B,Ex-BB	9FC9BF8A8	6.25%	01-Apr-2023	966387AP7	0	
99	XEROX CORPORATION	BB	9HC533A11	3.8%	15-May-2024	984121CJ0	0.01	
100	YUM! Brands, Inc.	BB	9HGCDHAE9	3.875%	01-Nov-2020	988498AG6	0.01	

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