

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
1	American Airlines Group Inc.	B,Ex-BB	025ADXAB8	5%	01-Jun-2022	02376RAC6	0.01	
2	American Axle & Manufacturing, Inc.	B,Ex-BB	UU2679AE9	6.25%	15-Mar-2026	02406PAY6	0.01	
3	Amkor Technology, Inc.	BB	0D47B7AH8	6.625%	15-Sep-2027	031652BK5	0.01	
4	Antero Resources Corporation	B,Ex-BB	039DB1AA0	5%	01-Mar-2025	03674XAJ5	0.01	
5	APACHE CORPORATION	BB	03AB52AE9	4.875%	15-Nov-2027	037411BJ3	0.01	
6	Aramark Services, Inc.	BB	03BD7IAB3	4.75%	01-Jun-2026	038522AN8	0.01	
7	Ashland LLC	BB	0E876IAB7	4.75%	15-Aug-2022	044209AF1	0.01	
8	Avient Corporation	BB	0F89E3AA6	5.25%	15-Mar-2023	73179PAK2	0.01	
9	Avis Budget Group, Inc.	B,Ex-BB	058AEBAF6	5.25%	15-Mar-2025	USU05375AN77	0.01	
10	Avon Products, Inc.	BB	0F9733AD5	5%	15-Mar-2023	054303BA9	0	
11	Ball Corporation	BB	05DCDHAC1	4%	15-Nov-2023	058498AS5	0.01	
12	Bausch Health Companies Inc.	B,Ex-BB	0H88A7AB7	7%	15-Jan-2028	071734AD9	0.01	
13	BEAZER HOMES USA, INC.	B,Ex-BB	07CABWAF4	6.75%	15-Mar-2025	07556QBM6	0.01	
14	BOMBARDIER INC.	Ex-BB	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.01	
15	Boyd Gaming Corporation	B,Ex-BB	1B3634AB3	7.125%	01-Feb-2016	09689RAA7	0.01	
16	Calpine Corporation	BB	1E447BAG0	5.125%	15-Mar-2028	131347CN4	0.01	
17	CARNIVAL CORPORATION	B,Ex-BB	1F79BDAD1	6.65%	15-Jan-2028	143658AH5	0.01	
18	CCO Holdings, LLC	BB	15DHEMAD5	5%	01-Feb-2028	1248EPBX0	0.01	
19	CIT Group Inc.	BB	137AD9AK6	5%	15-Aug-2022	125581GQ5	0.01	
20	Cleveland-Cliffs Inc.	B,Ex-BB	19DDHIAA8	1.5%	15-Jan-2025	185899AA9	0.01	
21	Community Health Systems, Inc.	Ex-BB	2C39CCAD2	6.875%	01-Feb-2022	12543DAV2	0.01	
22	CSC Holdings, LLC	B,Ex-BB	24BD6EAE3	5.375%	01-Feb-2028	USU2285XAG17	0.01	
23	DaVita Inc.	BB	25CA94AD6	4.625%	01-Jun-2030	23918KAS7	0.01	
24	Dell Inc.	BB	26B72TAB8	7.1%	15-Apr-2028	247025AE9	0.01	
25	Delta Air Lines, Inc.	BB	26BA97AD8	3.625%	15-Mar-2022	247361ZJ0	0.01	
26	DIAMOND SPORTS GROUP, LLC	Ex-BB	2H79EMAA9	5.375%	15-Aug-2026	25277LAA4	0	
27	DISH DBS Corporation	B,Ex-BB	279AFUAC3	7.375%	01-Jul-2028	25470XBB0	0.01	
28	EQM Midstream Partners, LP	BB	UW8EGEAA9	4%	01-Aug-2024	26885BAA8	0.01	
29	FirstEnergy Corp.	BB	36AGC5AB9	7.375%	15-Nov-2031	337932AC1	0.01	
30	Ford Motor Company	BB	3H98A7AC1	4.346%	08-Dec-2026	345370CR9	0.01	
31	Freeport-McMoRan Inc.	BB	38BD8LAA3	3.55%	01-Mar-2022	35671DAU9	0.01	

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32	Genworth Holdings, Inc.	Ex-BB	3A978MAE4	4.8%	15-Feb-2024	372491AG5	0.01	
33	HCA Inc.	BB	4E452AAG1	5.875%	15-Feb-2026	404119BS7	0.01	
34	Howmet Aerospace Inc.	BB	4I7521AA2	5.125%	01-Oct-2024	013817AW1	0.01	
35	Iron Mountain Incorporated	BB	4A8ACZAD5	4.875%	15-Sep-2027	46284VAC5	0.01	
36	iStar Inc.	BB	4AB73HAE6	4.25%	01-Aug-2025	45031UCG4	0.01	
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.	B,Ex-BB	5F78AGAD3	5.625%	15-Oct-2023	501797AJ3	0.01	
41	Lamb Weston Holdings, Inc.	BB	5G4599AA4	4.625%	01-Nov-2024	513272AA2	0.01	
42	Liberty Interactive LLC	BB	5I366FAC4	8.5%	15-Jul-2029	530715AD3	0	
43	Louisiana-Pacific Corporation	BB	59A97BAF1	3.625%	15-Mar-2029	546347AM7	0.01	
44	Lumen Technologies, Inc.	BB	5A5265AA4	7.5%	01-Apr-2024	156700BA3	0.01	
45	M.D.C. Holdings, Inc.	BB	5A78DDAC0	5.5%	15-Jan-2024	552676AR9	0.01	
46	Macy's, Inc.	BB	5AB77VAI1	3.625%	01-Jun-2024	55616XAL1	0.01	
47	MBIA Inc.	BB	5A788EAB6	6.625%	01-Oct-2028	55262CAF7	0.01	
48	Meritor, Inc.	BB	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	5A831EAG2	5.75%	15-Jun-2025	552953CE9	0.01	
51	MURPHY OIL CORPORATION	BB	688D88AB1	7.05%	01-May-2029	626717AA0	0.01	
52	Nabors Industries, Inc.	Ex-BB	68BEBEAG7	5.75%	01-Feb-2025	62957HAF2	0.01	
53	Navient Corporation	BB	69CCBKAA7	5.5%	25-Jan-2023	78442FEQ7	0.01	
54	Netflix, Inc.	BB	6A521LAC9	4.875%	15-Jun-2030	64110LAV8	0.01	
55	New Albertsons L.P.	BB	6A59COAA0	8%	01-May-2031	013104AL8	0.01	
56	Newell Brands Inc.	BB	6B632HAC2	3.85%	01-Apr-2023	651229AV8	0.01	
57	Norbord Inc.	BB	6BA9CXAE4	5.75%	15-Jul-2027	65548PAF3	0.01	
58	NOVA Chemicals Corporation	BB	6CFGE3AF2	5.25%	01-Aug-2023	USC67111AF82	0.01	
59	NRG Energy, Inc.	BB	68BCAEI8	7.25%	15-May-2026	629377CA8	0.01	
60	OCCIDENTAL PETROLEUM CORPORATION	BB	6DB9EIAE0	5.55%	15-Mar-2026	674599DC6	0.01	
61	Olin Corporation	BB	6E86CBAD7	5.5%	15-Aug-2022	680665AH9	0.01	
62	OneMain Finance Corporation	BB	6EA8DMAC7	5.625%	15-Mar-2023	85172FAL3	0.01	

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63	Ovintiv Inc.	BB	6F94BXAB5	8.125%	15-Sep-2030	012873AH8	0.01	
64	Pactiv LLC	Ex-BB	6FE77JAB8	7.95%	15-Dec-2025	880394AB7	0.01	
65	PG&E CORPORATION	BB	6FC64DAB8	5%	01-Jul-2028	69331CAH1	0.01	
66	Pitney Bowes Inc.	BB	7J68BGAF8	4.625%	15-Mar-2024	724479AJ9	0.01	
67	Post Holdings, Inc.	B,Ex-BB	7AAB8AAC9	5.75%	01-Mar-2027	737446AM6	0.01	
68	R.R. Donnelley & Sons Company	B,Ex-BB	27CFEDA86	8.25%	01-Jul-2027	257867BE0	0.01	
69	Radian Group Inc.	BB	7C5259AG8	4.5%	01-Oct-2024	750236AU5	0.01	
70	Realogy Group LLC	B,Ex-BB	7CB65KAD4	4.875%	01-Jun-2023	75606DAE1	0.01	
71	Rite Aid Corporation	Ex-BB	7DDEC9AB4	7.7%	15-Feb-2027	767754AJ3	0	
72	ROYAL CARIBBEAN CRUISES LTD.	B,Ex-BB	7F8168AH9	5.25%	15-Nov-2022	780153AU6	0.01	
73	Sabre Holdings Corporation	B,Ex-BB	7FDE95AD7	9.25%	15-Apr-2025	78573NAC6	0.01	
74	Safeway Inc.	B,Ex-BB	7FEB65AC7	7.25%	01-Feb-2031	786514BA6	0.01	
75	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-2033	81211KAK6	0.01	
76	Sirius XM Radio Inc.	BB	8ABFDUAC8	5.5%	01-Jul-2029	82967NBC1	0.01	
77	Staples, Inc.	B,Ex-BB	8DA533AG7	10.75%	15-Apr-2027	855030AP7	0.01	
78	T-Mobile USA, Inc.	BB	8F97DOAC2	4%	15-Apr-2022	87264AAR6	0.01	
79	Talen Energy Supply, LLC	B,Ex-BB	8FB64IAC4	6.5%	01-Jun-2025	87422VAA6	0	
80	Targa Resources Partners LP	BB	8FD72YAB9	4.25%	15-Nov-2023	87612BAP7	0.01	
81	TEGNA Inc.	BB	8FG91KAD9	5.5%	15-Sep-2024	364725BC4	0.01	
82	TENET HEALTHCARE CORPORATION	B,Ex-BB	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.01	
83	Tesla, Inc.	B,Ex-BB	U2G91LAB5	5.3%	15-Aug-2025	88160RAE1	0.01	
84	TEVA PHARMACEUTICAL INDUSTRIES LIMITED	BB	8G9786AF8	3.65%	10-Nov-2021	88165FAF9	0.01	
85	THE ADT SECURITY CORPORATION	BB	0A119OAB9	3.5%	15-Jul-2022	00101JAF3	0.01	
86	THE GAP, INC.	BB	39ABD6AC9	5.95%	12-Apr-2021	364760AK4	0.01	
87	The Goodyear Tire & Rubber Company	B,Ex-BB	3BA7A5AF1	5%	31-May-2026	382550BF7	0.01	
88	Toll Brothers, Inc.	BB	8GHDBFAD7	4.375%	15-Apr-2023	88947EAN0	0.01	
89	TransDigm Inc.	B,Ex-BB	8HC9ABAF4	6.375%	15-Jun-2026	893647BB2	0.01	
90	Transocean Inc.	Ex-BB	8HCBB3AE9	8%	01-Feb-2027	893830BL2	0.01	
91	Unisys Corporation	B,Ex-BB	999B35AH7	5.5%	01-Mar-2021	909214BS6	0.01	
92	UNITED AIRLINES HOLDINGS, INC.	BB	999C5HAA2	5%	01-Feb-2024	910047AH2	0.01	
93	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAG6	4.875%	15-Jan-2028	911365BJ2	0.01	

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94	UNITED STATES STEEL CORPORATION	B,Ex-BB	9A389SAE8	6.65%	01-Jun-2037	912909AD0	0.01	
95	Uniti Group Inc.	B,Ex-BB	9A4570AC0	7.125%	15-Dec-2024	20341WAE5	0.01	
96	Universal Health Services, Inc.	BB	9A4C93AF0	5%	01-Jun-2026	913903AT7	0.01	
97	UNIVISION COMMUNICATIONS INC.	B,Ex-BB	9A5D96AC7	8.5%	15-May-2021	U91505AD6	0.01	
98	VISTRA OPERATIONS COMPANY LLC	BB	9BAC4VAA5	5.5%	01-Sep-2026	92840VAA0	0.01	
99	XEROX CORPORATION	BB	9HC533A11	3.8%	15-May-2024	984121CJ0	0.01	
100	YUM! Brands, Inc.	BB	9HGCDHAF6	7.75%	01-Apr-2025	988498AM3	0.01	

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