

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
1	American Airlines Group Inc.	B,Ex-BB	025ADXAC6	3.75%	01-Mar-2025	02376RAE2	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	BB	039DB1AC6	5.375%	01-Mar-2030	03674XAS5	0.01	
5	Anywhere Real Estate Group LLC	B,Ex-BB	03AA80AB8	5.25%	15-Apr-2030	75606DAQ4	0.01	
6	APACHE CORPORATION	BB	03AB52AF6	4.375%	15-Oct-2028	037411BE4	0.01	
7	Aramark Services, Inc.	BB	03BD7IAC1	6.375%	01-May-2025	038522AR9	0.01	
8	ASHLAND INC.	BB	0E862FAA1	3.375%	01-Sep-2031	04433LAA0	0.01	
9	Avient Corporation	BB	0F89E3AB4	5.75%	15-May-2025	73179PAM8	0.01	
10	Avis Budget Group, Inc.	B,Ex-BB	058AEBAG4	4.75%	01-Apr-2028	053773BG1	0.01	
11	Avon Products, Inc.	BB	0F9733AF0	6.95%	15-Mar-2043	054303AZ5	0	
12	Ball Corporation	BB	05DCDHAC1	4%	15-Nov-2023	058498AS5	0.01	
13	Bath & Body Works, Inc.	BB	0H78B3AD2	5.25%	01-Feb-2028	501797AN4	0.01	
14	Bausch Health Companies Inc.	Ex-BB	0H88A7AB7	7%	15-Jan-2028	071734AD9	0.01	
15	BEAZER HOMES USA, INC.	B,Ex-BB	07CABWAF4	6.75%	15-Mar-2025	07556QBM6	0.01	
16	BOMBARDIER INC.	B,Ex-BB	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.01	
17	Boyd Gaming Corporation	B,Ex-BB	1B3634AB3	7.125%	01-Feb-2016	09689RAA7	0.01	
18	Caesars Entertainment, Inc.	B,Ex-BB	139DFPAA2	4.625%	15-Oct-2029	12769GAA8	0.01	
19	Calpine Corporation	BB	1E447BAG0	5.125%	15-Mar-2028	131347CN4	0.01	
20	CARNIVAL CORPORATION	B,Ex-BB	1F79BDAD1	6.65%	15-Jan-2028	143658AH5	0.01	
21	Carvana Co.	Ex-BB	15AEEFAA6	5.5%	15-Apr-2027	146869AF9	0.01	
22	CCO Holdings, LLC	BB	15DHEMAD5	5%	01-Feb-2028	1248EPBX0	0.01	
23	Chesapeake Energy Corporation	BB	17B67DAJ2	5.875%	01-Feb-2029	165167DG9	0.01	
24	Cleveland-Cliffs Inc.	BB	19DDHIAC4	5.875%	01-Jun-2027	185899AH4	0.01	
25	CommScope, Inc.	Ex-BB	2C36A9AB1	7.125%	01-Jul-2028	203372AV9	0.01	
26	Community Health Systems, Inc.	B,Ex-BB	2C39CCAE0	6.875%	01-Apr-2028	12543DBE9	0.01	
27	CSC Holdings, LLC	B,Ex-BB	24BD6EAE3	5.375%	01-Feb-2028	USU2285XAG17	0.01	
28	DaVita Inc.	BB	25CA94AD6	4.625%	01-Jun-2030	23918KAS7	0.01	
29	Delta Air Lines, Inc.	BB	26BA97AE6	7.375%	15-Jan-2026	247361ZZ4	0.01	
30	DISH DBS Corporation	B,Ex-BB	279AFUAC3	7.375%	01-Jul-2028	25470XBB0	0.01	
31	Domtar Corporation	BB	27CCAFAF9	6.25%	01-Sep-2042	257559AJ3	0.01	

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32	EQM Midstream Partners, LP	BB	UW8EGEAA9	4%	01-Aug-2024	26885BAA8	0.01	
33	Ford Motor Company	BB	3H98A7AC1	4.346%	08-Dec-2026	345370CR9	0.01	
34	Frontier Communications Holdings, LLC	B,Ex-BB	38E98UAA9	6.75%	01-May-2029	35906ABG2	0.01	
35	Genworth Holdings, Inc.	BB	3A978MAF1	6.5%	15-Jun-2034	37247DAB2	0.01	
36	GFL Environmental Inc.	B,Ex-BB	3J77EXAA4	4.75%	15-Jun-2029	36168QAN4	0.01	
37	Hilton Domestic Operating Company Inc.	BB	475AB6AA6	5.375%	01-May-2025	432833AG6	0.01	
38	Howmet Aerospace Inc.	BB	4I7521AA2	5.125%	01-Oct-2024	013817AW1	0.01	
39	iHeartCommunications, Inc.	B,Ex-BB	UY955CAB7	8.375%	01-May-2027	45174HBD8	0.01	
40	Iron Mountain Incorporated	BB	4A8ACZAD5	4.875%	15-Sep-2027	46284VAC5	0.01	
41	iStar Inc.	BB	4AB73HAE6	4.25%	01-Aug-2025	45031UCG4	0.01	
42	K. Hovnanian Enterprises, Inc.	Ex-BB	4I66CGAC3	7%	15-Jan-2019	442488BV3	0.01	
43	KB HOME	BB	4CECCQAJ7	6.875%	15-Jun-2027	48666KAX7	0.01	
44	Kohl's Corporation	BB	5F027AAF5	4.25%	17-Jul-2025	500255AU8	0.01	
45	Lamb Weston Holdings, Inc.	BB	5G4599AC0	4.875%	15-May-2028	513272AC8	0.01	
46	Liberty Interactive LLC	B,Ex-BB	5I366FAC4	8.5%	15-Jul-2029	530715AD3	0	
47	Louisiana-Pacific Corporation	BB	59A97BAF1	3.625%	15-Mar-2029	546347AM7	0.01	
48	Lumen Technologies, Inc.	B,Ex-BB	5A5265AB2	5.625%	01-Apr-2025	156700AZ9	0.01	
49	Macy's, Inc.	BB	5AB77VAK6	4.5%	15-Dec-2034	55616XAM9	0.01	
50	MBIA Inc.	BB	5A788EAB6	6.625%	01-Oct-2028	55262CAF7	0.01	
51	MGIC Investment Corporation	BB	5A7AC9AG6	5.25%	15-Aug-2028	552848AG8	0.01	
52	MGM Resorts International	B,Ex-BB	5A831EAG2	5.75%	15-Jun-2025	552953CE9	0.01	
53	MPT Operating Partnership, L.P.	BB	686BB4AA4	4.625%	01-Aug-2029	55342UAJ3	0.01	
54	MURPHY OIL CORPORATION	BB	688D88AB1	7.05%	01-May-2029	626717AA0	0.01	
55	Nabors Industries, Inc.	B,Ex-BB	68BEBEAG7	5.75%	01-Feb-2025	62957HAF2	0.01	
56	Navient Corporation	BB	69CCBKAD1	5.5%	15-Mar-2029	63938CAM0	0.01	
57	Netflix, Inc.	BB	6A521LAC9	4.875%	15-Jun-2030	64110LAV8	0.01	
58	New Albertsons L.P.	BB	6A59COAA0	8%	01-May-2031	013104AL8	0.01	
59	Newell Brands Inc.	BB	6B632HAD0	4.2%	01-Apr-2026	651229AW6	0.01	
60	Nordstrom, Inc.	BB	6BABCAB5	6.95%	15-Mar-2028	655664AH3	0.01	
61	NOVA Chemicals Corporation	BB	6CFGE3AG0	4.875%	01-Jun-2024	USC67111AH49	0.01	
62	NRG Energy, Inc.	BB	68BCAEAJ6	5.75%	15-Jan-2028	629377CE0	0.01	

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63	OCCIDENTAL PETROLEUM CORPORATION	BB	6DB9EIAE0	5.55%	15-Mar-2026	674599DC6	0.01	
64	Olin Corporation	BB	6E86CBAE5	5.125%	15-Sep-2027	680665AJ5	0.01	
65	OneMain Finance Corporation	BB	6EA8DMAD5	6.625%	15-Jan-2028	85172FAQ2	0.01	
66	Pactiv LLC	B,Ex-BB	6FE77JAB8	7.95%	15-Dec-2025	880394AB7	0.01	
67	PG&E CORPORATION	BB	6FC64DAB8	5%	01-Jul-2028	69331CAH1	0.01	
68	Pitney Bowes Inc.	B,Ex-BB	7J68BGAF8	4.625%	15-Mar-2024	724479AJ9	0.01	
69	Post Holdings, Inc.	B,Ex-BB	7AAB8AAC9	5.75%	01-Mar-2027	737446AM6	0.01	
70	R.R. Donnelley & Sons Company	B,Ex-BB	27CFEDA6	8.25%	01-Jul-2027	257867BE0	0.01	
71	Rite Aid Corporation	Ex-BB	7DDEC9AB4	7.7%	15-Feb-2027	767754AJ3	0	
72	ROYAL CARIBBEAN CRUISES LTD.	B,Ex-BB	7F8168AI7	3.7%	15-Mar-2028	780153AW2	0.01	
73	Sabre Holdings Corporation	B,Ex-BB	7FDE95AD7	9.25%	15-Apr-2025	78573NAC6	0.01	
74	Safeway Inc.	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	Service Properties Trust	B,Ex-BB	898D7MAB7	5.5%	15-Dec-2027	81761LAB8	0.01	
77	Sirius XM Radio Inc.	BB	8ABFDUAC8	5.5%	01-Jul-2029	82967NBC1	0.01	
78	STANDARD BUILDING SOLUTIONS INC.	BB	8D84AOAA2	5%	15-Feb-2027	853496AC1	0.01	
79	Staples, Inc.	B,Ex-BB	8DA533AG7	10.75%	15-Apr-2027	855030AP7	0.01	
80	TEGNA Inc.	BB	8FG91KAE7	4.75%	15-Mar-2026	87901JAF2	0.01	
81	TENET HEALTHCARE CORPORATION	B,Ex-BB	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.01	
82	TEVA PHARMACEUTICAL INDUSTRIES LIMITED	BB	8G9786AH4	3.15%	01-Oct-2026	88167AAE1	0.01	
83	THE ADT SECURITY CORPORATION	BB	0A119OAC7	4.125%	15-Jun-2023	00101JAH9	0.01	
84	THE GAP, INC.	BB	39ABD6AG0	3.625%	01-Oct-2029	364760AP3	0.01	
85	The Goodyear Tire & Rubber Company	BB	3BA7A5AF1	5%	31-May-2026	382550BF7	0.01	
86	THE HERTZ CORPORATION	B,Ex-BB	46A844AJ1	5%	01-Dec-2029	428040DB2	0.01	
87	TransDigm Inc.	B,Ex-BB	8HC9ABAF4	6.375%	15-Jun-2026	893647BB2	0.01	
88	Transocean Inc.	Ex-BB	8HCBB3AE9	8%	01-Feb-2027	893830BL2	0.01	
89	Uber Technologies, Inc.	B,Ex-BB	9J388WAA9	7.5%	15-May-2025	90353TAF7	0.01	
90	Unisys Corporation	B,Ex-BB	999B35AH7	5.5%	01-Mar-2021	909214BS6	0.01	
91	UNITED AIRLINES HOLDINGS, INC.	B,Ex-BB	999C5HAA2	5%	01-Feb-2024	910047AH2	0.01	
92	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAI2	3.875%	15-Feb-2031	911363AM1	0.01	
93	UNITED STATES STEEL CORPORATION	BB	9A389SAE8	6.65%	01-Jun-2037	912909AD0	0.01	

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94	Uniti Group Inc.	B,Ex-BB	9A4570AD8	4%	15-Jun-2024	91325LAA8	0.01	
95	Universal Health Services, Inc.	BB	9A4C93AH6	2.65%	15-Jan-2032	913903BA7	0.01	
96	UNIVISION COMMUNICATIONS INC.	B,Ex-BB	9A5D96AC7	8.5%	15-May-2021	U91505AD6	0.01	
97	VISTRA OPERATIONS COMPANY LLC	BB	9BAC4VAA5	5.5%	01-Sep-2026	92840VAA0	0.01	
98	Weatherford International Ltd.	B,Ex-BB	GPE58HAF3	8.625%	30-Apr-2030	947075AU1	0.01	
99	XEROX CORPORATION	BB	9HC533A11	3.8%	15-May-2024	984121CJ0	0.01	
100	YUM! Brands, Inc.	BB	9HGCDHAH2	3.625%	15-Mar-2031	988498AN1	0.01	

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