

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline	SRO
1	ALBERTSONS COMPANIES, INC.	BB	0B439AAA2	5.75%	31-Mar-2034	01309QAD0	0.01852		
2	American Axle & Manufacturing, Inc.	BB	UU2679AG4	5%	01-Oct-2029	02406PBB5	0.01852		Yes
3	Amkor Technology, Inc.	BB	0D47B7AI6	5.875%	01-Oct-2033	031652BL3	0.01852		Yes
4	Aramark Services, Inc.	BB	03BD7IAD9	5%	01-Feb-2028	038522AQ1	0.01852		Yes
5	ASHLAND INC.	BB	0E862FAA1	3.375%	01-Sep-2031	04433LAA0	0.01852		Yes
6	Avient Corporation	BB	0F89E3AC2	7.125%	01-Aug-2030	05368VAA4	0.01852		Yes
7	Ball Corporation	BB	05DCDHAE7	2.875%	15-Aug-2030	058498AW6	0.01852		Yes
8	Bath & Body Works, Inc.	BB	0H78B3AD2	5.25%	01-Feb-2028	501797AN4	0.01852		Yes
9	BOMBARDIER INC.	BB	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.01852		Yes
10	Boyd Gaming Corporation	BB	1B3634AB3	7.125%	01-Feb-2016	09689RAA7	0.01852		
11	Builders FirstSource, Inc.	BB	1D208ZAA1	5%	01-Mar-2030	12008RAN7	0.01852		
12	Carvana Co.	BB	15AEFFAA6	5.5%	15-Apr-2027	146869AF9	0.01852		
13	CCO Holdings, LLC	BB	15DHEMAD5	5%	01-Feb-2028	1248EPBX0	0.01852		Yes
14	Celanese US Holdings LLC	BB	1G58HOAB7	6.55%	15-Nov-2030	15089QAX2	0.01852		Yes
15	CoreWeave, Inc.	BB	239FAVAA8	9%	01-Feb-2031	21873SAC2	0.01852		Yes
16	Crescent Energy Finance LLC	BB	247CCMAB1	7.625%	01-Apr-2032	45344LAD5	0.01852		
17	DaVita Inc.	BB	25CA94AD6	4.625%	01-Jun-2030	23918KAS7	0.01852		Yes
18	Discovery Global Holdings, Inc.	BB	279BAIAB5	4.279%	15-Mar-2032	55903VBC6	0.01852		Yes
19	Genworth Holdings, Inc.	BB	3A978MAF1	6.5%	15-Jun-2034	37247DAB2	0.01852		Yes
20	GFL Environmental Inc.	BB	3J77EXAA4	4.75%	15-Jun-2029	36168QAN4	0.01852		Yes
21	Hilcorp Energy I, L.P.	BB	4H444GAA5	6.25%	01-Nov-2028	431318AS3	0.01852		Yes
22	Hilton Domestic Operating Company Inc.	BB	475AB6AC2	4%	01-May-2031	432833AL5	0.01852		Yes
23	Iron Mountain Incorporated	BB	4A8ACZAD5	4.875%	15-Sep-2027	46284VAC5	0.01852		Yes
24	KB HOME	BB	4CECCQAJ7	6.875%	15-Jun-2027	48666KAX7	0.01852		Yes
25	Lamb Weston Holdings, Inc.	BB	5G4599AC0	4.875%	15-May-2028	513272AC8	0.01852		Yes
26	Macy's, Inc.	BB	5AB77VAK6	4.5%	15-Dec-2034	55616XAM9	0.01852		Yes
27	MBIA Inc.	BB	5A788EAB6	6.625%	01-Oct-2028	55262CAF7	0.01852		Yes
28	MEDLINE BORROWER, LP	BB	5DD53ZAA9	5.25%	01-Oct-2029	62482BAB8	0.01852		Yes
29	Molina Healthcare, Inc.	BB	668DAWAA1	6.5%	15-Feb-2031	60855RAN0	0.01852		Yes
30	MURPHY OIL CORPORATION	BB	688D88AB1	7.05%	01-May-2029	626717AA0	0.01852		Yes
31	Navient Corporation	BB	69CCBKAD1	5.5%	15-Mar-2029	63938CAM0	0.01852		Yes

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline	SRO
32	NEXSTAR MEDIA INC.	BB	6B87A0AA3	7.25%	15-Apr-2034	65346UAA7	0.01852		
33	Nordstrom, Inc.	BB	6BABCAB5	6.95%	15-Mar-2028	655664AH3	0.01852		Yes
34	NRG Energy, Inc.	BB	68BCAEAJ6	5.75%	15-Jan-2028	629377CE0	0.01852		Yes
35	Olin Corporation	BB	6E86CBAG0	5%	01-Feb-2030	680665AK2	0.01852		Yes
36	OneMain Finance Corporation	BB	6EA8DMAD5	6.625%	15-Jan-2028	85172FAQ2	0.01852		Yes
37	Organon & Co.	BB	6EE84XAA3	5.125%	30-Apr-2031	68622TAB7	0.01852		Yes
38	Paramount Global	BB	6FIB6JAD2	4.2%	01-Jun-2029	124857AZ6	0.01852		Yes
39	PennyMac Financial Services, Inc.	BB	UB78HOAA6	6.875%	15-May-2032	70932MAG2	0.01852		Yes
40	PG&E CORPORATION	BB	6FC64DAB8	5%	01-Jul-2028	69331CAH1	0.01852		Yes
41	Sirius XM Radio LLC	BB	8ABFEOAA5	5.5%	01-Jul-2029	82967NBC1	0.01852		Yes
42	SM Energy Company	BB	8B476FAA7	8.75%	01-Jul-2031	17888HAB9	0.01852		Yes
43	STANDARD BUILDING SOLUTIONS INC.	BB	8D84AOAB0	6.25%	01-Aug-2033	853191AC8	0.01852		Yes
44	Talen Energy Supply, LLC	BB	8FB64IAE0	6.25%	01-Feb-2034	87422VAM0	0.01852		
45	TENET HEALTHCARE CORPORATION	BB	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.01852		Yes
46	THE ADT SECURITY CORPORATION	BB	0A119OAC7	4.125%	15-Jun-2023	00101JAH9	0.01852		
47	THE GAP, INC.	BB	39ABD6AG0	3.625%	01-Oct-2029	364760AP3	0.01851		Yes
48	UNITED AIRLINES HOLDINGS, INC.	BB	999C5HAE4	5.375%	01-Mar-2031	910047AL3	0.01851		Yes
49	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAI2	3.875%	15-Feb-2031	911363AM1	0.01851		Yes
50	Universal Health Services, Inc.	BB	9A4C93AH6	2.65%	15-Jan-2032	913903BA7	0.01851		Yes
51	Weatherford International Ltd.	BB	GPE58HAF3	8.625%	30-Apr-2030	947075AU1	0.01851		Yes
52	Whirlpool Corporation	BB	9F9652AH9	4.75%	26-Feb-2029	963320AW6	0.01851		Yes
53	XLPR Infrastructure Operating Partners, LP	BB	9HBB8MAA9	8.625%	15-Mar-2033	98380MAB1	0.01851		Yes
54	YUM! Brands, Inc.	BB	9HGCDDAH2	3.625%	15-Mar-2031	988498AN1	0.01851		Yes

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.