

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
1	ALLIANT HOLDINGS INTERMEDIATE, LLC	Ex-BB	019GAMAA2	5.875%	01-Nov-2029	01883LAD5	0.02084	
2	American Airlines Group Inc.	B,Ex-BB	025ADXAD4	6.5%	01-Jul-2025	02376RAF9	0.02084	
3	American Axle & Manufacturing, Inc.	B,Ex-BB	UU2679AG4	5%	01-Oct-2029	02406PBB5	0.02084	
4	Anywhere Real Estate Group LLC	B,Ex-BB	03AA80AB8	5.25%	15-Apr-2030	75606DAQ4	0.02084	
5	Avis Budget Group, Inc.	B,Ex-BB	058AEBAG4	4.75%	01-Apr-2028	053773BG1	0.02084	
6	Bausch Health Companies Inc.	Ex-BB	0H88A7AG6	5.25%	30-Jan-2030	071734AJ6	0.02084	
7	BEAZER HOMES USA, INC.	B,Ex-BB	07CABWAH0	7.25%	15-Oct-2029	07556QBT1	0.02084	
8	BOMBARDIER INC.	B,Ex-BB	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.02084	
9	Caesars Entertainment, Inc.	B,Ex-BB	139DFPAA2	4.625%	15-Oct-2029	12769GAA8	0.02084	
10	Carvana Co.	Ex-BB	15AEEFAA6	5.5%	15-Apr-2027	146869AF9	0.02084	
11	Clear Channel Outdoor Holdings, Inc.	Ex-BB	19C98KAA3	7.5%	01-Jun-2029	18453HAD8	0.02084	
12	CLOUD SOFTWARE GROUP, INC.	B,Ex-BB	19HA3WAA4	9%	30-Sep-2029	18912UAA0	0.02084	
13	CommScope, Inc.	Ex-BB	2C36A9AB1	7.125%	01-Jul-2028	203372AV9	0.02084	
14	Community Health Systems, Inc.	Ex-BB	2C39CCAE0	6.875%	01-Apr-2028	12543DBE9	0.02084	
15	CSC Holdings, LLC	Ex-BB	24BD6EAE3	5.375%	01-Feb-2028	USU2285XAG17	0.02084	
16	DISH DBS Corporation	Ex-BB	279AFUAC3	7.375%	01-Jul-2028	25470XBB0	0	
17	Domtar Corporation	B,Ex-BB	27CCAEAF9	6.25%	01-Sep-2042	257559AJ3	0.02083	
18	Frontier Communications Holdings, LLC	B,Ex-BB	38E98UAA9	6.75%	01-May-2029	35906ABG2	0.02083	
19	GFL Environmental Inc.	B,Ex-BB	3J77EXAA4	4.75%	15-Jun-2029	36168QAN4	0.02083	
20	HUB INTERNATIONAL LIMITED	B,Ex-BB	4I765LAB1	7.375%	31-Jan-2032	44332PAJ0	0.02083	
21	iHeartCommunications, Inc.	Ex-BB	UY955CAB7	8.375%	01-May-2027	45174HBD8	0.02083	
22	Iron Mountain Incorporated	B,Ex-BB	4A8ACZAD5	4.875%	15-Sep-2027	46284VAC5	0.02083	
23	K. Hovnanian Enterprises, Inc.	Ex-BB	4I66CGAC3	7%	15-Jan-2019	442488BV3	0.02083	
24	Liberty Interactive LLC	B,Ex-BB	5I366FAC4	8.5%	15-Jul-2029	530715AD3	0	
25	LIFEPOINT HEALTH, INC.	B,Ex-BB	5I54BPAA3	5.375%	15-Jan-2029	53219LAU3	0.02083	
26	Lumen Technologies, Inc.	Ex-BB	5A5265AD8	4.5%	15-Jan-2029	156700BD7	0.02083	
27	MGM Resorts International	B,Ex-BB	5A831EAK3	4.75%	15-Oct-2028	552953CH2	0.02083	
28	MPT Operating Partnership, L.P.	Ex-BB	686BB4AA4	4.625%	01-Aug-2029	55342UAJ3	0.02083	
29	Nabors Industries, Inc.	B,Ex-BB	68BEBEAI3	9.125%	31-Jan-2030	62957HAP0	0.02083	
30	Nationstar Mortgage Holdings Inc.	B,Ex-BB	69BE7DAA5	5.125%	15-Dec-2030	63861CAD1	0.02083	
31	NCL Corporation Ltd.	B,Ex-BB	68AGENAA3	7.75%	15-Feb-2029	62886HBG5	0.02083	

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
32	NFE Financing LLC	B,Ex-BB	68B99KAA0	12%	15-Nov-2029	62909BAA5	0	
33	Pitney Bowes Inc.	B,Ex-BB	7J68BGAG6	7.25%	15-Mar-2029	724479AQ3	0.02083	
34	Post Holdings, Inc.	B,Ex-BB	7AAB8AAF2	5.5%	15-Dec-2029	737446AP9	0.02083	
35	R.R. Donnelley & Sons Company	B,Ex-BB	27CFEDA14	8.5%	15-Apr-2029	257867BC4	0.02083	
36	Sabre Holdings Corporation	B,Ex-BB	7FDE95AF2	10.75%	15-Nov-2029	78573NAL6	0.02083	
37	Service Properties Trust	B,Ex-BB	898D7MAB7	5.5%	15-Dec-2027	81761LAB8	0.02083	
38	Staples, Inc.	B,Ex-BB	8DA533AG7	10.75%	15-Apr-2027	855030AP7	0.02083	
39	TENET HEALTHCARE CORPORATION	B,Ex-BB	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.02083	
40	The Goodyear Tire & Rubber Company	B,Ex-BB	3BA7A5AF1	5%	31-May-2026	382550BF7	0.02083	
41	THE HERTZ CORPORATION	B,Ex-BB	46A844AJ1	5%	01-Dec-2029	428040DB2	0.02083	
42	TransDigm Inc.	B,Ex-BB	8HC9ABAG2	5.5%	15-Nov-2027	893647BL0	0.02083	
43	Transocean Inc.	Ex-BB	8HCB3AE9	8%	01-Feb-2027	893830BL2	0.02083	
44	Unisys Corporation	B,Ex-BB	999B35AH7	5.5%	01-Mar-2021	909214BS6	0.02083	
45	Uniti Group Inc.	B,Ex-BB	9A4570AF3	7.5%	01-Dec-2027	91325VAA6	0.02083	
46	UNIVISION COMMUNICATIONS INC.	B,Ex-BB	9A5D96AC7	8.5%	15-May-2021	U91505AD6	0.02083	
47	Venture Global LNG, Inc.	B,Ex-BB	9B5650AA1	8.375%	01-Jun-2031	92332YAB7	0.02083	
48	XEROX CORPORATION	Ex-BB	9HC533AJ9	6.75%	15-Dec-2039	984121CB7	0.02083	

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.