

| 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 | 0.02273 | |
| 2 | American Airlines Group Inc. | B,Ex-BB | 025ADXAD4 | 6.5% | 01-Jul-2025 | 02376RAF9 | 0.02273 | |
| 3 | Anywhere Real Estate Group LLC | B,Ex-BB | 03AA80AB8 | 5.25% | 15-Apr-2030 | 75606DAQ4 | 0.02273 | |
| 4 | ASURION, LLC | B,Ex-BB | 04AACNAA3 | 8.375% | 01-Feb-2034 | 045941AB7 | 0.02273 | |
| 5 | Avis Budget Group, Inc. | B,Ex-BB | 058AEBAG4 | 4.75% | 01-Apr-2028 | 053773BG1 | 0.02273 | |
| 6 | Bausch Health Companies Inc. | Ex-BB | 0H88A7AG6 | 5.25% | 30-Jan-2030 | 071734AJ6 | 0.02273 | |
| 7 | BEAZER HOMES USA, INC. | B,Ex-BB | 07CABWAH0 | 7.25% | 15-Oct-2029 | 07556QBT1 | 0.02273 | |
| 8 | Caesars Entertainment, Inc. | B,Ex-BB | 139DFPAA2 | 4.625% | 15-Oct-2029 | 12769GAA8 | 0.02273 | |
| 9 | Carvana Co. | B,Ex-BB | 15AEEFAA6 | 5.5% | 15-Apr-2027 | 146869AF9 | 0.02273 | |
| 10 | Clear Channel Outdoor Holdings, Inc. | Ex-BB | 19C98KAA3 | 7.5% | 01-Jun-2029 | 18453HAD8 | 0.02273 | |
| 11 | CLOUD SOFTWARE GROUP, INC. | B,Ex-BB | 19HA3WAA4 | 9% | 30-Sep-2029 | 18912UAA0 | 0.02273 | |
| 12 | Community Health Systems, Inc. | Ex-BB | 2C39CCAE0 | 6.875% | 01-Apr-2028 | 12543DBE9 | 0.02273 | |
| 13 | CSC Holdings, LLC | Ex-BB | 24BD6EAE3 | 5.375% | 01-Feb-2028 | USU2285XAG17 | 0.02273 | |
| 14 | DISH DBS Corporation | Ex-BB | 279AFUAC3 | 7.375% | 01-Jul-2028 | 25470XBB0 | 0.02273 | |
| 15 | Domtar Corporation | B,Ex-BB | 27CCAEAF9 | 6.25% | 01-Sep-2042 | 257559AJ3 | 0.02273 | |
| 16 | FREEDOM MORTGAGE HOLDINGS LLC | B,Ex-BB | 38BA5BAA4 | 6.875% | 01-May-2031 | 35641AAE8 | 0.02273 | |
| 17 | Gray Media, Inc. | B,Ex-BB | 3BHCARAA6 | 4.75% | 15-Oct-2030 | 389375AL0 | 0.02273 | |
| 18 | HUB INTERNATIONAL LIMITED | B,Ex-BB | 4I765LAB1 | 7.375% | 31-Jan-2032 | 44332PAJ0 | 0.02273 | |
| 19 | iHeartCommunications, Inc. | Ex-BB | UY955CAB7 | 8.375% | 01-May-2027 | 45174HBD8 | 0.02273 | |
| 20 | K. Hovnanian Enterprises, Inc. | B,Ex-BB | 4I66CGAH2 | 8.375% | 01-Oct-2033 | 48251UAQ1 | 0.02273 | |
| 21 | Kohl's Corporation | B,Ex-BB | 5F027AAI9 | 3.375% | 01-May-2031 | 500255AX2 | 0.02273 | |
| 22 | Liberty Interactive LLC | Ex-BB | 5I366FAC4 | 8.5% | 15-Jul-2029 | 530715AD3 | 0.02273 | |
| 23 | LIFEPOINT HEALTH, INC. | B,Ex-BB | 5I54BPAA3 | 5.375% | 15-Jan-2029 | 53219LAU3 | 0.02273 | |
| 24 | Lumen Technologies, Inc. | B,Ex-BB | 5A5265AD8 | 4.5% | 15-Jan-2029 | 156700BD7 | 0.02273 | |
| 25 | MGM Resorts International | B,Ex-BB | 5A831EAK3 | 4.75% | 15-Oct-2028 | 552953CH2 | 0.02273 | |
| 26 | MPT Operating Partnership, L.P. | Ex-BB | 686BB4AA4 | 4.625% | 01-Aug-2029 | 55342UAJ3 | 0.02273 | |
| 27 | Nabors Industries, Inc. | B,Ex-BB | 68BEBEAI3 | 9.125% | 31-Jan-2030 | 62957HAP0 | 0.02273 | |
| 28 | NCL Corporation Ltd. | B,Ex-BB | 68AGENAA3 | 7.75% | 15-Feb-2029 | 62886HBG5 | 0.02273 | |
| 29 | Newell Brands Inc. | B,Ex-BB | 6B632HAG3 | 6.625% | 15-May-2032 | 651229BE5 | 0.02273 | |
| 30 | Pitney Bowes Inc. | B,Ex-BB | 7J68BGAG6 | 7.25% | 15-Mar-2029 | 724479AQ3 | 0.02273 | |
| 31 | Post Holdings, Inc. | B,Ex-BB | 7AAB8AAG0 | 4.5% | 15-Sep-2031 | 737446AR5 | 0.02273 | |

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| 32 | R.R. Donnelley & Sons Company | B,Ex-BB | 27CFEDA14 | 8.5% | 15-Apr-2029 | 257867BC4 | 0.02273 | |
| 33 | Sabre Holdings Corporation | B,Ex-BB | 7FDE95AF2 | 10.75% | 15-Nov-2029 | 78573NAL6 | 0.02272 | |
| 34 | Service Properties Trust | Ex-BB | 898D7MAB7 | 5.5% | 15-Dec-2027 | 81761LAB8 | 0.02272 | |
| 35 | Staples, Inc. | B,Ex-BB | 8DA533AG7 | 10.75% | 15-Apr-2027 | 855030AP7 | 0.02272 | |
| 36 | The Goodyear Tire & Rubber Company | B,Ex-BB | 3BA7A5AI5 | 5.25% | 30-Apr-2031 | 382550BJ9 | 0.02272 | |
| 37 | THE HERTZ CORPORATION | B,Ex-BB | 46A844AJ1 | 5% | 01-Dec-2029 | 428040DB2 | 0.02272 | |
| 38 | TransDigm Inc. | B,Ex-BB | 8HC9ABA18 | 6.375% | 31-May-2033 | 893647BY2 | 0.02272 | |
| 39 | Transocean International Limited | Ex-BB | GP908ZAC7 | 7.875% | 15-Oct-2032 | 893814AA1 | 0.02272 | |
| 40 | Unisys Corporation | B,Ex-BB | 999B35AH7 | 5.5% | 01-Mar-2021 | 909214BS6 | 0.02272 | |
| 41 | Uniti Group LLC | B,Ex-BB | 9A458SAB0 | 7.5% | 01-Dec-2027 | 91325VAB4 | 0.02272 | |
| 42 | UNIVISION COMMUNICATIONS INC. | B,Ex-BB | 9A5D96AC7 | 8.5% | 15-May-2021 | U91505AD6 | 0.02272 | |
| 43 | Venture Global LNG, Inc. | B,Ex-BB | 9B5650AA1 | 8.375% | 01-Jun-2031 | 92332YAB7 | 0.02272 | |
| 44 | XEROX CORPORATION | Ex-BB | 9HC533AJ9 | 6.75% | 15-Dec-2039 | 984121CB7 | 0.02272 | |

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