

# FTSE Goldman Sachs High Yield Corporate Bond Index

## INDEX CONSTITUENTS

April 2024 Index Profile - Index data as of March 31, 2024

| Description                    | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|--------------------------------|------------|---------------------|------------------|
| 1011778 BC UNLTD LIABILITY CO  | 5.750      | 20250415            | 0.0680           |
| 1011778 BC UNLTD LIABILITY CO  | 3.875      | 20280115            | 0.1945           |
| 1011778 BC UNLTD LIABILITY CO  | 4.375      | 20280115            | 0.0962           |
| 1011778 BC UNLTD LIABILITY CO  | 3.500      | 20290215            | 0.0915           |
| 1011778 BC UNLTD LIABILITY CO  | 4.000      | 20301015            | 0.3471           |
| AADVANTAGE LOYALTY IP LTD      | 5.500      | 20260420            | 0.3504           |
| AADVANTAGE LOYALTY IP LTD      | 5.750      | 20290420            | 0.3957           |
| ACRISURE LLC                   | 10.125     | 20260801            | 0.0558           |
| ACRISURE LLC                   | 8.250      | 20290201            | 0.1251           |
| ACRISURE LLC                   | 4.250      | 20290215            | 0.0844           |
| ACRISURE LLC                   | 6.000      | 20290801            | 0.0610           |
| ADIENT GLOBAL HLDGS LTD        | 4.875      | 20260815            | 0.1036           |
| ADIENT GLOBAL HLDGS LTD        | 8.250      | 20310415            | 0.0718           |
| ADT SECURITY CORP              | 4.125      | 20290801            | 0.1213           |
| ADT SECURITY CORP              | 4.875      | 20320715            | 0.0881           |
| AG ISSUER LLC                  | 6.250      | 20280301            | 0.0651           |
| AG TTMT ESCROW ISSUER LLC      | 8.625      | 20270930            | 0.0688           |
| AIR CANADA                     | 3.875      | 20260815            | 0.1533           |
| ALBERTSONS COMPANIES INC       | 3.250      | 20260315            | 0.0953           |
| ALBERTSONS COMPANIES INC       | 7.500      | 20260315            | 0.0813           |
| ALBERTSONS COMPANIES INC       | 4.625      | 20270115            | 0.1753           |
| ALBERTSONS COMPANIES INC       | 5.875      | 20280215            | 0.0993           |
| ALBERTSONS COMPANIES INC       | 6.500      | 20280215            | 0.1017           |
| ALBERTSONS COMPANIES INC       | 3.500      | 20290315            | 0.1611           |
| ALBERTSONS COMPANIES INC       | 4.875      | 20300215            | 0.1260           |
| ALCOA NEDERLAND HLDG BV        | 5.500      | 20271215            | 0.1002           |
| ALCOA NEDERLAND HLDG BV        | 6.125      | 20280515            | 0.0680           |
| ALCOA NEDERLAND HLDG BV        | 4.125      | 20290331            | 0.0605           |
| ALCOA NEDERLAND HLDG BV        | 7.125      | 20310315            | 0.1007           |
| ALLIANT HLDGS INTERMEDIATE LLC | 4.250      | 20271015            | 0.0959           |
| ALLIANT HLDGS INTERMEDIATE LLC | 6.750      | 20271015            | 0.1807           |
| ALLIANT HLDGS INTERMEDIATE LLC | 6.750      | 20280415            | 0.1723           |
| ALLIANT HLDGS INTERMEDIATE LLC | 5.875      | 20291101            | 0.0566           |
| ALLIANT HLDGS INTERMEDIATE LLC | 7.000      | 20310115            | 0.1971           |
| ALLIED UNIVERSAL HOLDCO LLC    | 6.625      | 20260715            | 0.1265           |
| ALLIED UNIVERSAL HOLDCO LLC    | 9.750      | 20270715            | 0.1425           |
| ALLIED UNIVERSAL HOLDCO LLC    | 4.625      | 20280601            | 0.1511           |
| ALLIED UNIVERSAL HOLDCO LLC    | 6.000      | 20290601            | 0.1116           |
| ALLIED UNIVERSAL HOLDCO LLC    | 7.875      | 20310215            | 0.1345           |
| ALLISON TRANSMISSION INC       | 4.750      | 20271001            | 0.0524           |
| ALLISON TRANSMISSION INC       | 5.875      | 20290601            | 0.0665           |
| ALLISON TRANSMISSION INC       | 3.750      | 20310130            | 0.1158           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                                   | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|------------|---------------------|------------------|
| AMC ENTERTAINMENT HLDGS INC                   | 10.000     | 20260615            | 0.1540           |
| AMC ENTERTAINMENT HLDGS INC                   | 7.500      | 20290215            | 0.0859           |
| AMC NETWORKS INC                              | 4.750      | 20250801            | 0.1069           |
| AMC NETWORKS INC                              | 4.250      | 20290215            | 0.0948           |
| AMERICAN AIRLINES INC                         | 7.250      | 20280215            | 0.1018           |
| AMERICAN AIRLINES INC                         | 8.500      | 20290515            | 0.1426           |
| AMERICAN AXLE & MANUFACTURING INC             | 6.500      | 20270401            | 0.0684           |
| AMERICAN AXLE & MANUFACTURING INC             | 6.875      | 20280701            | 0.0537           |
| AMERICAN AXLE & MANUFACTURING INC             | 5.000      | 20291001            | 0.0729           |
| AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC | 4.000      | 20280115            | 0.0879           |
| AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC | 3.875      | 20291115            | 0.0483           |
| AMERIGAS PARTNERS LP                          | 5.500      | 20250520            | 0.0951           |
| AMERIGAS PARTNERS LP                          | 5.875      | 20260820            | 0.0901           |
| AMERIGAS PARTNERS LP                          | 5.750      | 20270520            | 0.0698           |
| AMERIGAS PARTNERS LP                          | 9.375      | 20280601            | 0.0705           |
| AMWINS GROUP INC                              | 6.375      | 20290215            | 0.1010           |
| AMWINS GROUP INC                              | 4.875      | 20290630            | 0.0980           |
| ANGI GROUP LLC                                | 3.875      | 20280815            | 0.0580           |
| ANTERO MIDSTREAM PARTNERS LP                  | 7.875      | 20260515            | 0.0766           |
| ANTERO MIDSTREAM PARTNERS LP                  | 5.750      | 20270301            | 0.0857           |
| ANTERO MIDSTREAM PARTNERS LP                  | 5.750      | 20280115            | 0.0860           |
| ANTERO MIDSTREAM PARTNERS LP                  | 5.375      | 20290615            | 0.0963           |
| ANTERO MIDSTREAM PARTNERS LP                  | 6.625      | 20320201            | 0.0803           |
| ANTERO RESOURCES CORP                         | 7.625      | 20290201            | 0.0561           |
| ANTERO RESOURCES CORP                         | 5.375      | 20300301            | 0.0764           |
| ANYWHERE REAL ESTATE GROUP LLC                | 5.750      | 20290115            | 0.0577           |
| ANYWHERE REAL ESTATE GROUP LLC                | 5.250      | 20300415            | 0.0463           |
| ANYWHERE REAL ESTATE GROUP LLC                | 7.000      | 20300415            | 0.0777           |
| ARAMARK SVCS INC                              | 5.000      | 20250401            | 0.0813           |
| ARAMARK SVCS INC                              | 5.000      | 20280201            | 0.1488           |
| ARCHES BUYER INC                              | 4.250      | 20280601            | 0.1126           |
| ARCHES BUYER INC                              | 6.125      | 20281201            | 0.0572           |
| ARCHROCK PARTNERS LP                          | 6.875      | 20270401            | 0.0691           |
| ARCHROCK PARTNERS LP                          | 6.250      | 20280401            | 0.1083           |
| ARD FIN SA                                    | 6.500      | 20270630            | 0.0402           |
| ARSENAL AIC PARENT LLC                        | 8.000      | 20301001            | 0.1014           |
| ARSENAL AIC PARENT LLC                        | 11.500     | 20311001            | 0.0782           |
| ARTERA SVCS LLC                               | 8.500      | 20310215            | 0.0819           |
| ASBURY AUTOMOTIVE GROUP INC                   | 4.500      | 20280301            | 0.0513           |
| ASBURY AUTOMOTIVE GROUP INC                   | 4.625      | 20291115            | 0.0989           |
| ASBURY AUTOMOTIVE GROUP INC                   | 4.750      | 20300301            | 0.0542           |
| ASBURY AUTOMOTIVE GROUP INC                   | 5.000      | 20320215            | 0.0730           |

# INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                            | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|--|------------|---------------------|------------------|
| ASCENT RESOURCES UTICA HLDGS LLC       | 7.000      | 20261101            | 0.0820           |
| ASCENT RESOURCES UTICA HLDGS LLC       | 5.875      | 20290630            | 0.0504           |
| ASSUREDPARTNERS INC                    | 5.625      | 20290115            | 0.0683           |
| ASSUREDPARTNERS INC                    | 7.500      | 20320215            | 0.0655           |
| AVANTOR FUNDING INC                    | 4.625      | 20280715            | 0.1977           |
| AVANTOR FUNDING INC                    | 3.875      | 20291101            | 0.0967           |
| AVIENT CORP                            | 5.750      | 20250515            | 0.0879           |
| AVIENT CORP                            | 7.125      | 20300801            | 0.0991           |
| AXALTA COATING SYSTEMS DUTCH HLDG B BV | 7.250      | 20310215            | 0.0700           |
| AXALTA COATING SYSTEMS LLC             | 4.750      | 20270615            | 0.0654           |
| AXALTA COATING SYSTEMS LLC             | 3.375      | 20290215            | 0.0839           |
| B&G FOODS INC                          | 5.250      | 20270915            | 0.0680           |
| B&G FOODS INC                          | 8.000      | 20280915            | 0.0764           |
| BALL CORP                              | 6.875      | 20280315            | 0.1039           |
| BALL CORP                              | 6.000      | 20290615            | 0.1352           |
| BALL CORP                              | 2.875      | 20300815            | 0.1469           |
| BALL CORP                              | 3.125      | 20310915            | 0.0955           |
| BATH & BODY WORKS INC                  | 5.250      | 20280201            | 0.0652           |
| BATH & BODY WORKS INC                  | 7.500      | 20290615            | 0.0698           |
| BATH & BODY WORKS INC                  | 6.625      | 20301001            | 0.1368           |
| BATH & BODY WORKS INC                  | 6.875      | 20351101            | 0.1288           |
| BATH & BODY WORKS INC                  | 6.750      | 20360701            | 0.0832           |
| BAUSCH HEALTH AMERICAS INC             | 9.250      | 20260401            | 0.0789           |
| BAUSCH HEALTH AMERICAS INC             | 8.500      | 20270131            | 0.0519           |
| BAUSCH HEALTH COMPANIES INC            | 5.500      | 20251101            | 0.2156           |
| BAUSCH HEALTH COMPANIES INC            | 9.000      | 20251215            | 0.1245           |
| BAUSCH HEALTH COMPANIES INC            | 6.125      | 20270201            | 0.0842           |
| BAUSCH HEALTH COMPANIES INC            | 5.750      | 20270815            | 0.0388           |
| BAUSCH HEALTH COMPANIES INC            | 5.000      | 20280130            | 0.0269           |
| BAUSCH HEALTH COMPANIES INC            | 4.875      | 20280601            | 0.1201           |
| BAUSCH HEALTH COMPANIES INC            | 11.000     | 20280930            | 0.1582           |
| BAUSCH HEALTH COMPANIES INC            | 5.000      | 20290215            | 0.0260           |
| BAUSCH HEALTH COMPANIES INC            | 6.250      | 20290215            | 0.0482           |
| BAUSCH HEALTH COMPANIES INC            | 5.250      | 20300130            | 0.0436           |
| BAUSCH HEALTH COMPANIES INC            | 5.250      | 20310215            | 0.0258           |
| BLOCK INC                              | 2.750      | 20260601            | 0.1258           |
| BLOCK INC                              | 3.500      | 20310601            | 0.1165           |
| BOMBARDIER INC                         | 7.125      | 20260615            | 0.1376           |
| BOMBARDIER INC                         | 7.875      | 20270415            | 0.2385           |
| BOMBARDIER INC                         | 6.000      | 20280215            | 0.0989           |
| BOMBARDIER INC                         | 7.500      | 20290201            | 0.1038           |
| BOMBARDIER INC                         | 8.750      | 20301115            | 0.1087           |

## INDEX CONSTITUENTS (CONTINUED)

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| Description                           | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---------------------------------------|------------|---------------------|------------------|
| BOMBARDIER INC                        | 7.450      | 20340501            | 0.0765           |
| BOYD GAMING CORP                      | 4.750      | 20271201            | 0.1302           |
| BOYD GAMING CORP                      | 4.750      | 20310615            | 0.1093           |
| BRAND INDUSTRIAL SVCS INC             | 10.375     | 20300801            | 0.1938           |
| BRINKS CO                             | 5.500      | 20250715            | 0.0535           |
| BRINKS CO                             | 4.625      | 20271015            | 0.0775           |
| BROOKFIELD PROPERTIES RETAIL HLDG LLC | 5.750      | 20260515            | 0.1261           |
| BROOKFIELD PROPERTIES RETAIL HLDG LLC | 4.500      | 20270401            | 0.0925           |
| BROOKFIELD RESIDENTIAL PROPERTIES INC | 6.250      | 20270915            | 0.0778           |
| BROOKFIELD RESIDENTIAL PROPERTIES INC | 4.875      | 20300215            | 0.0594           |
| BUCKEYE PARTNERS LP                   | 3.950      | 20261201            | 0.0774           |
| BUCKEYE PARTNERS LP                   | 4.125      | 20271201            | 0.0507           |
| BUCKEYE PARTNERS LP                   | 4.500      | 20280301            | 0.0635           |
| BUILDERS FIRSTSOURCE INC              | 5.000      | 20300301            | 0.0694           |
| BUILDERS FIRSTSOURCE INC              | 4.250      | 20320201            | 0.1549           |
| BUILDERS FIRSTSOURCE INC              | 6.375      | 20320615            | 0.0952           |
| BUILDERS FIRSTSOURCE INC              | 6.375      | 20340301            | 0.1333           |
| BURFORD CAP GLOBAL FIN LLC            | 6.250      | 20280415            | 0.0534           |
| BURFORD CAP GLOBAL FIN LLC            | 9.250      | 20310701            | 0.0964           |
| CABLEVISION LIGHTPATH CT LLC          | 3.875      | 20270915            | 0.0538           |
| CABLEVISION LIGHTPATH CT LLC          | 5.625      | 20280915            | 0.0463           |
| CAESARS ENTERTAINMENT INC             | 8.125      | 20270701            | 0.2243           |
| CAESARS ENTERTAINMENT INC             | 4.625      | 20291015            | 0.1470           |
| CAESARS ENTERTAINMENT INC             | 7.000      | 20300215            | 0.2730           |
| CAESARS ENTERTAINMENT INC             | 6.500      | 20320215            | 0.2020           |
| CALLON PETROLEUM CO                   | 8.000      | 20280801            | 0.0916           |
| CALLON PETROLEUM CO                   | 7.500      | 20300615            | 0.0855           |
| CALPINE CORP                          | 5.250      | 20260601            | 0.0561           |
| CALPINE CORP                          | 4.500      | 20280215            | 0.1588           |
| CALPINE CORP                          | 5.125      | 20280315            | 0.1786           |
| CALPINE CORP                          | 4.625      | 20290201            | 0.0807           |
| CALPINE CORP                          | 5.000      | 20310201            | 0.1038           |
| CALPINE CORP                          | 3.750      | 20310301            | 0.1041           |
| CARNIVAL CORP                         | 7.625      | 20260301            | 0.1840           |
| CARNIVAL CORP                         | 5.750      | 20270301            | 0.4305           |
| CARNIVAL CORP                         | 4.000      | 20280801            | 0.2999           |
| CARNIVAL CORP                         | 6.000      | 20290501            | 0.2664           |
| CARNIVAL CORP                         | 7.000      | 20290815            | 0.0694           |
| CARNIVAL CORP                         | 10.500     | 20300601            | 0.1486           |
| CARNIVAL HLDGS BERMUDA LTD            | 10.375     | 20280501            | 0.3060           |
| CARVANA CO                            | 12.000     | 20281201            | 0.1347           |
| CARVANA CO                            | 13.000     | 20300601            | 0.2012           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                         | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|-------------------------------------|------------|---------------------|------------------|
| CARVANA CO                          | 14.000     | 20310601            | 0.2458           |
| CCO HLDGS LLC                       | 5.500      | 20260501            | 0.0959           |
| CCO HLDGS LLC                       | 5.125      | 20270501            | 0.4011           |
| CCO HLDGS LLC                       | 5.000      | 20280201            | 0.2977           |
| CCO HLDGS LLC                       | 5.375      | 20290601            | 0.1758           |
| CCO HLDGS LLC                       | 6.375      | 20290901            | 0.1795           |
| CCO HLDGS LLC                       | 4.750      | 20300301            | 0.3325           |
| CCO HLDGS LLC                       | 4.500      | 20300815            | 0.2922           |
| CCO HLDGS LLC                       | 4.250      | 20310201            | 0.3103           |
| CCO HLDGS LLC                       | 7.375      | 20310301            | 0.1361           |
| CCO HLDGS LLC                       | 4.750      | 20320201            | 0.1244           |
| CCO HLDGS LLC                       | 4.500      | 20320501            | 0.2981           |
| CCO HLDGS LLC                       | 4.500      | 20330601            | 0.1754           |
| CCO HLDGS LLC                       | 4.250      | 20340115            | 0.1920           |
| CDK GLOBAL II LLC                   | 7.250      | 20290615            | 0.1026           |
| CENTRAL PARENT LLC                  | 8.000      | 20290615            | 0.1056           |
| CENTURY COMMUNITIES INC             | 6.750      | 20270601            | 0.0682           |
| CENTURY COMMUNITIES INC             | 3.875      | 20290815            | 0.0596           |
| CHARLES RIVER LABORATORIES INTL INC | 4.250      | 20280501            | 0.0636           |
| CHARLES RIVER LABORATORIES INTL INC | 3.750      | 20290315            | 0.0607           |
| CHARLES RIVER LABORATORIES INTL INC | 4.000      | 20310315            | 0.0589           |
| CHEMOURS CO                         | 5.375      | 20270515            | 0.0641           |
| CHEMOURS CO                         | 5.750      | 20281115            | 0.0985           |
| CHEMOURS CO                         | 4.625      | 20291115            | 0.0720           |
| CHESAPEAKE ENERGY CORP              | 5.500      | 20260201            | 0.0664           |
| CHESAPEAKE ENERGY CORP              | 5.875      | 20290201            | 0.0665           |
| CHESAPEAKE ENERGY CORP              | 6.750      | 20290415            | 0.1299           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 8.000      | 20260315            | 0.1479           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 5.625      | 20270315            | 0.2336           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 8.000      | 20271215            | 0.0929           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 6.875      | 20280401            | 0.0731           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 6.000      | 20290115            | 0.1058           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 6.875      | 20290415            | 0.1274           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 6.125      | 20300401            | 0.1226           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 5.250      | 20300515            | 0.1689           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 4.750      | 20310215            | 0.1084           |
| CHS/COMMUNITY HEALTH SYSTEMS INC    | 10.875     | 20320115            | 0.1397           |
| CINEMARK USA INC                    | 5.875      | 20260315            | 0.0534           |
| CINEMARK USA INC                    | 5.250      | 20280715            | 0.0975           |
| CITGO PETROLEUM CORP                | 7.000      | 20250615            | 0.1524           |
| CITGO PETROLEUM CORP                | 6.375      | 20260615            | 0.0883           |
| CITGO PETROLEUM CORP                | 8.375      | 20290115            | 0.1557           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                         | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|-------------------------------------|------------|---------------------|------------------|
| CLARIOS GLOBAL LP                   | 6.750      | 20250515            | 0.0614           |
| CLARIOS GLOBAL LP                   | 6.250      | 20260515            | 0.1220           |
| CLARIOS GLOBAL LP                   | 8.500      | 20270515            | 0.2678           |
| CLARIOS GLOBAL LP                   | 6.750      | 20280515            | 0.1034           |
| CLARIVATE SCIENCE HLDGS CORP        | 3.875      | 20280701            | 0.1144           |
| CLARIVATE SCIENCE HLDGS CORP        | 4.875      | 20290701            | 0.1141           |
| CLEAN HARBORS INC                   | 4.875      | 20270715            | 0.0710           |
| CLEAN HARBORS INC                   | 6.375      | 20310201            | 0.0670           |
| CLEAR CHANNEL OUTDOOR HLDGS INC     | 5.125      | 20270815            | 0.1579           |
| CLEAR CHANNEL OUTDOOR HLDGS INC     | 7.750      | 20280415            | 0.1211           |
| CLEAR CHANNEL OUTDOOR HLDGS INC     | 9.000      | 20280915            | 0.1038           |
| CLEAR CHANNEL OUTDOOR HLDGS INC     | 7.500      | 20290601            | 0.1179           |
| CLEAR CHANNEL OUTDOOR HLDGS INC     | 7.875      | 20300401            | 0.1135           |
| CLEARWAY ENERGY OPERATING LLC       | 4.750      | 20280315            | 0.1073           |
| CLEARWAY ENERGY OPERATING LLC       | 3.750      | 20310215            | 0.1054           |
| CLEVELAND-CLIFFS INC                | 5.875      | 20270601            | 0.0752           |
| CLEVELAND-CLIFFS INC                | 6.750      | 20300415            | 0.1021           |
| CLEVELAND-CLIFFS INC                | 7.000      | 20320315            | 0.1104           |
| CLOUD SOFTWARE GROUP INC            | 6.500      | 20290331            | 0.4999           |
| CLOUD SOFTWARE GROUP INC            | 9.000      | 20290930            | 0.4840           |
| CLYDESDALE ACQUISITION HLDGS INC    | 6.625      | 20290415            | 0.0678           |
| CLYDESDALE ACQUISITION HLDGS INC    | 8.750      | 20300415            | 0.1497           |
| CNX MIDSTREAM PARTNERS LP           | 4.750      | 20300415            | 0.0482           |
| CNX RESOURCES CORP                  | 6.000      | 20290115            | 0.0660           |
| CNX RESOURCES CORP                  | 7.375      | 20310115            | 0.0680           |
| CNX RESOURCES CORP                  | 7.250      | 20320301            | 0.0539           |
| COINBASE GLOBAL INC                 | 3.375      | 20281001            | 0.1157           |
| COINBASE GLOBAL INC                 | 3.625      | 20311001            | 0.0801           |
| COMPASS GROUP DIVERSIFIED HLDGS LLC | 5.250      | 20290415            | 0.1278           |
| CONSOLIDATED COMMS INC              | 5.000      | 20281001            | 0.0459           |
| CONSOLIDATED COMMS INC              | 6.500      | 20281001            | 0.0907           |
| COTY INC                            | 5.000      | 20260415            | 0.0873           |
| COTY INC                            | 4.750      | 20290115            | 0.0636           |
| COTY INC                            | 6.625      | 20300715            | 0.1016           |
| COVANTA HLDG CORP                   | 4.875      | 20291201            | 0.0915           |
| COVANTA HLDG CORP                   | 5.000      | 20300901            | 0.0466           |
| CQP HOLDCO LP                       | 5.500      | 20310615            | 0.1772           |
| CQP HOLDCO LP                       | 7.500      | 20331215            | 0.0694           |
| CREDIT ACCEPTANCE CORP              | 6.625      | 20260315            | 0.0531           |
| CREDIT ACCEPTANCE CORP              | 9.250      | 20281215            | 0.0878           |
| CROWN AMERICAS LLC                  | 4.750      | 20260201            | 0.1153           |
| CROWN AMERICAS LLC                  | 4.250      | 20260930            | 0.0514           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                  | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|------------------------------|------------|---------------------|------------------|
| CROWN AMERICAS LLC           | 5.250      | 20300401            | 0.0654           |
| CROWNROCK LP                 | 5.625      | 20251015            | 0.1551           |
| CROWNROCK LP                 | 5.000      | 20290501            | 0.0531           |
| CSC HLDGS LLC                | 5.500      | 20270415            | 0.1603           |
| CSC HLDGS LLC                | 5.375      | 20280201            | 0.1159           |
| CSC HLDGS LLC                | 7.500      | 20280401            | 0.0944           |
| CSC HLDGS LLC                | 11.250     | 20280515            | 0.1375           |
| CSC HLDGS LLC                | 11.750     | 20290131            | 0.2784           |
| CSC HLDGS LLC                | 6.500      | 20290201            | 0.2003           |
| CSC HLDGS LLC                | 5.750      | 20300115            | 0.1617           |
| CSC HLDGS LLC                | 4.125      | 20301201            | 0.1053           |
| CSC HLDGS LLC                | 4.625      | 20301201            | 0.1605           |
| CSC HLDGS LLC                | 3.375      | 20310215            | 0.0902           |
| CSC HLDGS LLC                | 4.500      | 20311115            | 0.1433           |
| CSC HLDGS LLC                | 5.000      | 20311115            | 0.0346           |
| CVR ENERGY INC               | 5.750      | 20280215            | 0.0502           |
| CVR ENERGY INC               | 8.500      | 20290115            | 0.0815           |
| DANA INC                     | 5.375      | 20271115            | 0.0529           |
| DANA INC                     | 5.625      | 20280615            | 0.0527           |
| DANA INC                     | 4.250      | 20300901            | 0.0466           |
| DAVITA INC                   | 4.625      | 20300601            | 0.3298           |
| DAVITA INC                   | 3.750      | 20310215            | 0.1665           |
| DELEK LOGISTICS PARTNERS LP  | 7.125      | 20280601            | 0.0530           |
| DELEK LOGISTICS PARTNERS LP  | 8.625      | 20290315            | 0.0884           |
| DIAMOND ESCROW ISSUER LLC    | 9.750      | 20281115            | 0.2521           |
| DIRECTV FINANCING LLC        | 5.875      | 20270815            | 0.4678           |
| DIRECTV FINANCING LLC        | 8.875      | 20300201            | 0.1002           |
| DISH DBS CORP                | 7.750      | 20260701            | 0.1828           |
| DISH DBS CORP                | 5.250      | 20261201            | 0.2948           |
| DISH DBS CORP                | 7.375      | 20280701            | 0.0660           |
| DISH DBS CORP                | 5.750      | 20281201            | 0.2358           |
| DISH DBS CORP                | 5.125      | 20290601            | 0.0856           |
| DISH NETWORK CORP            | 11.750     | 20271115            | 0.4947           |
| DIVERSIFIED HEALTHCARE TRUST | 9.750      | 20250615            | 0.0682           |
| DIVERSIFIED HEALTHCARE TRUST | 0.000      | 20260115            | 0.1057           |
| DIVERSIFIED HEALTHCARE TRUST | 4.750      | 20280215            | 0.0542           |
| DIVERSIFIED HEALTHCARE TRUST | 4.375      | 20310301            | 0.0497           |
| DT MIDSTREAM INC             | 4.125      | 20290615            | 0.1345           |
| DT MIDSTREAM INC             | 4.375      | 20310615            | 0.1206           |
| EDGEWELL PERSONAL CARE CO    | 5.500      | 20280601            | 0.0994           |
| EDGEWELL PERSONAL CARE CO    | 4.125      | 20290401            | 0.0615           |
| EMBARQ LLC                   | 7.995      | 20360601            | 0.1094           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description  | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|--|------------|---------------------|------------------|
| EMRLD BORROWER LP  | 6.625      | 20301215            | 0.3771           |
| ENCOMPASS HEALTH CORP                                    | 4.500      | 20280201            | 0.1021           |
| ENCOMPASS HEALTH CORP                                    | 4.750      | 20300201            | 0.0994           |
| ENCOMPASS HEALTH CORP                                    | 4.625      | 20310401            | 0.0490           |
| ENDEAVOR ENERGY RESOURCES LP                             | 5.750      | 20280130            | 0.1352           |
| ENERGIZER HLDGS INC                                      | 4.750      | 20280615            | 0.0731           |
| ENERGIZER HLDGS INC                                      | 4.375      | 20290331            | 0.0943           |
| ENTEGRIS ESCROW CORP                                     | 5.950      | 20300615            | 0.1189           |
| ENTEGRIS INC   | 4.375      | 20280415            | 0.0512           |
| ENTEGRIS INC   | 3.625      | 20290501            | 0.0479           |
| EQM MIDSTREAM PARTNERS LP                                | 6.000      | 20250701            | 0.0541           |
| EQM MIDSTREAM PARTNERS LP                                | 4.125      | 20261201            | 0.0648           |
| EQM MIDSTREAM PARTNERS LP                                | 7.500      | 20270601            | 0.0698           |
| EQM MIDSTREAM PARTNERS LP                                | 6.500      | 20270701            | 0.1227           |
| EQM MIDSTREAM PARTNERS LP                                | 5.500      | 20280715            | 0.1127           |
| EQM MIDSTREAM PARTNERS LP                                | 4.500      | 20290115            | 0.1010           |
| EQM MIDSTREAM PARTNERS LP                                | 6.375      | 20290401            | 0.0799           |
| EQM MIDSTREAM PARTNERS LP                                | 7.500      | 20300601            | 0.0718           |
| EQM MIDSTREAM PARTNERS LP                                | 4.750      | 20310115            | 0.1362           |
| EQUIPMENTSHARE.COM INC                                   | 9.000      | 20280515            | 0.1474           |
| EXELA INTERMEDIATE LLC                                   | 11.500     | 20260415            | 0.0238           |
| FAIR ISAAC CORP  | 5.250      | 20260515            | 0.0537           |
| FAIR ISAAC CORP  | 4.000      | 20280615            | 0.1136           |
| FERRELLGAS LP  | 5.375      | 20260401            | 0.0870           |
| FERRELLGAS LP  | 5.875      | 20290401            | 0.1070           |
| FERTITTA ENTERTAINMENT LLC NEVADA                        | 4.625      | 20290115            | 0.1231           |
| FERTITTA ENTERTAINMENT LLC NEVADA                        | 6.750      | 20300115            | 0.1503           |
| FIESTA PURCHASER INC                                     | 7.875      | 20310301            | 0.0689           |
| FIRSTCASH INC  | 4.625      | 20280901            | 0.0626           |
| FIRSTCASH INC  | 5.625      | 20300101            | 0.0699           |
| FIRSTCASH INC  | 6.875      | 20320301            | 0.0664           |
| FIRSTENERGY CORP   | 4.150      | 20270715            | 0.1928           |
| FIRSTENERGY CORP   | 2.650      | 20300301            | 0.0684           |
| FIRSTENERGY CORP   | 2.250      | 20300901            | 0.0492           |
| FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC | 6.500      | 20251001            | 0.0889           |
| FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC | 9.750      | 20270801            | 0.0559           |
| FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC | 5.500      | 20280501            | 0.1320           |
| FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC | 7.875      | 20301201            | 0.0710           |
| FREEDOM MTG CORP   | 7.625      | 20260501            | 0.0685           |
| FREEDOM MTG CORP   | 6.625      | 20270115            | 0.0699           |
| FREEDOM MTG CORP   | 12.000     | 20281001            | 0.1223           |
| FREEDOM MTG CORP   | 12.250     | 20301001            | 0.0764           |



## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description               | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---------------------------|------------|---------------------|------------------|
| FREEDOM MTG HLDGS LLC     | 9.250      | 20290201            | 0.0689           |
| FRONTIER COMMS HLDGS LLC  | 5.875      | 20271015            | 0.1515           |
| FRONTIER COMMS HLDGS LLC  | 5.000      | 20280501            | 0.1954           |
| FRONTIER COMMS HLDGS LLC  | 6.750      | 20290501            | 0.1211           |
| FRONTIER COMMS HLDGS LLC  | 5.875      | 20291101            | 0.0863           |
| FRONTIER COMMS HLDGS LLC  | 6.000      | 20300115            | 0.1133           |
| FRONTIER COMMS HLDGS LLC  | 8.750      | 20300515            | 0.1668           |
| FRONTIER COMMS HLDGS LLC  | 8.625      | 20310315            | 0.1015           |
| GAP INC                   | 3.625      | 20291001            | 0.0884           |
| GAP INC                   | 3.875      | 20311001            | 0.0857           |
| GARDA WORLD SECURITY CORP | 4.625      | 20270215            | 0.0730           |
| GARDA WORLD SECURITY CORP | 9.500      | 20271101            | 0.0835           |
| GARDA WORLD SECURITY CORP | 7.750      | 20280215            | 0.0549           |
| GARDA WORLD SECURITY CORP | 6.000      | 20290601            | 0.0600           |
| GEN DIGITAL INC           | 5.000      | 20250415            | 0.1481           |
| GEN DIGITAL INC           | 6.750      | 20270930            | 0.1214           |
| GEN DIGITAL INC           | 7.125      | 20300930            | 0.0814           |
| GENESIS ENERGY LP         | 8.000      | 20270115            | 0.1336           |
| GENESIS ENERGY LP         | 7.750      | 20280201            | 0.0973           |
| GENESIS ENERGY LP         | 8.250      | 20290115            | 0.0837           |
| GENESIS ENERGY LP         | 8.875      | 20300415            | 0.0715           |
| GFL ENVIRONMENTAL INC     | 4.250      | 20250601            | 0.0664           |
| GFL ENVIRONMENTAL INC     | 3.750      | 20250801            | 0.0976           |
| GFL ENVIRONMENTAL INC     | 5.125      | 20261215            | 0.0664           |
| GFL ENVIRONMENTAL INC     | 4.000      | 20280801            | 0.0925           |
| GFL ENVIRONMENTAL INC     | 3.500      | 20280901            | 0.0914           |
| GFL ENVIRONMENTAL INC     | 4.750      | 20290615            | 0.0942           |
| GFL ENVIRONMENTAL INC     | 4.375      | 20290815            | 0.0670           |
| GFL ENVIRONMENTAL INC     | 6.750      | 20310115            | 0.1368           |
| GLOBAL NET LEASE INC      | 3.750      | 20271215            | 0.0575           |
| GO DADDY OPERATING CO LLC | 5.250      | 20271201            | 0.0793           |
| GO DADDY OPERATING CO LLC | 3.500      | 20290301            | 0.0963           |
| GOODYEAR TIRE & RUBBER CO | 9.500      | 20250531            | 0.1103           |
| GOODYEAR TIRE & RUBBER CO | 5.000      | 20260531            | 0.1189           |
| GOODYEAR TIRE & RUBBER CO | 4.875      | 20270315            | 0.0900           |
| GOODYEAR TIRE & RUBBER CO | 5.000      | 20290715            | 0.1049           |
| GOODYEAR TIRE & RUBBER CO | 5.250      | 20310430            | 0.0681           |
| GOODYEAR TIRE & RUBBER CO | 5.250      | 20310715            | 0.0728           |
| GOODYEAR TIRE & RUBBER CO | 5.625      | 20330430            | 0.0555           |
| GRAHAM PACKAGING CO INC   | 7.125      | 20280815            | 0.0621           |
| GTCR W-2 MERGER SUB LLC   | 7.500      | 20310115            | 0.3102           |
| GUITAR CENTER INC         | 8.500      | 20260115            | 0.0658           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                                | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|--|------------|---------------------|------------------|
| H&E EQUIPMENT SVCS INC                     | 3.875      | 20281215            | 0.1531           |
| HANESBRANDS INC                            | 4.875      | 20260515            | 0.1188           |
| HANESBRANDS INC                            | 9.000      | 20310215            | 0.0821           |
| HAWAIIAN BRAND INTELLECTUAL PPTY LTD       | 5.750      | 20260120            | 0.1509           |
| HERBALIFE LTD                              | 7.875      | 20250901            | 0.0805           |
| HERC HLDGS INC                             | 5.500      | 20270715            | 0.1587           |
| HERTZ CORP                                 | 4.625      | 20261201            | 0.0612           |
| HERTZ CORP                                 | 5.000      | 20291201            | 0.1037           |
| HESS MIDSTREAM OPERATIONS LP               | 5.625      | 20260215            | 0.1055           |
| HESS MIDSTREAM OPERATIONS LP               | 5.125      | 20280615            | 0.0718           |
| HESS MIDSTREAM OPERATIONS LP               | 4.250      | 20300215            | 0.0911           |
| HESS MIDSTREAM OPERATIONS LP               | 5.500      | 20301015            | 0.0522           |
| HILCORP ENERGY I LP                        | 6.250      | 20281101            | 0.0815           |
| HILCORP ENERGY I LP                        | 5.750      | 20290201            | 0.0785           |
| HILCORP ENERGY I LP                        | 6.000      | 20300415            | 0.0662           |
| HILCORP ENERGY I LP                        | 6.000      | 20310201            | 0.0776           |
| HILCORP ENERGY I LP                        | 6.250      | 20320415            | 0.0666           |
| HILCORP ENERGY I LP                        | 8.375      | 20331101            | 0.0879           |
| HILTON DOMESTIC OPERATING CO INC           | 5.375      | 20250501            | 0.0676           |
| HILTON DOMESTIC OPERATING CO INC           | 4.875      | 20270401            | 0.0801           |
| HILTON DOMESTIC OPERATING CO INC           | 5.750      | 20280501            | 0.0679           |
| HILTON DOMESTIC OPERATING CO INC           | 3.750      | 20290501            | 0.0983           |
| HILTON DOMESTIC OPERATING CO INC           | 4.875      | 20300115            | 0.1271           |
| HILTON DOMESTIC OPERATING CO INC           | 4.000      | 20310501            | 0.1322           |
| HILTON DOMESTIC OPERATING CO INC           | 3.625      | 20320215            | 0.1710           |
| HILTON GRAND VACATIONS BORROWER ESCROW LLC | 4.875      | 20310701            | 0.0598           |
| HILTON GRAND VACATIONS BORROWER LLC        | 5.000      | 20290601            | 0.1065           |
| HILTON GRAND VACATIONS BORROWER LLC        | 6.625      | 20320115            | 0.1207           |
| HLF FINANCING SARL LLC                     | 4.875      | 20290601            | 0.0563           |
| HOLOGIC INC                                | 4.625      | 20280201            | 0.0516           |
| HOLOGIC INC                                | 3.250      | 20290215            | 0.1139           |
| HOWARD HUGHES CORP                         | 5.375      | 20280801            | 0.0962           |
| HOWARD HUGHES CORP                         | 4.125      | 20290201            | 0.0781           |
| HOWARD HUGHES CORP                         | 4.375      | 20310201            | 0.0749           |
| HUB INTL LTD                               | 5.625      | 20291201            | 0.0694           |
| HUB INTL LTD                               | 7.250      | 20300615            | 0.4513           |
| HUB INTL LTD                               | 7.375      | 20320131            | 0.2551           |
| HUDBAY MINERALS INC                        | 4.500      | 20260401            | 0.0787           |
| HUDBAY MINERALS INC                        | 6.125      | 20290401            | 0.0803           |
| HUDSON PACIFIC PROPERTIES LP               | 3.950      | 20271101            | 0.0478           |
| HUDSON PACIFIC PROPERTIES LP               | 4.650      | 20290401            | 0.0576           |
| HUDSON PACIFIC PROPERTIES LP               | 3.250      | 20300115            | 0.0409           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                             | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|------------|---------------------|------------------|
| HUGHES SATELLITE SYSTEMS CORP           | 5.250      | 20260801            | 0.0840           |
| HUGHES SATELLITE SYSTEMS CORP           | 6.625      | 20260801            | 0.0597           |
| HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD | 9.000      | 20290215            | 0.1393           |
| ICAHN ENTERPRISES LP                    | 6.375      | 20251215            | 0.1004           |
| ICAHN ENTERPRISES LP                    | 6.250      | 20260515            | 0.1669           |
| ICAHN ENTERPRISES LP                    | 5.250      | 20270515            | 0.1827           |
| ICAHN ENTERPRISES LP                    | 9.750      | 20290115            | 0.0996           |
| ICAHN ENTERPRISES LP                    | 4.375      | 20290201            | 0.0856           |
| IHEARTCOMMS INC                         | 6.375      | 20260501            | 0.0918           |
| IHEARTCOMMS INC                         | 8.375      | 20270501            | 0.0720           |
| IHEARTCOMMS INC                         | 5.250      | 20270815            | 0.0727           |
| IHEARTCOMMS INC                         | 4.750      | 20280115            | 0.0472           |
| IMOLA MERGER CORP                       | 4.750      | 20290515            | 0.2524           |
| INTELSAT JACKSON HLDGS SA               | 6.500      | 20300315            | 0.3694           |
| IQVIA INC                               | 5.000      | 20261015            | 0.1396           |
| IQVIA INC                               | 5.000      | 20270515            | 0.1453           |
| IQVIA INC                               | 6.500      | 20300515            | 0.0688           |
| IRON MOUNTAIN INC                       | 4.875      | 20270915            | 0.1292           |
| IRON MOUNTAIN INC                       | 5.250      | 20280315            | 0.1066           |
| IRON MOUNTAIN INC                       | 5.000      | 20280715            | 0.0643           |
| IRON MOUNTAIN INC                       | 7.000      | 20290215            | 0.1364           |
| IRON MOUNTAIN INC                       | 4.875      | 20290915            | 0.1238           |
| IRON MOUNTAIN INC                       | 5.250      | 20300715            | 0.1641           |
| IRON MOUNTAIN INC                       | 4.500      | 20310215            | 0.1317           |
| IRON MOUNTAIN INC                       | 5.625      | 20320715            | 0.0755           |
| IRON MOUNTAIN INFORMATION MGMT SVCS INC | 5.000      | 20320715            | 0.0920           |
| ITT HLDGS LLC                           | 6.500      | 20290801            | 0.1486           |
| JEFFERIES FIN LLC                       | 5.000      | 20280815            | 0.1231           |
| KAISER ALUMINUM CORP                    | 4.625      | 20280301            | 0.0624           |
| KAISER ALUMINUM CORP                    | 4.500      | 20310601            | 0.0653           |
| KENNEDY WILSON INC                      | 4.750      | 20290301            | 0.0660           |
| KENNEDY WILSON INC                      | 4.750      | 20300201            | 0.0634           |
| KENNEDY WILSON INC                      | 5.000      | 20310301            | 0.0619           |
| KFC HLDG CO                             | 4.750      | 20270601            | 0.0985           |
| KINETIK HLDGS LP                        | 6.625      | 20281215            | 0.1103           |
| KINETIK HLDGS LP                        | 5.875      | 20300615            | 0.1313           |
| KRONOS ACQUISITION HLDGS INC            | 5.000      | 20261231            | 0.0626           |
| LABL INC                                | 6.750      | 20260715            | 0.0930           |
| LABL INC                                | 10.500     | 20270715            | 0.0930           |
| LABL INC                                | 5.875      | 20281101            | 0.0629           |
| LABL INC                                | 8.250      | 20291101            | 0.0541           |
| LADDER CAP FIN HLDGS LLLP               | 4.250      | 20270201            | 0.0769           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                   | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|-------------------------------|------------|---------------------|------------------|
| LADDER CAP FIN HLDGS LLLP     | 4.750      | 20290615            | 0.0780           |
| LAMAR MEDIA CORP              | 3.750      | 20280215            | 0.0746           |
| LAMAR MEDIA CORP              | 4.000      | 20300215            | 0.0667           |
| LAMAR MEDIA CORP              | 3.625      | 20310115            | 0.0649           |
| LAMB WESTON HLDGS INC         | 4.875      | 20280515            | 0.0656           |
| LAMB WESTON HLDGS INC         | 4.125      | 20300131            | 0.1175           |
| LAMB WESTON HLDGS INC         | 4.375      | 20320131            | 0.0836           |
| LCM INVS HLDGS II LLC         | 4.875      | 20290501            | 0.1235           |
| LCM INVS HLDGS II LLC         | 8.250      | 20310801            | 0.1182           |
| LD HLDGS GROUP LLC            | 6.500      | 20251101            | 0.0663           |
| LD HLDGS GROUP LLC            | 6.125      | 20280401            | 0.0683           |
| LEVEL 3 FINANCING INC         | 3.400      | 20270301            | 0.0783           |
| LEVEL 3 FINANCING INC         | 3.875      | 20291115            | 0.0571           |
| LEVEL 3 FINANCING INC         | 10.500     | 20300515            | 0.1283           |
| LIBERTY INTERACTIVE LLC       | 8.250      | 20300201            | 0.0417           |
| LIFE TIME INC                 | 5.750      | 20260115            | 0.1236           |
| LIFE TIME INC                 | 8.000      | 20260415            | 0.0663           |
| LIFEPOINT HEALTH INC          | 9.750      | 20261201            | 0.1956           |
| LIFEPOINT HEALTH INC          | 4.375      | 20270215            | 0.0762           |
| LIFEPOINT HEALTH INC          | 5.375      | 20290115            | 0.0554           |
| LIFEPOINT HEALTH INC          | 9.875      | 20300815            | 0.1117           |
| LIFEPOINT HEALTH INC          | 11.000     | 20301015            | 0.1624           |
| LIGHT AND WONDER INTL INC     | 7.000      | 20280515            | 0.0963           |
| LIGHT AND WONDER INTL INC     | 7.250      | 20291115            | 0.0693           |
| LIGHT AND WONDER INTL INC     | 7.500      | 20310901            | 0.0759           |
| LITHIA MOTORS INC             | 4.625      | 20271215            | 0.0516           |
| LITHIA MOTORS INC             | 3.875      | 20290601            | 0.0963           |
| LITHIA MOTORS INC             | 4.375      | 20310115            | 0.0655           |
| LIVE NATION ENTERTAINMENT INC | 6.500      | 20270515            | 0.1652           |
| LIVE NATION ENTERTAINMENT INC | 4.750      | 20271015            | 0.1233           |
| LIVE NATION ENTERTAINMENT INC | 3.750      | 20280115            | 0.0622           |
| LUMEN TECHNOLOGIES INC        | 4.500      | 20290115            | 0.0196           |
| MACY S RETAIL HLDGS LLC       | 5.875      | 20290401            | 0.0667           |
| MACY S RETAIL HLDGS LLC       | 5.875      | 20300315            | 0.0545           |
| MACY S RETAIL HLDGS LLC       | 6.125      | 20320315            | 0.0545           |
| MADISON IAQ LLC               | 4.125      | 20280630            | 0.0870           |
| MATCH GROUP HLDGS II LLC      | 5.000      | 20271215            | 0.0581           |
| MATCH GROUP HLDGS II LLC      | 4.625      | 20280601            | 0.0637           |
| MATCH GROUP HLDGS II LLC      | 4.125      | 20300801            | 0.0590           |
| MATCH GROUP HLDGS II LLC      | 3.625      | 20311001            | 0.0571           |
| MATTAMY GROUP CORP            | 5.250      | 20271215            | 0.0653           |
| MATTAMY GROUP CORP            | 4.625      | 20300301            | 0.0719           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                        | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|------------------------------------|------------|---------------------|------------------|
| MAUSER PACKAGING SOLUTIONS HLDG CO | 7.875      | 20260815            | 0.3750           |
| MAUSER PACKAGING SOLUTIONS HLDG CO | 9.250      | 20270415            | 0.1846           |
| MCAFEE CORP                        | 7.375      | 20300215            | 0.2480           |
| MCGRAW-HILL EDUCATION INC          | 5.750      | 20280801            | 0.1133           |
| MEDLINE BORROWER LP                | 3.875      | 20290401            | 0.5516           |
| MEDLINE BORROWER LP                | 6.250      | 20290401            | 0.1323           |
| MEDLINE BORROWER LP                | 5.250      | 20291001            | 0.3206           |
| MEG ENERGY CORP                    | 7.125      | 20270201            | 0.0724           |
| MEG ENERGY CORP                    | 5.875      | 20290201            | 0.0791           |
| METHANEX CORP                      | 5.125      | 20271015            | 0.0923           |
| METHANEX CORP                      | 5.250      | 20291215            | 0.0894           |
| MGM RESORTS INTL                   | 6.750      | 20250501            | 0.1020           |
| MGM RESORTS INTL                   | 5.750      | 20250615            | 0.0912           |
| MGM RESORTS INTL                   | 4.625      | 20260901            | 0.0522           |
| MGM RESORTS INTL                   | 5.500      | 20270415            | 0.0912           |
| MGM RESORTS INTL                   | 4.750      | 20281015            | 0.0972           |
| MICHAELS COMPANIES INC             | 5.250      | 20280501            | 0.0988           |
| MIDCAP FINL ISSUER TRUST           | 6.500      | 20280501            | 0.1259           |
| MIDCAP FINL ISSUER TRUST           | 5.625      | 20300115            | 0.0457           |
| MOHEGAN GAMING & ENTERTAINMENT     | 8.000      | 20260201            | 0.1547           |
| MOHEGAN GAMING & ENTERTAINMENT     | 13.250     | 20271215            | 0.0756           |
| MOLINA HEALTHCARE INC              | 4.375      | 20280615            | 0.1013           |
| MOLINA HEALTHCARE INC              | 3.875      | 20301115            | 0.0773           |
| MOLINA HEALTHCARE INC              | 3.875      | 20320515            | 0.0874           |
| MOSS CREEK RESOURCES HLDGS INC     | 7.500      | 20260115            | 0.0942           |
| MOSS CREEK RESOURCES HLDGS INC     | 10.500     | 20270515            | 0.0571           |
| MURPHY OIL CORP                    | 5.875      | 20271201            | 0.0594           |
| MURPHY OIL USA INC                 | 4.750      | 20290915            | 0.0619           |
| MURPHY OIL USA INC                 | 3.750      | 20310215            | 0.0578           |
| NABORS INDUSTRIES INC              | 7.375      | 20270515            | 0.0953           |
| NABORS INDUSTRIES INC              | 9.125      | 20300131            | 0.0918           |
| NABORS INDUSTRIES LTD              | 7.250      | 20260115            | 0.0748           |
| NATIONSTAR MTG HLDGS INC           | 5.000      | 20260201            | 0.0653           |
| NATIONSTAR MTG HLDGS INC           | 6.000      | 20270115            | 0.0796           |
| NATIONSTAR MTG HLDGS INC           | 5.500      | 20280815            | 0.1087           |
| NATIONSTAR MTG HLDGS INC           | 5.125      | 20301215            | 0.0790           |
| NATIONSTAR MTG HLDGS INC           | 5.750      | 20311115            | 0.0746           |
| NATIONSTAR MTG HLDGS INC           | 7.125      | 20320201            | 0.1326           |
| NBM US HLDGS INC                   | 7.000      | 20260514            | 0.1016           |
| NBM US HLDGS INC                   | 6.625      | 20290806            | 0.0630           |
| NCL CORP LTD                       | 5.875      | 20260315            | 0.1875           |
| NCL CORP LTD                       | 5.875      | 20270215            | 0.1322           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                          | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|--------------------------------------|------------|---------------------|------------------|
| NCL CORP LTD                         | 8.375      | 20280201            | 0.0851           |
| NCL CORP LTD                         | 8.125      | 20290115            | 0.1145           |
| NCL CORP LTD                         | 7.750      | 20290215            | 0.0835           |
| NCL FIN LTD                          | 6.125      | 20280315            | 0.0691           |
| NCR ATLEOS ESCROW CORP               | 9.500      | 20290401            | 0.1984           |
| NCR VOYIX CORP                       | 5.000      | 20281001            | 0.0827           |
| NCR VOYIX CORP                       | 5.125      | 20290415            | 0.1503           |
| NCR VOYIX CORP                       | 5.250      | 20301001            | 0.0552           |
| NEWELL BRANDS INC                    | 4.875      | 20250601            | 0.0663           |
| NEWELL BRANDS INC                    | 5.200      | 20260401            | 0.2651           |
| NEWELL BRANDS INC                    | 6.375      | 20270915            | 0.0657           |
| NEWELL BRANDS INC                    | 6.625      | 20290915            | 0.0645           |
| NEWELL BRANDS INC                    | 6.375      | 20360401            | 0.0503           |
| NEWFOLD DIGITAL HLDGS GROUP INC      | 11.750     | 20281015            | 0.0778           |
| NEWFOLD DIGITAL HLDGS GROUP INC      | 6.000      | 20290215            | 0.0718           |
| NEWS CORP                            | 3.875      | 20290515            | 0.1226           |
| NEWS CORP                            | 5.125      | 20320215            | 0.0623           |
| NEXTERA ENERGY OPERATING PARTNERS LP | 3.875      | 20261015            | 0.0633           |
| NEXTERA ENERGY OPERATING PARTNERS LP | 4.500      | 20270915            | 0.0684           |
| NEXTERA ENERGY OPERATING PARTNERS LP | 7.250      | 20290115            | 0.1037           |
| NFP CORP                             | 4.875      | 20280815            | 0.0738           |
| NFP CORP                             | 6.875      | 20280815            | 0.2823           |
| NGL ENERGY OPERATING LLC             | 8.125      | 20290215            | 0.1242           |
| NGL ENERGY OPERATING LLC             | 8.375      | 20320215            | 0.1778           |
| NMG HLDG CO INC                      | 7.125      | 20260401            | 0.1481           |
| NORDSTROM INC                        | 4.375      | 20300401            | 0.0610           |
| NORDSTROM INC                        | 4.250      | 20310801            | 0.0496           |
| NORTHERN OIL AND GAS INC             | 8.125      | 20280301            | 0.1020           |
| NORTHERN OIL AND GAS INC             | 8.750      | 20310615            | 0.0712           |
| NOVA CHEMICALS CORP                  | 5.000      | 20250501            | 0.0666           |
| NOVA CHEMICALS CORP                  | 5.250      | 20270601            | 0.1336           |
| NOVA CHEMICALS CORP                  | 8.500      | 20281115            | 0.0581           |
| NOVA CHEMICALS CORP                  | 4.250      | 20290515            | 0.0661           |
| NOVA CHEMICALS CORP                  | 9.000      | 20300215            | 0.0894           |
| NOVELIS CORP                         | 3.250      | 20261115            | 0.0942           |
| NOVELIS CORP                         | 4.750      | 20300130            | 0.1966           |
| NOVELIS CORP                         | 3.875      | 20310815            | 0.0853           |
| NUSTAR LOGISTICS LP                  | 5.750      | 20251001            | 0.0817           |
| NUSTAR LOGISTICS LP                  | 6.000      | 20260601            | 0.0674           |
| NUSTAR LOGISTICS LP                  | 5.625      | 20270428            | 0.0741           |
| NUSTAR LOGISTICS LP                  | 6.375      | 20301001            | 0.0819           |
| ODEON FINCO PLC                      | 12.750     | 20271101            | 0.0569           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                       | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|-----------------------------------|------------|---------------------|------------------|
| OLIN CORP                         | 5.125      | 20270915            | 0.0649           |
| OLIN CORP                         | 5.625      | 20290801            | 0.0876           |
| OLIN CORP                         | 5.000      | 20300201            | 0.0652           |
| OLYMPUS WATER US HLDG CORP        | 4.250      | 20281001            | 0.1005           |
| OLYMPUS WATER US HLDG CORP        | 6.250      | 20291001            | 0.0499           |
| ONEMAIN FIN CORP                  | 7.125      | 20260315            | 0.2167           |
| ONEMAIN FIN CORP                  | 3.500      | 20270115            | 0.0932           |
| ONEMAIN FIN CORP                  | 6.625      | 20280115            | 0.1081           |
| ONEMAIN FIN CORP                  | 3.875      | 20280915            | 0.0713           |
| ONEMAIN FIN CORP                  | 9.000      | 20290115            | 0.1292           |
| ONEMAIN FIN CORP                  | 5.375      | 20291115            | 0.0949           |
| ONEMAIN FIN CORP                  | 7.875      | 20300315            | 0.0953           |
| ONEMAIN FIN CORP                  | 4.000      | 20300915            | 0.0960           |
| ORGANON & CO                      | 4.125      | 20280430            | 0.2647           |
| ORGANON & CO                      | 5.125      | 20310430            | 0.2391           |
| OSAIC HLDGS INC                   | 10.750     | 20270801            | 0.0578           |
| OSMOSIS SUB I LLC                 | 4.500      | 20280930            | 0.0567           |
| OWENS & MINOR INC                 | 4.500      | 20290331            | 0.0602           |
| OWENS & MINOR INC                 | 6.625      | 20300401            | 0.0808           |
| PACTIV EVERGREEN GROUP ISSUER INC | 4.375      | 20281015            | 0.0633           |
| PACTIV EVERGREEN GROUP ISSUER LLC | 4.000      | 20271015            | 0.1266           |
| PARK INTERMEDIATE HLDGS LLC       | 7.500      | 20250601            | 0.0885           |
| PARK INTERMEDIATE HLDGS LLC       | 5.875      | 20281001            | 0.0975           |
| PARK INTERMEDIATE HLDGS LLC       | 4.875      | 20290515            | 0.0939           |
| PARKLAND CORP                     | 5.875      | 20270715            | 0.0664           |
| PARKLAND CORP                     | 4.500      | 20291001            | 0.0996           |
| PARKLAND CORP                     | 4.625      | 20300501            | 0.0991           |
| PBF HLDG CO LLC                   | 6.000      | 20280215            | 0.1056           |
| PBF HLDG CO LLC                   | 7.875      | 20300915            | 0.0684           |
| PENNYMAC FINL SVCS INC            | 5.375      | 20251015            | 0.0878           |
| PENNYMAC FINL SVCS INC            | 4.250      | 20290215            | 0.0789           |
| PENNYMAC FINL SVCS INC            | 7.875      | 20291215            | 0.1037           |
| PENNYMAC FINL SVCS INC            | 5.750      | 20310915            | 0.0610           |
| PENSKE AUTOMOTIVE GROUP INC       | 3.500      | 20250901            | 0.0714           |
| PENSKE AUTOMOTIVE GROUP INC       | 3.750      | 20290615            | 0.0595           |
| PERFORMANCE FOOD GROUP INC        | 5.500      | 20271015            | 0.1420           |
| PERFORMANCE FOOD GROUP INC        | 4.250      | 20290801            | 0.1215           |
| PERMIAN RESOURCES OPERATING LLC   | 8.000      | 20270415            | 0.0781           |
| PERMIAN RESOURCES OPERATING LLC   | 5.875      | 20290701            | 0.0919           |
| PERMIAN RESOURCES OPERATING LLC   | 9.875      | 20310715            | 0.0746           |
| PERMIAN RESOURCES OPERATING LLC   | 7.000      | 20320115            | 0.1382           |
| PERRIGO FIN UNLTD CO              | 4.375      | 20260315            | 0.0907           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                      | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|----------------------------------|------------|---------------------|------------------|
| PERRIGO FIN UNLTD CO             | 4.650      | 20300615            | 0.0921           |
| PETSMART LLC                     | 4.750      | 20280215            | 0.1501           |
| PETSMART LLC                     | 7.750      | 20290215            | 0.1505           |
| PG&E CORP                        | 5.000      | 20280701            | 0.1302           |
| PG&E CORP                        | 5.250      | 20300701            | 0.1271           |
| PIKE CORP                        | 5.500      | 20280901            | 0.0927           |
| PIKE CORP                        | 8.625      | 20310131            | 0.0576           |
| POST HLDGS INC                   | 5.625      | 20280115            | 0.1245           |
| POST HLDGS INC                   | 5.500      | 20291215            | 0.1620           |
| POST HLDGS INC                   | 4.625      | 20300415            | 0.1797           |
| POST HLDGS INC                   | 4.500      | 20310915            | 0.1338           |
| POST HLDGS INC                   | 6.250      | 20320215            | 0.1333           |
| PRAIRIE ACQUIROR LP              | 9.000      | 20290801            | 0.0546           |
| PREMIER ENTERTAINMENT SUB LLC    | 5.625      | 20290901            | 0.0763           |
| PREMIER ENTERTAINMENT SUB LLC    | 5.875      | 20310901            | 0.0717           |
| PRESIDIO HLDGS INC               | 4.875      | 20270201            | 0.0681           |
| PRESIDIO HLDGS INC               | 8.250      | 20280201            | 0.0740           |
| PRESTIGE BRANDS INC              | 5.125      | 20280115            | 0.0522           |
| PRESTIGE BRANDS INC              | 3.750      | 20310401            | 0.0700           |
| PRIME SECURITY SVCS BORROWER LLC | 5.750      | 20260415            | 0.1792           |
| PRIME SECURITY SVCS BORROWER LLC | 3.375      | 20270831            | 0.1233           |
| PRIME SECURITY SVCS BORROWER LLC | 6.250      | 20280115            | 0.1720           |
| QVC INC                          | 4.750      | 20270215            | 0.0685           |
| QVC INC                          | 4.375      | 20280901            | 0.0536           |
| RADIATE HOLDCO LLC               | 4.500      | 20260915            | 0.0957           |
| RADIOLOGY PARTNERS INC           | 7.775      | 20290131            | 0.0886           |
| RANGE RESOURCES CORP             | 4.875      | 20250515            | 0.0925           |
| RANGE RESOURCES CORP             | 8.250      | 20290115            | 0.0842           |
| RANGE RESOURCES CORP             | 4.750      | 20300215            | 0.0618           |
| RHP HOTEL PROPERTIES LP          | 4.750      | 20271015            | 0.0915           |
| RHP HOTEL PROPERTIES LP          | 7.250      | 20280715            | 0.0554           |
| RHP HOTEL PROPERTIES LP          | 4.500      | 20290215            | 0.0746           |
| RHP HOTEL PROPERTIES LP          | 6.500      | 20320401            | 0.1321           |
| RLJ LODGING TRUST LP             | 3.750      | 20260701            | 0.0638           |
| RLJ LODGING TRUST LP             | 4.000      | 20290915            | 0.0580           |
| ROBLOX CORP                      | 3.875      | 20300501            | 0.1176           |
| ROCKET MTG LLC                   | 2.875      | 20261015            | 0.1430           |
| ROCKET MTG LLC                   | 3.625      | 20290301            | 0.0899           |
| ROCKET MTG LLC                   | 3.875      | 20310301            | 0.1437           |
| ROCKET MTG LLC                   | 4.000      | 20331015            | 0.0970           |
| ROCKIES EXPRESS PIPELINE LLC     | 3.600      | 20250515            | 0.0526           |
| ROCKIES EXPRESS PIPELINE LLC     | 4.950      | 20290715            | 0.0683           |



## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                   | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|-------------------------------|------------|---------------------|------------------|
| ROYAL CARIBBEAN CRUISES LTD   | 4.250      | 20260701            | 0.0841           |
| ROYAL CARIBBEAN CRUISES LTD   | 5.500      | 20260831            | 0.1322           |
| ROYAL CARIBBEAN CRUISES LTD   | 5.375      | 20270715            | 0.1324           |
| ROYAL CARIBBEAN CRUISES LTD   | 3.700      | 20280315            | 0.0617           |
| ROYAL CARIBBEAN CRUISES LTD   | 5.500      | 20280401            | 0.2025           |
| ROYAL CARIBBEAN CRUISES LTD   | 9.250      | 20290115            | 0.1451           |
| ROYAL CARIBBEAN CRUISES LTD   | 7.250      | 20300115            | 0.0968           |
| ROYAL CARIBBEAN CRUISES LTD   | 6.250      | 20320315            | 0.1663           |
| SABRE GLBL INC                | 8.625      | 20270601            | 0.1003           |
| SABRE GLBL INC                | 11.250     | 20271215            | 0.0712           |
| SBA COMMS CORP                | 3.875      | 20270215            | 0.1895           |
| SBA COMMS CORP                | 3.125      | 20290201            | 0.1761           |
| SCIH SALT HLDGS INC           | 4.875      | 20280501            | 0.1395           |
| SCIH SALT HLDGS INC           | 6.625      | 20290501            | 0.0879           |
| SCOTTS MIRACLE-GRO CO         | 4.500      | 20291015            | 0.0500           |
| SCOTTS MIRACLE-GRO CO         | 4.000      | 20310401            | 0.0549           |
| SCOTTS MIRACLE-GRO CO         | 4.375      | 20320201            | 0.0458           |
| SEAGATE HDD CAYMAN            | 4.875      | 20270601            | 0.0664           |
| SEAGATE HDD CAYMAN            | 4.091      | 20290601            | 0.0611           |
| SEAGATE HDD CAYMAN            | 8.250      | 20291215            | 0.0725           |
| SEAGATE HDD CAYMAN            | 8.500      | 20310715            | 0.0723           |
| SEAGATE HDD CAYMAN            | 9.625      | 20321201            | 0.1034           |
| SEAGATE HDD CAYMAN            | 5.750      | 20341201            | 0.0648           |
| SELECT MEDICAL CORP           | 6.250      | 20260815            | 0.1643           |
| SIRIUS XM RADIO INC           | 3.125      | 20260901            | 0.1245           |
| SIRIUS XM RADIO INC           | 5.000      | 20270801            | 0.1930           |
| SIRIUS XM RADIO INC           | 4.000      | 20280715            | 0.2455           |
| SIRIUS XM RADIO INC           | 5.500      | 20290701            | 0.1589           |
| SIRIUS XM RADIO INC           | 4.125      | 20300701            | 0.1745           |
| SIRIUS XM RADIO INC           | 3.875      | 20310901            | 0.1653           |
| SIX FLAGS ENTERTAINMENT CORP  | 5.500      | 20270415            | 0.0667           |
| SIX FLAGS ENTERTAINMENT CORP  | 7.250      | 20310515            | 0.1098           |
| SLM CORP                      | 4.200      | 20251029            | 0.0660           |
| SLM CORP                      | 3.125      | 20261102            | 0.0625           |
| SM ENERGY CO                  | 6.750      | 20260915            | 0.0559           |
| SM ENERGY CO                  | 6.625      | 20270115            | 0.0560           |
| SM ENERGY CO                  | 6.500      | 20280715            | 0.0540           |
| SMYRNA READY MIX CONCRETE LLC | 6.000      | 20281101            | 0.1469           |
| SMYRNA READY MIX CONCRETE LLC | 8.875      | 20311115            | 0.1593           |
| SONIC AUTOMOTIVE INC          | 4.625      | 20291115            | 0.0781           |
| SONIC AUTOMOTIVE INC          | 4.875      | 20311115            | 0.0586           |
| SOUTHWESTERN ENERGY CO        | 5.375      | 20290201            | 0.0907           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                     | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---------------------------------|------------|---------------------|------------------|
| SOUTHWESTERN ENERGY CO          | 5.375      | 20300315            | 0.1521           |
| SOUTHWESTERN ENERGY CO          | 4.750      | 20320201            | 0.1404           |
| SPIRIT AEROSYSTEMS INC          | 4.600      | 20280615            | 0.0887           |
| SPIRIT AEROSYSTEMS INC          | 9.375      | 20291130            | 0.1329           |
| SPIRIT AEROSYSTEMS INC          | 9.750      | 20301115            | 0.1827           |
| SPIRIT IP CAYMAN LTD            | 8.000      | 20250920            | 0.0524           |
| SPIRIT IP CAYMAN LTD            | 8.000      | 20250920            | 0.0619           |
| SRS DISTRIBUTION INC            | 4.625      | 20280701            | 0.0880           |
| SS&C TECHNOLOGIES INC           | 5.500      | 20270930            | 0.2594           |
| STANDARD BUILDING SOLUTIONS INC | 5.000      | 20270215            | 0.1103           |
| STANDARD BUILDING SOLUTIONS INC | 4.750      | 20280115            | 0.1278           |
| STANDARD BUILDING SOLUTIONS INC | 4.375      | 20300715            | 0.1908           |
| STANDARD BUILDING SOLUTIONS INC | 3.375      | 20310115            | 0.1228           |
| STAPLES INC                     | 7.500      | 20260415            | 0.2693           |
| STAR PARENT INC                 | 9.000      | 20301001            | 0.1456           |
| STARWOOD PPTY TRUST INC         | 3.625      | 20260715            | 0.0502           |
| STARWOOD PPTY TRUST INC         | 4.375      | 20270115            | 0.0630           |
| STARWOOD PPTY TRUST INC         | 7.250      | 20290401            | 0.0795           |
| STATION CASINOS LLC             | 4.500      | 20280215            | 0.0871           |
| STATION CASINOS LLC             | 4.625      | 20311201            | 0.0604           |
| STATION CASINOS LLC             | 6.625      | 20320315            | 0.0669           |
| SUMMIT MATERIALS LLC            | 5.250      | 20290115            | 0.0915           |
| SUMMIT MATERIALS LLC            | 7.250      | 20310115            | 0.1117           |
| SUNOCO LP                       | 6.000      | 20270415            | 0.0815           |
| SUNOCO LP                       | 7.000      | 20280915            | 0.0680           |
| SUNOCO LP                       | 4.500      | 20290515            | 0.0995           |
| SUNOCO LP                       | 4.500      | 20300430            | 0.0986           |
| SVC CORP INTL                   | 4.625      | 20271215            | 0.0716           |
| SVC CORP INTL                   | 5.125      | 20290601            | 0.0979           |
| SVC CORP INTL                   | 3.375      | 20300815            | 0.0974           |
| SVC CORP INTL                   | 4.000      | 20310515            | 0.0949           |
| SVC PROPERTIES TRUST            | 7.500      | 20250915            | 0.1078           |
| SVC PROPERTIES TRUST            | 4.750      | 20261001            | 0.0570           |
| SVC PROPERTIES TRUST            | 4.950      | 20270215            | 0.0493           |
| SVC PROPERTIES TRUST            | 5.500      | 20271215            | 0.0578           |
| SVC PROPERTIES TRUST            | 3.950      | 20280115            | 0.0459           |
| SVC PROPERTIES TRUST            | 4.950      | 20291001            | 0.0474           |
| SVC PROPERTIES TRUST            | 4.375      | 20300215            | 0.0405           |
| SVC PROPERTIES TRUST            | 8.625      | 20311115            | 0.1446           |
| TALEN ENERGY SUPPLY LLC         | 8.625      | 20300601            | 0.1733           |
| TALLGRASS ENERGY PARTNERS LP    | 6.000      | 20270301            | 0.0565           |
| TALLGRASS ENERGY PARTNERS LP    | 5.500      | 20280115            | 0.0970           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                     | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---------------------------------|------------|---------------------|------------------|
| TALLGRASS ENERGY PARTNERS LP    | 7.375      | 20290215            | 0.1081           |
| TALLGRASS ENERGY PARTNERS LP    | 6.000      | 20301231            | 0.0952           |
| TALLGRASS ENERGY PARTNERS LP    | 6.000      | 20310901            | 0.0618           |
| TAYLOR MORRISON COMMUNITIES INC | 5.875      | 20270615            | 0.0675           |
| TAYLOR MORRISON COMMUNITIES INC | 5.750      | 20280115            | 0.0601           |
| TAYLOR MORRISON COMMUNITIES INC | 5.125      | 20300801            | 0.0635           |
| TELEFLEX INC                    | 4.625      | 20271115            | 0.0650           |
| TELEFLEX INC                    | 4.250      | 20280601            | 0.0633           |
| TEMPUR SEALY INTL INC           | 4.000      | 20290415            | 0.0976           |
| TEMPUR SEALY INTL INC           | 3.875      | 20311015            | 0.0912           |
| TENET HEALTHCARE CORP           | 6.250      | 20270201            | 0.2007           |
| TENET HEALTHCARE CORP           | 5.125      | 20271101            | 0.1991           |
| TENET HEALTHCARE CORP           | 4.625      | 20280615            | 0.0770           |
| TENET HEALTHCARE CORP           | 6.125      | 20281001            | 0.3416           |
| TENET HEALTHCARE CORP           | 4.250      | 20290601            | 0.1734           |
| TENET HEALTHCARE CORP           | 4.375      | 20300115            | 0.1782           |
| TENET HEALTHCARE CORP           | 6.125      | 20300615            | 0.2675           |
| TENET HEALTHCARE CORP           | 6.750      | 20310515            | 0.1854           |
| TENNECO INC                     | 8.000      | 20281117            | 0.2337           |
| TERRAFORM POWER OPERATING LLC   | 5.000      | 20280131            | 0.0894           |
| TERRAFORM POWER OPERATING LLC   | 4.750      | 20300115            | 0.0855           |
| TKC HLDGS INC                   | 6.875      | 20280515            | 0.0548           |
| TRANSDIGM INC                   | 7.500      | 20270315            | 0.0733           |
| TRANSDIGM INC                   | 5.500      | 20271115            | 0.3514           |
| TRANSDIGM INC                   | 6.750      | 20280815            | 0.2850           |
| TRANSDIGM INC                   | 4.625      | 20290115            | 0.1497           |
| TRANSDIGM INC                   | 6.375      | 20290301            | 0.3676           |
| TRANSDIGM INC                   | 4.875      | 20290501            | 0.0942           |
| TRANSDIGM INC                   | 6.875      | 20301215            | 0.1984           |
| TRANSDIGM INC                   | 7.125      | 20311201            | 0.1389           |
| TRANSDIGM INC                   | 6.625      | 20320301            | 0.2939           |
| TRANSOCEAN INC                  | 7.500      | 20260115            | 0.0763           |
| TRANSOCEAN INC                  | 11.500     | 20270130            | 0.0967           |
| TRANSOCEAN INC                  | 8.000      | 20270201            | 0.0818           |
| TRANSOCEAN INC                  | 8.750      | 20300215            | 0.1479           |
| TRANSOCEAN INC                  | 6.800      | 20380315            | 0.0679           |
| TRANSOCEAN TITAN FINANCING LTD  | 8.375      | 20280201            | 0.0733           |
| TRAVEL + LEISURE CO             | 6.625      | 20260731            | 0.0880           |
| TRAVEL + LEISURE CO             | 6.000      | 20270401            | 0.0546           |
| TRAVEL + LEISURE CO             | 4.500      | 20291201            | 0.0801           |
| TRIUMPH GROUP INC               | 9.000      | 20280315            | 0.1515           |
| TRONOX INC                      | 4.625      | 20290315            | 0.1278           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description                       | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|-----------------------------------|------------|---------------------|------------------|
| UBER TECHNOLOGIES INC             | 8.000      | 20261101            | 0.2077           |
| UBER TECHNOLOGIES INC             | 7.500      | 20270915            | 0.1636           |
| UBER TECHNOLOGIES INC             | 6.250      | 20280115            | 0.0676           |
| UBER TECHNOLOGIES INC             | 4.500      | 20290815            | 0.1891           |
| UKG INC                           | 6.875      | 20310201            | 0.3383           |
| UNIFRAX ESCROW ISSUER CORP        | 5.250      | 20280930            | 0.0689           |
| UNITED AIRLINES INC               | 4.375      | 20260415            | 0.2609           |
| UNITED AIRLINES INC               | 4.625      | 20290415            | 0.2504           |
| UNITED RENTALS NORTH AMERICA INC  | 5.500      | 20270515            | 0.0665           |
| UNITED RENTALS NORTH AMERICA INC  | 4.875      | 20280115            | 0.2183           |
| UNITED RENTALS NORTH AMERICA INC  | 5.250      | 20300115            | 0.0974           |
| UNITED RENTALS NORTH AMERICA INC  | 4.000      | 20300715            | 0.0906           |
| UNITED RENTALS NORTH AMERICA INC  | 3.875      | 20310215            | 0.1304           |
| UNITED RENTALS NORTH AMERICA INC  | 3.750      | 20320115            | 0.0871           |
| UNITED RENTALS NORTH AMERICA INC  | 6.125      | 20340315            | 0.1455           |
| UNITED WHOLESALE MTG LLC          | 5.500      | 20251115            | 0.1073           |
| UNITED WHOLESALE MTG LLC          | 5.750      | 20270615            | 0.0657           |
| UNITED WHOLESALE MTG LLC          | 5.500      | 20290415            | 0.0895           |
| UNITI GROUP LP                    | 10.500     | 20280215            | 0.3601           |
| UNITI GROUP LP                    | 4.750      | 20280415            | 0.0680           |
| UNITI GROUP LP                    | 6.500      | 20290215            | 0.1158           |
| UNITI GROUP LP                    | 6.000      | 20300115            | 0.0699           |
| US FOODS INC                      | 6.875      | 20280915            | 0.0683           |
| US FOODS INC                      | 4.750      | 20290215            | 0.1142           |
| US FOODS INC                      | 4.625      | 20300601            | 0.0622           |
| US FOODS INC                      | 7.250      | 20320115            | 0.0696           |
| USA COMPRESSION PARTNERS LP       | 6.875      | 20260401            | 0.0994           |
| USA COMPRESSION PARTNERS LP       | 6.875      | 20270901            | 0.1002           |
| USA COMPRESSION PARTNERS LP       | 7.125      | 20290315            | 0.1351           |
| VALARIS LTD                       | 8.375      | 20300430            | 0.1535           |
| VALVOLINE INC                     | 4.250      | 20300215            | 0.0807           |
| VALVOLINE INC                     | 3.625      | 20310615            | 0.0612           |
| VECTOR GROUP LTD                  | 10.500     | 20261101            | 0.0773           |
| VECTOR GROUP LTD                  | 5.750      | 20290201            | 0.1088           |
| VENTURE GLOBAL CALCASIEU PASS LLC | 3.875      | 20290815            | 0.1488           |
| VENTURE GLOBAL CALCASIEU PASS LLC | 6.250      | 20300115            | 0.1338           |
| VENTURE GLOBAL CALCASIEU PASS LLC | 4.125      | 20310815            | 0.1474           |
| VENTURE GLOBAL CALCASIEU PASS LLC | 3.875      | 20331101            | 0.1422           |
| VENTURE GLOBAL LNG INC            | 8.125      | 20280601            | 0.3130           |
| VENTURE GLOBAL LNG INC            | 9.500      | 20290201            | 0.4460           |
| VENTURE GLOBAL LNG INC            | 8.375      | 20310601            | 0.3129           |
| VENTURE GLOBAL LNG INC            | 9.875      | 20320201            | 0.2941           |

# INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description              | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|--------------------------|------------|---------------------|------------------|
| VERICAST MERGER SUB INC  | 11.000     | 20260915            | 0.1738           |
| VERSCEND ESCROW CORP     | 9.750      | 20260815            | 0.1479           |
| VIASAT INC               | 5.625      | 20250915            | 0.0906           |
| VIASAT INC               | 5.625      | 20270415            | 0.0773           |
| VIASAT INC               | 6.500      | 20280715            | 0.0418           |
| VIASAT INC               | 7.500      | 20310530            | 0.0740           |
| VIDEOTRON LTD            | 5.125      | 20270415            | 0.0801           |
| VIDEOTRON LTD            | 3.625      | 20290615            | 0.0601           |
| VISTAJET MALTA FIN PLC   | 7.875      | 20270501            | 0.0585           |
| VISTAJET MALTA FIN PLC   | 9.500      | 20280601            | 0.0586           |
| VISTAJET MALTA FIN PLC   | 6.375      | 20300201            | 0.0981           |
| VISTRA OPERATIONS CO LLC | 5.500      | 20260901            | 0.1313           |
| VISTRA OPERATIONS CO LLC | 5.625      | 20270215            | 0.1708           |
| VISTRA OPERATIONS CO LLC | 5.000      | 20270731            | 0.1686           |
| VISTRA OPERATIONS CO LLC | 4.375      | 20290501            | 0.1553           |
| VISTRA OPERATIONS CO LLC | 7.750      | 20311015            | 0.2069           |
| VITAL ENERGY INC         | 10.125     | 20280115            | 0.0996           |
| VITAL ENERGY INC         | 9.750      | 20301015            | 0.0748           |
| VITAL ENERGY INC         | 7.875      | 20320415            | 0.1073           |
| W R GRACE HLDGS LLC      | 4.875      | 20270615            | 0.0953           |
| WAND NEWCO 3 INC         | 7.625      | 20320130            | 0.1725           |
| WEATHERFORD INTL LTD     | 8.625      | 20300430            | 0.2257           |
| WESCO DISTRIBUTION INC   | 7.125      | 20250615            | 0.2029           |
| WESCO DISTRIBUTION INC   | 7.250      | 20280615            | 0.1829           |
| WESCO DISTRIBUTION INC   | 6.375      | 20290315            | 0.1216           |
| WESCO DISTRIBUTION INC   | 6.625      | 20320315            | 0.1145           |
| WESTERN DIGITAL CORP     | 4.750      | 20260215            | 0.3003           |
| WILLIAMS SCOTSMAN INC    | 6.125      | 20250615            | 0.0711           |
| WILLIAMS SCOTSMAN INC    | 4.625      | 20280815            | 0.0633           |
| WILLIAMS SCOTSMAN INC    | 7.375      | 20311001            | 0.0710           |
| WINDSTREAM ESCROW LLC    | 7.750      | 20280815            | 0.1740           |
| WMG ACQUISITION CORP     | 3.750      | 20291201            | 0.0647           |
| WMG ACQUISITION CORP     | 3.875      | 20300715            | 0.0631           |
| WMG ACQUISITION CORP     | 3.000      | 20310215            | 0.0900           |
| WYNN LAS VEGAS LLC       | 5.250      | 20270515            | 0.1196           |
| WYNN RESORTS FIN LLC     | 5.125      | 20291001            | 0.0966           |
| WYNN RESORTS FIN LLC     | 7.125      | 20310215            | 0.1378           |
| XHR LP                   | 6.375      | 20250815            | 0.0670           |
| XHR LP                   | 4.875      | 20290601            | 0.0620           |
| XPO INC                  | 7.125      | 20310601            | 0.0623           |
| XPO INC                  | 7.125      | 20320201            | 0.0810           |
| YUM BRANDS INC           | 4.750      | 20300115            | 0.1009           |

## INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

| Description          | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|----------------------|------------|---------------------|------------------|
| YUM BRANDS INC       | 3.625      | 20310315            | 0.1230           |
| YUM BRANDS INC       | 4.625      | 20320131            | 0.1381           |
| YUM BRANDS INC       | 5.375      | 20320401            | 0.1315           |
| ZAYO GROUP HLDGS INC | 4.000      | 20270301            | 0.1627           |

Sources: FTSE Russell and Refinitiv

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