Descending Spread-To-Worst (As of December 15, 2017)

Security Description	STW	YTW
10.250%JACFIN'22	545	7.3
8.750%NUGGET'25	528	7.4
7.500%EVRI'25	524	7.6
7.875%MOHEGN'24	491	7.1
5.875%SGRHSE'25	439	6.8
6.125%RIVPIT'21	401	6.2
6.750%NUGGET'24	400	6.2
7.875%JACENT'24	391	6.1
5.500%WYNMAC'27	301	5.4
6.000%MOTOR'22	300	5.2
6.625%IGT'18	297	1.6
5.875%SEMHRK'21	295	4.8
5.250%CAERES'25	286	5.3
5.000%RRR'25	279	5.0
6.000%ERI'25	275	4.9
5.250%WYNNLV'27	273	5.1
4.875%WYNMAC'24	264	4.8
5.625%PENN'27	261	5.0
5.500%WYNNLV'25	251	4.9
5.625%PNK'24	250	4.7
8.000%VICIPR'23	247	4.6
4.750%CHDN'28	240	4.8
6.750%JACFIN'21	234	4.2
6.375%BYD'26	234	4.5
7.000%ERI'23	227	4.1
4.500%MGMGPO'28	225	4.6
4.750%IGT'23	212	1.8
4.625%MGM'26	207	4.4
4.500%MGMGPO'26	205	4.4
6.500%IGT'25	199	4.4
5.375%GLPI'26	193	4.3
6.000%MGM'23	191	4.1
5.625%MGMGPO'24	191	4.3
7.750%MGM'22	170	3.9
5.375%GLPI'23	170	3.9
6.250%IGT'22	166	3.8
6.625%MGM'21	152	3.7
4.125%IGT'20	152	0.9
3.500%IGT'20	151	0.8
6.750%MGM'20	150	3.5
6.875%BYD'23	147	3.3
4.250%WYNNLV'23	139	3.6
5.625%IGT'20	139	3.3
5.250%MGM'20	127	3.2
4.875%GLPI'20	125	3.2
4.375%GLPI'21	104	3.2
8.625%MGM'19	94	2.8
4.375%GLPI'18	93	2.8
6.625%GCCN'22	59	2.3

Source: Bloomberg Finance LP and Deutsche Bank

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