

MCDX.NA.32-V1

Reference Obligations Being Replaced Reference Entities Being Updated
New Reference Entity and Obligation Being Added
Unchanged Reference Entities and Obligations

Reference Entities

City of Chicago *

Commonwealth of Pennsylvania

North Texas Tollway Authority Pennsylvania Economic Development Financing

State of California

State of New Jersey
The City of New York

The City of Philadelphia, Pennsylvania
The Commonwealth of Massachusetts
The Pennsylvania Turnpike Commission
The Port Authority of New York and New Jersey

Reference Obligations Being Replaced: 1

Reference obligations for the index constituents listed below are no longer suitable for inclusion.

nent reference obligations have been sourced and are listed.

Currently in Index				Expected replacements			
Markit ticker	Name	Instrument Name	ISIN	Tier	Instrument Name	ISIN	Tier
TTFA	The New Jersey Transportation Trust Fund Authority	TTFA .0575 15Jun20 BondCall	US646135RC96	LIEN1	TTFA 5 15Jun46	US6461364Y48	LIEN1

Reference Entities Being Updated: 0

The index constituents listed below have gone through a corporate action or credit event

Currently in Index			Expected replacements						
Markit ticker	Name	Instrument Name	ISIN	Tier	New Markit ticker	New Markit Name	Instrument Name	ISIN	Tier

New Reference New Reference Entity and Obligation Being Added: 11

Below is the new entity being added to this index, along with the relevant reference obligation							
Currently in Index							
Markit ticker	Name	Instrument Name	ISIN	Tier			
AMEMUN	American Municipal Power, Inc.	AMEMUN 5 15Feb35	US02765UNE00	LIEN1			
COUNOFAG	County of Cuyahoga, Ohio	COUNOFAG 5 15Feb37	US2322655P94	LIEN1			
NYST	Dormitory Authority State of New York	NYST 4.294 01Jul44	US64990GJY98	LIEN1			
METRPIE	Metropolitan Pier and Exposition Authority	METRPIE 5 15Dec35	US592250BP86	LIEN1			
MICHFIN	Michigan Finance Authority	MICHFIN 4.5 01Oct29	US59447TDZ30	LIEN1			
MUNIELE	Municipal Electric Authority of Georgia	MUNIELE 5 01Jan35	US626207K860	LIEN2			
EDA	New Jersey Economic Development Authority	EDA 5.25 15Jun40	US64577BKA16	LIEN1			
BECCH	The Board of Education of the City of Chicago	BECCH 7 01Dec44	US167505QY58	LIEN1			
CSCDA	The California Statewide Communities Development Authority, California	CSCDA 5 01Dec46	US13080SMK77	LIEN1			
MUNINJ888808	Tobacco settlement financing corporation, New Jersey	MUNINJ888808 5.25 01Jun46	US888808HR61	LIEN1			
NEWYORDD	NEW YORK TRANSPORTATION DEVELOPMENT CORPORATION **	NEWYORDD 5 01Jan36	US650116CP93	LIEN1			

Unchanged Reference Entities and Obligations: 8

The index constituents and their associated reference obligation listed below are expected to remain unchanged							
Currently in Index							
Markit ticker	Markit Name	Instrument Name ISIN		Tier			
CHGO	City of Chicago	CHGO 5 01Jan40	US167486NG07				
KENTST	Commonwealth of Kentucky State Property and Buildings Commission	KENTST 5 01Nov27	US49151FNL03	LIEN1			
LSLPWR	Long Island Power Authority	LSLPWR 5 01Sep45	US5426904K52	LIEN1			
MTA	Metropolitan Transportation Authority	MTA Frn 15Nov39	US59259Y4J57	LIEN1			
NEWYORDD	NEW YORK TRANSPORTATION DEVELOPMENT CORPORATION	NEWYORDD 4 01Jul33	US650116AK25	LIEN1			
SCPSYT	South Carolina Public Service Authority	SCPSYT 5 01Dec37	US837151PT02	LIEN1			
CNNCT	State of Connecticut	CNNCT 4 15Oct35	US20772J4B54				
ILNOIS	State of Illinois	ILNOIS 4 01Jun41	US452152F222				

^{*}The ultimate source of revenue for the payment of bonds is the use and operation of CHICAGO O'HARE INTERNATIONAL AIRPORT.

^{**} The payment of bonds is made by Delta Air Lines pursuant to loan agreements and unconditionally guaranteed by Delta pursuant to the terms of a guarantee.