

CDX.NAIG.42

Reference Obligations Being Replaced	14
Reference Entities Being Updated	0
New Reference Entity and Obligation Being Added	3
Unchanged Reference Entities and Obligations	108

Removed Entities

Capital One, National Association
ConocoPhillips
EDCF, Inc.

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Reference Obligations Being Replaced: 14

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

Currently in Index					Expected replacements				
Ticker	Reference Entity	Instrument Name	ISIN	Tier	Instrument Name	ISIN			Tier
AMZN	Amazon Inc.	AMZN 3.625 22Mar24	US031162BW16	SNRFOR	AMZN 5.25 02Jul30	US031162DQ06			SNRFOR
BWA	BorsariWahner Inc.	BWA 3.375 15Mar25	US089724AJ55	SNRFOR	BWA 2.65 01Jul27	US089724AL02			SNRFOR
CVSHEA	CVS Health Corporation	CVSHEA 2.625 15Aug24	US126650DE72	SNRFOR	CVSHEA 5.25 30Jan31	US126650DX53			SNRFOR
ENB	Enbridge Inc.	ENB 1.5 15Jul04	US02529AAH89	SNRFOR	ENB 0.2 15Nov00	US02529BH154			SNRFOR
HESS	Hess Corporation	HESS 3.5 15Jul24	US428089HF47	SNRFOR	HESS 7.875 01Oct29	US023551AF16			SNRFOR
JOHCON	JOHNSON CONTROLS INTERNATIONAL PUBLIC LIMITED COMPANY	JOHCON 3.625 02Jul24	US478375AG31	SNRFOR	JOHCON 1.75 15Sep30	US478375RAA6			SNRFOR
LNC	Lincoln National Corporation	LNC 3.19 09Mar25	US034113TB09	SNRFOR	LNC 1.4 15Jan31	US034113TB04			SNRFOR
MARAPEI	Marathon Petroleum Corporation	MARAPEI 3.625 15Sep24	US565858AA26	SNRFOR	MARAPEI (4) 5.125 15Dec26	US565858AD35			SNRFOR
OMC	Omnicom Group Inc.	OMC 3.65 01Nov24	US681919BA35	SNRFOR	OMC 2.45 30Apr30	US681919BB11			SNRFOR
PARAMGL	Paramount Global	PARAMGL 4.75 15May25	US025569HA59	SNRFOR	PARAMGL 4.2 01Jun29	US124857AJ28			SNRFOR
RDN	Ridun Group Inc.	RDN 4.5 01Oct24	US750236AL59	SNRFOR	RDN 4.875 15Mar27	US750236AW16			SNRFOR
SHW	The Sherwin-Williams Company	SHW 3.375 01Feb27	US864348AL09	SNRFOR	SHW 2.95 15Aug29	US864348BA44			SNRFOR
THWLT	The Walt Disney Company	THWLT (2) 3.7 15Sep24	US564667CT75	SNRFOR	THWLT 2.65 13Jan31	US564667F390			SNRFOR
WMB	THE WILLIAMS COMPANIES, INC.	WMB 4.55 24Jun24	US969457BW96	SNRFOR	WMB 3.5 15Nov30	US969457BX79			SNRFOR

Reference Entities Being Updated: 0

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

Currently in Index					Expected replacements				
Ticker	Reference Entity	Instrument Name	ISIN	Tier	Ticker	New Reference Entity	Instrument Name	ISIN	Tier

New Reference Entity and Obligation Being Added: 3

Below is the new entity being added to this index, along with the relevant reference obligation.

New Reference Entity and Obligation Being Added				
Ticker	Reference Entity	Instrument Name	ISIN	Tier
BRWINC	Broadcom Inc.	BRWINC 4 15Apr29	US11132FBR10	SNRFOR
COF	Capital One Financial Corporation	COF 3.75 09Mar27	US104048BH44	SNRFOR
F	Ford Motor Company	F 4.366 08Dec26	US453370CR89	SNRFOR

Unchanged Reference Entities and Obligations: 108

The index constituents and their associated reference obligation listed below are expected to remain unchanged

Currently in Index									
Ticker	Reference Entity	Instrument Name	ISIN	Tier					
ADV	ADVANCED MICRO DEVICES, INC.	AMU 2.125 01Sep26	US007003EC08	SNRFOR					
ALYFI	Ally Financial Inc.	ALYFI 5.8 01May25	US020002NB81	SNRFOR					
AO	Altria Group, Inc.	AO 2.525 16Sep26	US022005AU78	SNRFOR					
AMP	AMERICAN ELECTRIC POWER COMPANY, INC.	AMP 3.2 13Nov27	US005031AT68	SNRFOR					
AXP	American Express Company	AXP 4.05 03May25	US025816CW76	SNRFOR					
AWG	American International Group, Inc.	AWG 6.25 01May38 Struct	US026874AZ07	SNRFOR					
APAC	APACHE CORPORATION	APAC 4.375 15Oct28	US003411BE40	SNRFOR					
ARW	ARROW ELECTRONICS, INC.	ARW 7.5 15Jan27	US042735AK57	SNRFOR					
DEBB-AGM	ASSURED GUARANTY MUNICIPAL CORP.	ATTINC 3.8 15Feb27	US020269RW51	SNRFOR	Monoline Issuer				
AZ	AutoZone, Inc.	AZO 3.125 21Apr26	US053333AT96	SNRFOR					
AVT	Avnet, Inc.	AVT 3 15May31	US053803AU73	SNRFOR					
BAX	BAXTER GOLD CORPORATION	BAX 5.8 15Nov04	US087801AA64	SNRFOR					
BKR	Berkshire Hathaway Inc.	BKR 3.125 19Mar28	US084670BS67	SNRFOR					
BRY	Bentley Sys. Co., Inc.	BRY 4.45 01Jul28	US086528AA70	SNRFOR					
BRF	Block Financial LLC	HRB-Fin 2.5 15Jul28	US093662AZ37	SNRFOR					
BSX	Brooks Scientific Corporation	BSX 3.65 01Jun30	US011117BA41	SNRFOR					
BMY	Bristol-Myers Squibb Company	BMY 8.8 15Jun26	US011022AB49	SNRFOR					
CPB	CAMPBELL SOUP COMPANY	CPB 4.15 15Mar28	US043286G035	SNRFOR					
CNL	CANADIAN NATURAL RESOURCES LIMITED	CNLUR 2.05 15Jul25	US136362AL48	SNRFOR					
CHT	Cardinal Health, Inc.	CHT 1.41 15Jan27	US141616BE64	SNRFOR					
CAT	Caterpillar Inc.	CAT 2.8 19Sep29	US149123CG49	SNRFOR					
COSCOV	Cosco System, Inc.	COSCOV 2.5 20Sep26	US172739BL40	SNRFOR					
CMSA	Comcast Corporation	CMSA 4.15 15Oct28	US020303NK163	SNRFOR					
CONABRA	Conagra Brands, Inc.	CONABRA 7 01Oct28	US026987AR36	SNRFOR					
COX	Cox Communications, Inc.	COX-Comms 6.8 01Aug26	US024044AM72	SNRFOR					
CSX	CSX Corporation	CSX 2.6 01Nov26	US126408HE55	SNRFOR					
DRI	Darden Restaurants, Inc.	DRI 3.85 01May27	US029184AL90	SNRFOR					
DE	Deere & Company	DE 5.375 16Oct29	US024116RD06	SNRFOR					
DELLN	Dell Inc.	DELLN 7.1 15Apr28	US021625AL03	SNRFOR					
DVN	Devon Energy Corporation	DVN 7.95 15Apr32	US0251799A02	SNRFOR					
DOMIN	Dominion Energy, Inc.	DOMIN 2.25 01Jun28	US023746UC78	SNRFOR					
DOCTEC	DOX TECHNOLOGY COMPANY	DOCTEC 1.8 15Sep26	US023959AL09	SNRFOR					
EMN	Eastman Chemical Company	EMN 7.6 01Feb27	US027743AD23	SNRFOR					
ENRTRE	ENERGY TRANSFER LP	ENRTRE 3.75 15May30	US023718AG20	SNRFOR					
ENG	Enbridge Corporation	ENG 3.4 15May26	US081616AU54	SNRFOR					
EXPE	Expedia Group, Inc.	EXPEGRD 6.25 01May25	US00212PAS48	SNRFOR					
FDA	FedEx Corporation	FDA 2.25 01Apr26	US014263BF24	SNRFOR					
FE	Fidelity Corp.	FE 7.875 15Nov01	US037952AC13	SNRFOR					
FREEPN	Freeport-McMoran Inc.	FREEPN 0.015Sep27	US036712DC74	SNRFOR					
FS	Financial Research Company	FS 6.75 15Mar32	US036850CQ26	SNRFOR					
GIS	General Mills, Inc.	GIS 3.17Apr25	US037033AC79	SNRFOR					
GENM	General Motors Company	GENMCA 2 01Oct27	US037049AV01	SNRFOR					
HALL	HALL BURTCH COMPANY	HALL 3.50 01Mar30	US040621BB45	SNRFOR					
HCA	HCA Inc.	HCA 5.875 15Feb26	US0404119BS74	SNRFOR					
HON	Honeywell International Inc.	HON 5.7 15Mar36 BondCall	US043851FA973	SNRFOR					
HOSPT-HSTRES	Hospital & Health Services, L.P.	HOSPT-HSTRES 3.375 15Dec29	US041041JT29	SNRFOR					
HPINC	HP Inc.	HPINCAX 3.17Jan27	US040434AB18	SNRFOR					
IBM	International Business Machines Corporation	IBM 3 15May29	US045020QA05	SNRFOR					
IP	INTERNATIONAL PAPER COMPANY	IP 5 15Sep25	US046718CF337	SNRFOR					
JNJ	Johnson & Johnson	JNJ 2.9 15Jan28	US047180CK91	SNRFOR					
KINDER	Kinder Morgan, Inc.	KINDERM 4.3 01Mar28	US049498AP07	SNRFOR					
KMPHE	Kraft Heinz Foods Company	KMPHEB 3.375 15Jul28	US042074AF08	SNRFOR					
LEN	Lennar Corporation	LEN (4) 4.75 29Nov27	US060957CD41	SNRFOR					
LMT	Lockheed Martin Corporation	LMT 5.55 15Jun26	US048358BH11	SNRFOR					
LMT	Loews Corporation	LTR 6 01Feb25	US040449F798	SNRFOR					
LOW	Loews Companies, Inc.	LOW 2.5 15Apr26	US048616DM86	SNRFOR					
MCD	MACYS HOLDINGS INC.	MCD 3.65 15Jun30	US052678AT59	SNRFOR					
MAR	MARSHALL TOWN INTERNATIONAL, INC.	MAR 1.125 15Jan26	US071903AS22	SNRFOR					
MCD	MCDONALD'S CORPORATION	MCD 3.5 01Jul27	US06013MFP41	SNRFOR					
MCK	McKesson Corporation	MCK 6.65 01Mar27	US061651TM70	SNRFOR					
MET	MetLife, Inc.	MET 3.6 13Nov25	US06156RBC02	SNRFOR					
MONDINT	Mondelez International, Inc.	MONDINT 4.125 07May28	US060027AM78	SNRFOR					
MOTCO	Monetta Solutions, Inc.	MOTCOL 7.5 15May25	US060076AQ21	SNRFOR					
NRUC	National Rural Utilities Cooperative Finance Corporation	NRUC 8 01Mar32	US063743C2C2	SNRFOR					
NFLX	Netflix, Inc.	NFLX 4.875 15Jun30	US064110LAV80	SNRFOR					
NRXWDCO	Newmont Corporation	NRXWDCO 2.25 01Oct30	US061633AT25	SNRFOR					
NXTENG	NextEra Energy Capital Holdings, Inc.	NXTENG 1.875 15Jan27	US065339KB55	SNRFOR					
NSC	NORFOLK SOUTHERN CORPORATION	NSC 3.65 01Aug25	US065844CA49	SNRFOR					
NORGRM	Northern Grumman Corporation	NORGRM 4.4 01May30	US066807ES00	SNRFOR					
OKY	OCCIDENTAL PETROLEUM CORPORATION	OKY 6.55 15Mar28	US067459DC09	SNRFOR					
ORCL	Oracle Corporation	ORCL 3.25 15Nov27	US063889XN49	SNRFOR					
OVINC	Ovintiv Inc.	OVINC 3.125 15Sep30	US061287AN83	SNRFOR					
PACKAM	Packaging Corporation of America	PACKAM 3 15Sep29	US065156AU37	SNRFOR					
PFE	Pfizer Inc.	PFE 6 28May25	US071106TEA73	SNRFOR					
PRU	Prudential Financial, Inc.	PRU 3.875 27Mar28	US074430CC78	SNRFOR					
PHMG	PulteGroup, Inc.	PHMG 7.875 15Jun32	US0745687AM03	SNRFOR					
QCR	Quest Diagnostics Incorporated	QCR 4.2 30Jun29	US074636BA70	SNRFOR					
RTX	RTX Corporation	RTXGR 3.125 04May27	US081901TC985	SNRFOR					
R	Ryder System, Inc.	R 5.25 01Jan28	US073559KW87	SNRFOR					
SEMPRAA	Sempra Energy	SEMPRAA 3.25 15Jan27	US081681BA43	SNRFOR					
SPCLP	Simon Property Group, L.P.	SPCLP 2.65 15Jul30	US082803TK02	SNRFOR					
UAJ	Southwest Airlines Co.	UAJ 5.125 15Jan27	US0847418H34	SNRFOR					
UAT	United Parcel Service, Inc.	UAT 7.5 15Apr26	US087616BE59	SNRFOR					
TECKRS	Teck Resources Limited	TECKRS 6.125 01Oct35 BondCall	US087674ZAE55	SNRFOR					
AES	The AES Corporation	AES (4) 1 375 15Jan26	US00130HC036	SNRFOR					
ALL	The Allstate Corporation	ALL 1.45 15Oct30	US002003LB35	SNRFOR					