



CDX.NAHY.36	Reference Obligations Being Replaced	9	Removed Entities
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ADVANCED MICRO DEVICES, INC.
TD SUPPLY, INC.
Labware Corporation
PulteGroup, Inc.
Novolium, Inc.
The AES Corporation

CDX.NAHY.36
Reference Obligations Being Replaced: 9

Reference obligations for the index constituents listed below are no longer suitable for inclusion.						
HS Market ticker	Reference Entity	Currently in Index	Instrument Name	ISIN	Tier	
BAUSHEA	Bausch Health Companies Inc.		BAUSHEA (2) 5.01Mar23	US91911KA629	SNRFOR	
DSHNAJDRSC	DSHNAJDRSC Corporation		DSHNAJDRSC (3) 7.375 01Jun21	US25470KAC58	SNRFOR	
MUR	MURPHY OIL CORPORATION		MUR 4 01Jun22	US628717AD43	SNRFOR	
ONEMPAK	OneMain Finance Corporation		ONEMPAK (4) 7.75 01Oct21	US88172FAU19	SNRFOR	
PBI	Piney Bowes Inc.		PBI 4 7 01Apr22	US724479AA50	SNRFOR	
TALEENE	Talen Energy Supply, LLC		TALEENE 4.6 15Dec21	US69352JAN72	SNRFOR	
TEGAINC	TEGAINC		TEGAINC 4.625 15Mar23	US878971AA55	SNRFOR	
TRADIG	TransDigm Inc.		TRADIG (4) 6.5 15Jul24	US893547AX37	SUBLT2	
UNITGR	Unit Group Inc.		UNITIG (3) 8.25 15Oct23	US20341WA074	SNRFOR	
				UNITIG (3) 7.125 15Dec24	US20341WAE57	SNRFOR

Reference Entities Being Updated: 1

The index constituents listed below have gone through a corporate action or credit event.						
HS Market ticker	Reference Entity	Currently in Index	Instrument Name	ISIN	Tier	
CLNRI	CenturyLink, Inc.		CLNRI 7.5 01Apr24	US156700BA34	SNRFOR	

Expected replacements						
New HS Market ticker	New Reference Entity	Instrument Name	ISIN	Tier		
	Lumen Technologies, Inc.	LUMETEC 7.5 01Apr24	US156700BA34	SNRFOR		

New Reference Entity and Obligation Being Added: 6

Below is the new entity being added to this index, along with the relevant reference obligation.						
HS Market ticker	Reference Entity	New Reference Entity and Obligation Being Added	Instrument Name	ISIN	Tier	
EQMMQ	EQM Midstream Partners, LP		EQMMQ 4 01Aug24	US268958AA99	SNRFOR	
FE	FirstEnergy Corp.		FE 7 3/4 19Nov21	US33732AC13	SNRFOR	
LPA	Louisiana-Pacific Corporation		LPA 3.625 01Mar29	US34647AAJ73	SNRFOR	
OVNINC	Overity Inc.		OVNINC 8.125 15Sep30	US012872AH83	SNRFOR	
PSCTHOL	Phat Holdings, Inc.		PSCTHOL 4.75 01Mar27	US171466AM80	SNRFOR	
US	United Corporation		US (2) 5.5 11Mar21	US202514B589	SNRFOR	

Unchanged Reference Entities and Obligations: 84

The index constituents and their associated reference obligation listed below are expected to remain unchanged						
HS Market ticker	Reference Entity	Currently in Index	Instrument Name	ISIN	Tier	
AMECRA	American Airlines Group Inc.		AMECRA 01Jun22	US02376RA020	SNRFOR	
AXL Inc	American Axle & Manufacturing, Inc.		AXL Inc 8.25 15Mar26	US02406PAY60	SNRFOR	
AMKR	Amkor Technology, Inc.		AMKR 6.625 15Sep27	US031602B950	SNRFOR	
KTC-ANTERO	Antero Resource Corporation		KTC-ANTERO (3) 5.11Mar25	US03674AAJ54	SNRFOR	
APA	APACHE CORPORATION		APA 4.875 15Nov27	US037411BL37	SNRFOR	
ARMER	Armstrong Services, Inc.		ARMER (2) 4.75 01Jun26	US038522AA85	SNRFOR	
ASHLLC	Ashland LLC		ASHLLC (4) 4.75 15Aug22	US04420MAF18	SNRFOR	
AVELCOR	Avant Corporation		AVELCOR 6.5 26 19Mar23	US173178PA21	SNRFOR	
AVN BUDGET COIT	Avon Budget Group, Inc.		CO-AvntBUD 5.25 19Mar25	US050373AN77	SNRFOR	
AVP	Avon Products, Inc.		AVP 5 15Mar23	US05430BBA99	SNRFOR	
BLL	Ball Corporation		BLL 4 12Nov23	US058498AS54	SNRFOR	
BEAZER	BEAZER HOMES USA, INC.		BZ (3) 6.75 15Mar25	US071905B8M9	SNRFOR	
BOBINC	BOMBARDIER INC.		BOBINC (3) 7.45 01May34	USC10602A368	SNRFOR	
BYT	Byte Gaming Corporation		BYT 7.125 15Feb16 BondCall	US159989AA17	SUBLT2	
CPN	Calpine Corporation		CPN 5.125 15Mar26	US113473CN46	SNRFOR	
CCL	CARNIVAL CORPORATION		CC 6.65 15Jan28	US143858BA43	SNRFOR	
CCO RZCOOM	CCO Holdings, LLC		CCO RZCOOM 01Feb28	US125881GQ26	SNRFOR	
CIT	CIT Group Inc.		CIT 5 15Aug22	US125881GQ26	SNRFOR	
CLVING	Cleveland-Cliffs Inc.		CLVING 15 15Jan28	US188989AA92	SNRFOR	
CYN	Community Health Systems, Inc.		COMMHS (3) 6.875 01Feb22	US124543AV29	SNRFOR	
CVSHLD	CSP Holdings, LLC		CVSHLD (3) 5.375 01Feb28	USJ2855XAG17	SNRFOR	
DATVITA	Davita Inc.		DATVITA 4.625 01Jun30	US23619CA573	SNRFOR	
DELLN	Dell Inc.		DELLN 7.1 15Apr28	US247325AA93	SNRFOR	
DAL	Delta Air Lines, Inc.		DAL 3.895 15Mar22	US247361Z100	SNRFOR	
DMMOPD	DMMOPD SPORTS GROUP, LLC		DMMOPD (3) 5.375 15Apr28	US252771AA44	SECDOU	
F	Ford Motor Company		F 4 346 08Dec26	US34537CCR99	SNRFOR	
FREPRN	Freight-McMaster Inc.		FREPRN 3.55 01Mar22	US35671DAJ90	SNRFOR	
GENWHL	Genworth Holdings, Inc.		GENWHL (4) 8.1 15Feb24	US372874AZ50	SNRFOR	
HCA	HCA Inc.		HCA 5.875 15Feb26	US404119ES74	SNRFOR	
HOWMGR	Howmet Aerospace Inc.		HOWMGR 5.125 01Oct24	US013617AW18	SNRFOR	
RCNMOPF	Hot Mountain Incorporated		RCNMOPF 4.875 15Sep27	US46284VAC24	SNRFOR	
ISTANC	Star Inc.		ISTANC 4.25 01Aug25	US45031UCG40	SNRFOR	
KOLAC	K. International Enterprises, Inc.		KOLAC 7.625Jan28	US464588BV03	SNRFOR	
KBI	KBI HOME		KBI 7 15Dec21	US486969AT90	SNRFOR	
KRAFHEI	Kraft Heinz Foods Company		KRAFHEI 3.75 15Jul28	US423074AF08	SNRFOR	
LBMAA	L Brands, Inc.		LBMAA 5.625 15Oct23	US001707AL07	SNRFOR	
LAMBWES	Lamb Weston Holdings, Inc.		LAMBWES 4.625 01Nov24	US131272AA27	SNRFOR	
LITLC	Liberty Interactive LLC		LITLC 6.5 15Jul28	US030715AC31	SNRFOR	
MDC	M.D.C. Holdings, Inc.		MDC 5.5 15Jul26 Bond	US052576AA93	SNRFOR	
M	Mary's, Inc.		MARY 3.625 01Jun24	US055610XAL10	SNRFOR	
MIR	MIR Inc.		MIR 6 625 01Oct28	US05325CAJ77	SNRFOR	
MERINC	Mentor, Inc.		MERINC 6.25 15Feb24	US09031KAC28	SNRFOR	
MVIC	MVIC Investment Corporation		MVIC 5.75 15Aug23	US052584AF09	SNRFOR	
MCHRE	MCHM Research International		MCHRE 5.75 15Jul25	US053525CX06	SNRFOR	
NBR Inc.	Nabors Industries, Inc.		NBR Inc (2) 5.75 01Feb26	US62067HAF29	SNRFOR	
NAVECO	Navient Corporation		NAVECO 5.4 29Jan23	US78442FZG72	SNRFOR	
NEIX	Netflix, Inc.		NEIX 4 875 15Jun30	US64110LAV80	SNRFOR	
NEALBE	New Albertsons, L.P.		NEALBE 8 01May31	US013104AL86	SNRFOR	
NEVERBA	Neenah Brands Inc.		NEVERBA 3.85 01Apr23	US051226AA81	SNRFOR	
NBS	Nobord Inc.		NBS 5.75 15Jul27	US05546PAC26	SECDOU	
NCK	NOVA Chemicals Corporation		NCK (3) 5.25 01Aug23	US087111AF92	SNRFOR	
NGL NRG Inc.	NGL Energy, Inc.		NGL NRG Inc (3) 7.25 15May26	US092377CC46	SNRFOR	
OCN	OCCIDENTAL PETROLEUM CORPORATION		OCN 5.55 15Mar26	US074599DC38	SNRFOR	
OLN	Oliver Corporation		OLN 5.5 15Aug22	US080858AA97	SNRFOR	
PACILLC	Pacifi LLC		PACILLC 1.95 15Oct25	US080394AB71	SNRFOR	
PCG	PG&E CORPORATION		PCG 5 01Jul28	US69331CAH16	SECDOU	
QNV	R. R. Donnelley & Sons Company		QNV 8.25 01Jul27	US257967BE01	SNRFOR	
RON	Rakuten Group Inc.		RON 4.5 01Oct24	US750264AA08	SNRFOR	
REALGR	Realty Group, LLC		REALGR (2) 4.875 01Jun23	US78900DAE13	SNRFOR	
RGL	Rite Aid Corporation		RGL 7 15Feb27	US787754AA05	SNRFOR	
RCL	ROYAL CARIBBEAN CRUISES LTD.		RCL 5.25 15Nov22	US780135AA63	SNRFOR	
TSG	Saterra Holdings Corporation		SATVRLB 8.25 15Apr25	US78572NAQ59	SECDOU	
DWY	Seahorse Inc.		DWY 7.25 01Feb31	US786514BA07	SNRFOR	
SEE	Sealed Air Corporation		SEE 6.875 15Jul23	US81211KAK60	SNRFOR	
SHRI	Sinus XM Radio Inc.		SHRI 5.5 01Jul29	US42907NHC11	SNRFOR	
SPS	Stamps, Inc.		SPS 5 10 75 15Apr27	US05030AP771	SNRFOR	
TGR-Plw	Targa Resources Partners LP		TGR-Plw (4) 4.25 15Nov23	US87612BAP76	SNRFOR	
TNC	TENET HEALTHCARE CORPORATION		TNC (2) 6.875 15Nov21	US085255AA22	SNRFOR	
TESINC	Tethys, Inc.		TESINC (3) 5.5 15Aug25	US81809AAE18	SNRFOR	
TEVA	TEVA PHARMACEUTICAL INDUSTRIES LIMITED		TEPHAR 3.85 10Nov21	US88189PAP99	SNRFOR	
THASIT	THE ADT SECURITY CORPORATION		THASIT (4) 3.5 01Jul22	US001010AF30	SNRFOR	
GPS	THE GAP, Inc.		GPS 5.95 12Apr21	US064760AA48	SNRFOR	
GT	The Goodyear Tire & Rubber Company		GT 5.31May26	US382550BF73	SNRFOR	
TT-Mobius	T-Mobile USA, Inc.		TT-Mobius 4.5 15Apr22	US87244AA938	SNRFOR	
TOL	Toll Brothers, Inc.		TOL-FinCorp 4.375 15Apr23	US88947EAA04	SNRFOR	
RIG	Transocean Inc.		RIG 8 01Feb27	US093636BL24	SNRFOR	
UNITABJ	UNITED AIRLINES HOLDINGS, INC.		UNITABJ 5.01Apr24	US019201FA22	SNRFOR	
UNITREN	UNITED RENTALS (NORTH AMERICA), INC.		UNITREN 4.875 15Jan28	US091305B21	SNRFOR	
UNITES	UNITED STATES STEEL CORPORATION		US 6.5 01Jun23	US091200AD03	SNRFOR	
UHS	Universal Health Services, Inc.		UHS 5 01Jun26	US091390CA74	SECDOU	
UNV	UNIVISION COMMUNICATIONS INC.		UNV (2) 8.5 15May21	US091550AD04	SNRFOR	
VSRA	VEISTRA OPERATIONS COMPANY LLC		VSRA 5.0 01Sep26	US02646VAA08	SNRFOR	
KRX	KEROX CORPORATION		KRX 3.8 15May24	US084121CJ06	SNRFOR	
YUM	YUM Brands, Inc.		YUM 7.75 01Apr25	US088498AM33	SNRFOR	