



<b>CDO.NA.HY.39</b>	Reference Obligations Being Replaced	10
	Reference Entities Being Updated	1
	New Reference Entity and Obligation Being Added	4
	Unchanged Reference Entities and Obligations	83

<b>Removed Entities</b>
Enbridge Corp.
CECA Inc.
Chemtec Inc.
Canadian Group Inc.
Fluorochem USA, Inc.
Tain Energy Supply, LLC

**CDO.NA.HY.39**  
Reference Obligations Being Replaced: 10

Reference obligations for the index constituents listed below are no longer suitable for inclusion.							
Currently in Index			Expected replacements				
IHS Market ticker	Reference Entity	Instrument Name	ISIN	Typ	Instrument Name	ISIN	Typ
APCA	APACHE CORPORATION	APA 4.875 15Jun27	US031118E403	SNRFR	APA 4.375 15Oct28	US031118E403	SNRFR
AVECOR	Avient Corporation	AVECOR (3) 5.25 15Mar23	US73179PAAK2	SNRFR	AVECOR (3) 5.75 15May25	US73179PAAK6	SNRFR
AVP	Avon Products Inc.	AVP 6.875 15Mar23	US552630BA99	SNRFR	AVP 6.875 15Mar23	US552630BA99	SNRFR
DIAMSPD	DIAMOND SPORTS GROUP, LLC	DIAMSPD (3) 5.375 15Aug28	US25277LAA44	SECCOM	DIAMSPD (3) 5.375 15Aug28	US25277LAF31	SECCOM
GENWHOL	Genworth Holdings, Inc.	GENWHOL (2) 4.8 15Feb24	US372491AA50	SNRFR	GENWHOL 6.5 15Jun24	US372491AA50	SNRFR
MAIC	MAIC Investment Corporation	MAIC 5.75 15Jun23	US026244AA01	SNRFR	MAIC 5.25 15Jun28	US026244AA01	SNRFR
NAVICO	Navient Corporation	NAVICO 5.5 25Jun23	US78442ZCQ27	SNRFR	NAVICO (2) 5.5 15Mar29	US86398CAAD0	SNRFR
NEWBIRA	NewBIRA Inc.	NEWBIRA 3.875 15Jun23	US55172AAW15	SNRFR	NEWBIRA 4.2 15Jun28	US55172AAW16	SNRFR
ONEMFIK	OneMain Finance Corporation	ONEMFIK 5.625 15Mar23	US85172FAL31	SNRFR	ONEMFIK 6.625 15Jun28	US85172FAL32	SNRFR
UNITREN	UNITED RENTALS (NORTH AMERICA), INC.	UNITREN 4.875 15Jun28	US91136JAM11	SNRFR	UNITREN 3.875 15Feb21	US91136JAM11	SNRFR

Reference Entities Being Updated: 1

The index constituents listed below have gone through a corporate action or credit event.									
Currently in Index			Expected replacements						
IHS Market ticker	Reference Entity	Instrument Name	ISIN	Typ	New IHS Market ticker	Instrument Name	ISIN	Typ	
REALGR	Realty Group LLC	REALGR (2) 4.875 01Jun23	US7560DAE1E3	SNRFR	ANYWHERE	Anywhere Real Estate Group LLC	ANYWHERE (4) 4.875 01Jun23	US7560DAE1E3	SNRFR

New Reference Entity and Obligation Being Added: 6

Below is the new entity being added to this index, along with the relevant reference obligation.						
New Reference Entity and Obligation Being Added						
IHS Market ticker	Reference Entity	Instrument Name	ISIN	Typ		
CARVCO	CARVANA CO.	CARVCO 3.5 15Apr27	US149999AA95	SNRFR		
CPH	Chesapeake Energy Corporation	CPH 3.875 01Feb29	US165197D090	SNRFR		
CIV	Commisscope, Inc.	CIV 7.125 01Jan28	US200372AA94	SNRFR		
SELEN	SGL Securities Inc.	SELEN 4.75 15Jun29	US381968AA19	SNRFR		
SERVPR	Service Properties Trust	SERVPR 5.5 15Dec27	US81721LAB80	SNRFR		
STANND	STANDARD INDUSTRIES, INC.	STANND 4.15Feb27	US854956AC17	SNRFR		

Unchanged Reference Entities and Obligations: 83

The index constituents and their associated reference obligations listed below are expected to remain unchanged.						
Currently in Index						
IHS Market ticker	Reference Entity	Instrument Name	ISIN	Typ		
AMEREN	American Airlines Group Inc.	AMEREN 7.75 01Mar25	US042607BAE1E2	SNRFR		
AAL	American Airline & Manufacturing, Inc.	AAL Inc. 6.25 15Mar28	US042607PAV60	SNRFR		
AMKR	Amkor Technology, Inc.	AMKR 6.625 15Sep27	US031762BQK0	SNRFR		
KTOANTERO	Antero Resources Corporation	KTOANTERO 6.375 31Jul26	US036074AA66	SNRFR		
ARMSER	Arasmier Services, Inc.	ARMSER 6.375 01May26	US038522AA99	SNRFR		
RAHMLLC	Rahmed LLC	RAHMLLC 3.375 01Mar31	US150522AA01	SNRFR		
AVBUDG	Avus Budget Group, Inc.	CD-Avudg 4.75 01Apr28	US003737B113	SNRFR		
BL	Ball Corporation	BL 4.15Jun23	US026848AA54	SNRFR		
BB	Batt 3 Body World, Inc.	BB 5.25 01Feb28	US051797AA93	SNRFR		
BALSHBA	Bausch Health Companies Inc.	BALSHBA 7.15Jun28	US07173AAZ90	SNRFR		
BLDR	Blauvelt Homes USA, Inc.	BLDR 6.75 15Mar25	US075022AA89	SNRFR		
BOMBNG	Bombardier Inc.	BOMBNG 3.45 01May24	US061962AA68	SNRFR		
BYE	Boyd Gaming Corporation	BYE 7.125 01Feb28	US096984AA77	SUBLT		
CAESAR	Caesars Entertainment, Inc.	CAESAR 4.625 15Oct25	US121769LAA5	SNRFR		Redeemed; No suitable replacement available.
CPN	Capgem Corporation	CPN 5.125 15Mar28	US131347CA48	SNRFR		
CARVAL	CARVAL CORPORATION	CDL 6.875 15Mar28	US141622AA36	SNRFR		
CHTRCOOH	CHTRCOOH Holdings, LLC	CHTRCOOH 6.01Feb28	US12488PBN29	SNRFR		
CHTR	Charter Communications Inc.	CHTR 4.875 15Apr27	US185895AA05	SNRFR		
CYH	Community Health Systems, Inc.	COMMHS 6.875 01Apr28	US125428BE64	SNRFR		
CVS	CVS Health, LLC	CVSHLD 3.375 01Feb28	US022838AA17	SNRFR		
DAVIN	DAVINI 4.625 01Apr28	DAVINI 4.625 01Apr28	US247361Z44	SNRFR		
DBA	Delta Air Lines, Inc.	DBA 7.375 15Mar28	US244780Z44	SNRFR		
DISHMDSB	DISH Network Corporation	DISHMDSB 3.375 01Jul28	US042008AA01	SNRFR		
DOMC	Domtar Corporation	DOMC 6.25 01Sep24	US24759AA34	SNRFR		
ECMMO	ECM Midstream Partners, LP	ECMMO 4.01Apr24	US296850AA90	SNRFR		
F	Ford Motor Company	F 4.35 08Feb28	US342033AA01	SNRFR		
FRCCOM	Frontier Communications Holdings, LLC	FRCCOM 4.6 01May29	US35956AA922	SECCOM		
H	Hess Corporation	H 5.75 01Mar28	US443033AA01	SNRFR		
HOWMAER	Howmet Aerospace Inc.	HOWMAER 5.125 01Oct24	US013817AA18	SNRFR		
IRACN	Ironbridge Communications, Inc.	IRACN 6.375 01May27	US451746AA98	SNRFR		
IRONMAY	Iron Mountain Incorporated	IRONMAY 4.875 15Sep27	US46244AA254	SNRFR		
STANNC	Star Inc.	STANNC 4.25 01Aug25	US490312CG40	SNRFR		Redeemed; No suitable replacement available.
HOVA	H. Honaman Enterprises, Inc.	HOVA 7.15Jun19	US444488B101	SNRFR		
KBH	KB HOME	KBH 6.875 15Jun27	US48886AA72	SNRFR		
AMERRES	Liberty Media Holdings, Inc.	AMERRES 4.875 15May28	US419722AA58	SNRFR		
LITL	Liberty Interactive LLC	LITL 6.5 15Jul29	US030715AA31	SNRFR		
LP	Loiziana-Pacific Corporation	LP 3.625 15Mar28	US46347AA073	SNRFR		
LMTTEC	Lumen Technologies, Inc.	LMTTEC 7.0 01Apr24	US199700BA34	SNRFR		
M	Marriott International	M 4.5 15Dec24	US55616AA022	SNRFR		
MGM	MGM Resorts International	MGM 6.625 01Oct28	US552630CE30	SNRFR		
MUR	MURPHY OIL CORPORATION	MUR 7.25 01May29	US626717AA04	SNRFR		
NBP	Norfolk Industries, Inc.	NBP 3.125 01Feb25	US626717AA04	SNRFR		
NETX	Netflix, Inc.	NETX 8.875 15Jan30	US64110LAA90	SNRFR		
NEALB	New Alternatives LP	NEALB 6.01Mar21	US01104AB6	SNRFR		
JWN	Norstrom, Inc.	JWN 6.875 15Mar28	US550664AA33	SNRFR		
NCA	NCA Chemicals Corporation	NCA 4.875 01Jun24	US047111AA08	SNRFR		
NRG	NRG Energy, Inc.	NRLNDRG (2) 6.75 15Jan28	US626717AA04	SNRFR		
OXY	OCCIDENTAL PETROLEUM CORPORATION	OXY 5.25 15Mar28	US674999D099	SNRFR		
OP	OP Corporation	OP 5.125 15Sep27	US682626AA25	SNRFR		
PACTLLC	Pacta LLC	PACTLLC 7.5 15Dec25	US88898AA871	SNRFR		
PCS	PCS CORPORATION	PCS 3.01Apr28	US68810AAH48	SECCOM		
PBI	Prime Boxes Inc.	PBI 4.625 15Mar24	US724734AA97	SNRFR		
POSTHOL	Post Holdings, Inc.	POSTHOL 5.75 01Mar27	US73746AA060	SNRFR		
QNT	Q.R. Donnay & Sons Company	QNT 4.95 15Apr27	US621967B01	SNRFR		
RAD	Rite Aid Corporation	RAD 7.7 15Feb29	US76775AA136	SNRFR		
RCH	ROYAL CARIBBEAN CRUISES LTD.	RCH 3.1 15Mar28	US76775AA136	SECCOM		
SAB	Sabra Holdings Corporation	SABRSLB 9.25 15Apr25	US76775AA136	SECCOM		
SWY	Safeway Inc.	SWY 7.25 01Feb21	US76811AA067	SNRFR		
SEEA	Sealed Air Corporation	SEEA 6.875 15Jun23	US52119AA960	SNRFR		
SRSR	Sinus XM Radio Inc.	SRSR 5.5 01Jun29	US420679BC11	SNRFR		
SKE	Skeena, Inc.	SKE 3.75 15Apr27	US550530AA77	SNRFR		
TEGNAC	TEGNAC Inc.	TEGNAC 4.75 15Mar28	US87901AA21	SNRFR		
THC	THC HEALTHCARE CORPORATION	THC 6.875 15Nov21	US58032AA22A	SNRFR		
TRSL	Truist Financial Corp.	TRSL 2.1 15Mar24	US88169AA660	SNRFR		
TVLA	TVLA PHARMACEUTICAL INDUSTRIES LIMITED	TVLPHMA 3.15 01Oct28	US88167AAE10	SNRFR		
TRDST	THE TRD SECURITY CORPORATION	TRDST (3) 4.125 15Jun23	US00101AAH95	SNRFR		
GPS	THE GAP, INC.	GPS 3.625 01Oct29	US364760AA35	SNRFR		
GT	The Goodyear Tire & Rubber Company	GT 5.1 15Mar28	US362630B671	SNRFR		
F-HST	THE HERTZ CORPORATION	F-HST 3.01Dec29	US362630B671	SECCOM		
TRADG	Transdigm Inc.	TRADG (2) 6.375 15Jun26	US880947BB29	SUBLT		
TRC	Transcension Inc.	TRC 0.1 15Feb27	US880947BB29	SECCOM		
UBERTEC	Uber Technologies, Inc.	UBERTEC 7.8 15Mar25	US880947BB29	SNRFR		Redeemed; No suitable replacement available.
UNITABU	United Air Lines Holdings, Inc.	UNITABU 5.01Feb24	US910047AA25	SNRFR		
U	UNITED STATES STEEL CORPORATION	U 6.6 01Jun29	US91299AA030	SNRFR		
UNITGR	Unit Group Inc.	UNITGR 6.15Jun24	US91299AA030	SNRFR		
UHS	Universal Health Services, Inc.	UHS 6.875 15Oct29	US91299AA030	SECCOM		Redeemed; No suitable replacement available.
UW	UNION CARBIDE CORPORATION	UW 1.8 15Mar29	US91299AA030	SNRFR		
VSTOPE	VISTRA OPERATIONS COMPANY LLC	VSTOPE 4.5 01Sep26	US92840VAA08	SNRFR		
WFT	Weatherford International Ltd.	WFT 8.625 30Apr20	US94701AAU44	SNRFR		
WYX	WYX CORPORATION	WYX 3.8 15Mar28	US988472AA05	SNRFR		
YUM	YUM Brands, Inc.	YUM 6.25 15Mar31	US988472AA05	SNRFR		