

**MCDX.NA.35-V1**

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| Reference Obligations Being Replaced | 1 |
| Reference Entities Being Updated | 0 |
| New Reference Entity and Obligation Being Added | 1 |
| Unchanged Reference Entities and Obligations | 18 |

Removed Entities

County of Cuyahoga, Ohio

MCDX.NA.35-V1Reference Obligations Being Replaced: **1**

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

Replacement reference obligations have been sourced and are listed.

| Currently in Index | | | | | Expected replacements | | |
|--------------------|-----------------|-----------------|--------------|------|-----------------------|--------------|------|
| Markit ticker | Name | Instrument Name | ISIN | Tier | Instrument Name | ISIN | Tier |
| CHGO | City of Chicago | CHGO 5 01Jan40 | US167486NG07 | | CHGO 6.034 01Jan42 | US167486NN57 | |

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 Entity and Obligation Being Added: **1**

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 |
| BTSFA | Buckeye Tobacco Settlement Financing Authority | BTSFA 4 01Jun48 | US118217CX40 | LIEN1 |

Unchanged Reference Entities and Obligations: **18**

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 |
| AMEMUN | American Municipal Power, Inc. | AMEMUN 5 15Feb35 | US02765UNE00 | LIEN1 |
| COHFAY | Colorado Health Facilities Authority | COHFAY 4 01Aug44 | US19648FKA11 | LIEN1 |
| KENTST | Commonwealth of Kentucky State Property and Buildings Commission | KENTST 5 01Nov27 | US49151FNL03 | LIEN1 |
| NYST | Dormitory Authority State of New York | NYST 4 294 01Jul44 | US64990GJY98 | LIEN1 |
| LSLPWR | Long Island Power Authority | LSLPWR 5 01Sep45 | US5426904K52 | LIEN1 |
| METRPIE | Metropolitan Pier and Exposition Authority | METRPIE 5 15Dec35 | US592250BP86 | LIEN1 |
| MTA | Metropolitan Transportation Authority | MTA 6.814 15Nov40 | US59259YGF07 | 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 |
| 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 | US20772JAB54 | |
| ILNOIS | State of Illinois | ILNOIS 4 01Jun41 | US452152F222 | |
| BECCO | The Board of Education of the City of Chicago | BECCO 7 01Dec44 | US167505QY58 | LIEN1 |
| CSCDA | The California Statewide Communities Development Authority, California | CSCDA 5 01Dec46 | US13080SMK77 | LIEN1 |
| TTFA | The New Jersey Transportation Trust Fund Authority | TTFA 5 15Jun46 | US6461364Y48 | LIEN1 |
| MUNINJ888808 | Tobacco settlement financing corporation, New Jersey | MUNINJ888808 5.25 01Jun46 | US888808HR61 | LIEN1 |