

CDX.NA.IG.35

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

13
7
0
105

Removed Entities
APACHE CORPORATION
CARNIVAL CORPORATION
Fort Motor Company
Macy's, Inc.
Nordstrom, Inc.
OCCIDENTAL PETROLEUM CORPORATION
ROYAL CARIBBEAN CRUISES LTD.

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Reference Obligations Being Replaced: 13

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			
IHS Markit Ticker	Reference Entity	Instrument Name	ISIN	Tier	Instrument Name	ISIN	Tier
BBY	Best Buy Co., Inc.	BBY 5.5 15Mar21	US086516AL50	SNRFOR	BBY 4.45 01Oct28	US086528AA70	SNRFOR
CAH	Cardinal Health, Inc.	CAH 4.625 15Oct20	US14149VTS65	SNRFOR	CAH 3.41 15Jun27	US14149VJ9J4	SNRFOR
DD	E. I. du Pont de Nemours and Company	DD 2.8 15Feb23	US263534CK37	SNRFOR	DD 1.7 15Jun25	US263534CN75	SNRFOR
EXC	Exelon Corporation	EXC 5.15 01Dec20	US210371AL43	SNRFOR	EXC 3.4 15Apr26	US30161NAU54	SNRFOR
HAL	HALLIBURTON COMPANY	HAL 5.65Jun18 7.75 15Feb21	US469216AH42	SNRFOR	HAL 2.8 01Mar30	US469216BL45	SNRFOR
HOSHOT-HSTRES	Host Hotels & Resorts, L.P.	HOSHOT-HSTRES 4.75 01Mar23	US441071AT34	SNRFOR	HOSHOT-HSTRES 3.875 01Apr24	US441071AX46	SNRFOR
AG-Intl.easeFin	INTERNATIONAL LEASE FINANCE CORPORATION	AG-Intl.easeFin 8.25 15Dec20	US459745CF62	SNRFOR	AG-Intl.easeFin 5.875 15Aug22	US459745GN96	SNRFOR
IP	INTERNATIONAL PAPER COMPANY	IP 1.5 15Aug21 Struct	US492416C111	SNRFOR	IP 3 15Feb27	US492416C297	SNRFOR
JOHNSON & JOHNSON	Johnson & Johnson	JNJ 1.65 01Mar21	US478100BS27	SNRFOR	JNJ 2 05 01Mar23	US478100BT09	SNRFOR
MCD	MCDONALD'S CORPORATION	MCD 2.75 09Dec20	US06013ME383	SNRFOR	MCD 3.5 01Jul27	US06013MP141	SNRFOR
RTN	Raytheon Company	RTN 2 15Aug27	US175111AT81	SNRFOR	RTN 2.5 15Dec22	US175111BX08	SNRFOR
LUV	Southwest Airlines Co.	LUV 2.65 02Nov20	US844741BB35	SNRFOR	LUV 5.125 15Jun27	US844741BK34	SNRFOR
VIACNG	ViacomCBS Inc.	VIACNG 4.3 19Feb21	US124851AE30	SNRFOR	VIACNG 4.75 15May25	US025559HA59	SNRFOR

Reference Entities Being Updated:

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

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

New Reference Entity and Obligation Being Added: 7

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

IHS Markit Ticker	Reference Entity	Instrument Name	ISIN	Tier
BWA	BoroWarner Inc.	BWA 3.375 15Mar25	US069724AJ55	SNRFOR
CGNCR	Cigna Corporation	CGNCR 2.4 15Mar30	US125523CJ22	SNRFOR
DHR	Danaher Corporation	DHR 3.35 15Sep25	US038516AG21	SNRFOR
FDX	FeDEX Corporation	FDX 3.25 01Apr26	US13428BFB24	SNRFOR
ORCL	Oracle Corporation	ORCL 3.25 15Nov27	US68369KAB49	SNRFOR
PXD	Pioneer Natural Resources Company	PXD 4.45 15Jan26	US173757AM81	SNRFOR
TRP	TRANSCANADA PIPELINES LIMITED	TRP 4.875 15Jan26	US893525AT88	SNRFOR

Unchanged Reference Entities and Obligations: 105

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

Currently in Index				Expected replacements			
IHS Markit Ticker	Reference Entity	Instrument Name	ISIN	Tier			
ALLYFI	Ally Financial Inc.	ALLYFI 2.125 13Feb22	US020050NAY67	SNRFOR			
AMZN	Amazon.com, Inc.	AMZN 4.75 09May21	US0230256AL 75	SNRFOR			
AEP	AMERICAN ELECTRIC POWER COMPANY, INC.	AEP 2.95 15Dec22	US025537AC56	SNRFOR			
AXP	American Express Company	AXP (4) 2.85 02Oct22	US025816BD05	SNRFOR			
AG	American International Group, Inc.	AG 4.25 01May28 Struct	US026874AA07	SNRFOR			
AMGN	Amgen Inc.	AMGN 3.625 22May24	US031162BV19	SNRFOR			
ARW	ARROW ELECTRONICS, INC.	ARW 3.5 01Apr22	US422735BD16	SNRFOR			
DEWB-AGM	ASSURED GUARANTY MUNICIPAL CORP.						
ATTNC	ATTING	ATTING 3.8 15Feb27	US00206RHW51	SNRFOR			
AZO	AubZone, Inc.	AZO 2.5 15Apr21	US053323AS14	SNRFOR			
AVT	Avnet, Inc.	AVT 4.875 01Dec22	US053602AR45	SNRFOR			
ABX	BARRICK GOLD CORPORATION	ABX 5.8 15Nov34	US067901AA64	SNRFOR			
BAX	Baxter International Inc.	BAX 1.7 15Aug21	US071813BR97	SNRFOR			
BRK	Berkshire Hathaway Inc.	BRK 2.75 15Mar23	US0604670BR4	SNRFOR			
HRB-Filc	Block Financial LLC	HRB-Filc 5.5 01Nov22 Struct	US063602AE40	SNRFOR			
BSX	Boston Scientific Corporation	BSX 3.4 01May24	US101137AV96	SNRFOR			
BBY	Best Buy Co. Inc.	BBY 6.8 15Nov26	US086516AL50	SNRFOR			
CPB	CAMPBELL SOUP COMPANY	CPB 4.15 15Mar28	US134426G335	SNRFOR			
CNATU	CANADIAN NATURAL RESOURCES LIMITED	CNATU 3.45 15Nov21	US136358AR22	SNRFOR			
COF-BVNA	Capital One Bank (USA), National Association	COF-BVNA 2.28 28Jun28	US140231CT125	SNRFOR			
CAT	Caterpillar Inc.	CAT 3.9 27May21	US149123BV25	SNRFOR			
CHUBLM	Chubb Limited	CHUBLM 8.875 15Aug29	US00440EAC12	SNRFOR			
CSX	Cisco Systems, Inc.	CSX 3.625 08Mar24	US17273RAN28	SNRFOR			
CMCSA	Comcast Corporation	CMCSA 3.7 15Apr24	US020392C768	SNRFOR			
CONABR	Conagra Brands, Inc.	CONABR 7 01Oct28	US025887AR36	SNRFOR			
COP	CoccolPhillips	COP (3) 5.8 15Oct23	US06285CAF 14	SNRFOR			
COX-Comm	Cox Communications, Inc.	COX-Comm 5.8 01Aug28	US026444AA72	SNRFOR			
CSX	CSX Corporation	CSX 3.7 01Nov23	US126406G204	SNRFOR			
CYSHEA	CYS Health Corporation	CYSHEA 2.125 01Jun21	US126650C130	SNRFOR			
DRI	D.R. Horton, Inc.	DRI 4.75 15Feb23	US033114BC31	SNRFOR			
DRI	Darden Restaurants, Inc.	DRI 3.85 01May27	US023719AL90	SNRFOR			
DE	Deere & Company	DE 2.8 08Jun22	US044119BB40	SNRFOR			
DYN	Dynex Energy Corporation	DYN 7.5 05 15Apr22	US051799AC42	SNRFOR			
DOMEN	Dominion Energy, Inc.	DOMEN 2.75 15Jan22	US025746UCR6	SNRFOR			
DOMC	Domtar Corporation	DOMC 4.4 01Apr27	US057559AA17	SNRFOR			
DUKECO	Duke Energy Carolinas, LLC	DUKECO 6.1 01Jun37	US044042CA27	SNRFOR			
DXCTEC	DXC TECHNOLOGY COMPANY	DXCTEC 4.45 18Sep22	US23355LAA44	SNRFOR			
EMN	Eastman Chemical Company	EMN 7 6 01Feb27	US027743DA23	SNRFOR			
ENB	Enbridge	ENB 3.5 15Jun24	US062925NA99	SNRFOR			
ENERTRAD	ENERGY TRANSFER OPERATING, L.P.	ENERTRAD 5.875 15Jan24	US06278NAA56	SNRFOR			
EREP-ERP-OP	ERP Operating Limited Partnership	EREP-ERP-OP 4.825 15Dec21	US068844AA26	SNRFOR			
EXPEGRG	Expire Group Inc.	EXPEGRG 4.5 15Aug24	US062137AL45	SNRFOR			
FE	FirstEnergy Corp.	FE 7.375 15Nov31	US337932AC13	SNRFOR			
FISV	Fiserv, Inc.	FISV 3.8 01Oct23	US37738AC13	SNRFOR			
GE	General Electric Company	GE 2.7 09Oct22	US069605DC45	SNRFOR			
GIS	General Mills, Inc.	GIS 3.15 15Dec21	US370348BM56	SNRFOR			
GENMC	General Motors Company	GENMC (2) 4.875 02Oct23	US37049VAE02	SNRFOR			
HESB	Hess Corporation	HESB 3.5 15Jun24	US042009AF47	SNRFOR			
HON	Honeywell International Inc.	HON 3.7 15Mar28 BondCall	US438516AB73	SNRFOR			
HPNCAA	HP Inc.	HPNCAA 4.65 09Dec21	US426236BV43	SNRFOR			
IRJN	Ingersoll Rand Company	IRJN 1.5 15Aug21	US456906AG74	SNRFOR			
BM	International Business Machines Corporation	BM 3.625 15Feb24	US465001AB31	SNRFOR			
JOHCON	JOHNSON CONTROLS INTERNATIONAL PUBLIC LIMITED COMPANY	JOHCON 3.625 02Jul24	US478375AG31	SNRFOR			
KINDERM	Kinder Morgan, Inc.	KINDERM 4.3 01Mar28	US045658BA67	SNRFOR			
KSS	KSIS Corporation	KSS 4.25 17Jul25	US000250AA88	SNRFOR			
LNC	Lincoln National Corporation	LNC 3.35 08Mar25	US034187BE89	SNRFOR			
LMT	Lockheed Martin Corporation	LMT 3.55 15Jan26	US052306BN11	SNRFOR			
LTR	Loews Corporation	LTR 0.5 01Feb25	US040404AP36	SNRFOR			
LOW	Lowes Companies, Inc.	LOW 3.12 15Apr22	US048661CW57	SNRFOR			
MARAPET	Marathon Petroleum Corporation	MARAPET 3.625 15Sep24	US06858AA578	SNRFOR			
MAR	MARSHALL INTERNATIONAL, INC.	MAR 2.1 15Jun22	US071903AB49	SNRFOR			
MMC	MARSH & MCLENNAN COMPANIES, INC.	MMC 5.875 01Aug33	US07174BAK66	SNRFOR			
MCK	McKesson Corporation	MCK 7.65 01May27	US061557AM75	SNRFOR			
MT	MTI, Inc.	MT 3.8 15Nov25	US091546BC02	SNRFOR			
MONDINT	Mondelēz International, Inc.	MONDINT 4 01Feb24	US060207AB14	SNRFOR			
MOTSL	Motorola Solutions, Inc.	MOTSL 7.5 15May25	US062070AA21	SNRFOR			
NRLU	National Rural Utilities Cooperative Finance Corporation	NRLU 8 01Mar12	US061743CT102	SNRFOR			
NEWMOCO	Newmont Corporation	NEWMOCO 3.5 15Mar22	US061639AN69	SNRFOR			
NXTENG	NextEra Energy Capital Holdings, Inc.	NXTENG 3.625 15Jun23	US06339KAG58	SNRFOR			
NSC	NORFOLK SOUTHERN CORPORATION	NSC 3.25 01Dec21	US065846BC08	SNRFOR			
NORGRM	Northrop Grumman Corporation	NOC-SysCorp (3) 7.75 15Feb31	US066607AW21	SNRFOR			
OMC	Omnicom Group Inc.	OMC 3.65 01Nov24	US061919BA38	SNRFOR			
OVNINC	Ovintiv Inc.	OVNINC 3.8 15Nov21	US06255AAB26	SNRFOR			
PACAM	Packaging Corporation of America	PACAM 3 15Dec29	US066159AU37	SNRFOR			
PFE	Pfizer Inc.	PFE 2.2 15Dec21	US171081DZ31	SNRFOR			
PRU	Prudential Financial, Inc.	PRU 3.5 15May24	US144306CB72	SNRFOR			
QDX	Quest Diagnostics Incorporated	QDX 4.2 15Jun29	US174634BLA70	SNRFOR			
RAI	Reynolds American Inc.	RAI 4.85 15Sep23	US0761713AY21	SNRFOR			
R	Ryder System, Inc.	R 3.875 01Dec23	US176359HK40	SNRFOR			
SRE	Sempra Energy	SRE 4.05 01Dec23	US041661AU37	SNRFOR			
SPG-PL	Simon Property Group, L.P.	SPG-PL 2.75 01Jun23	US062880D068	SNRFOR			
TGT	Target Corporation	TGT 2.5 15Apr26	US067612BE59	SNRFOR			
TECKRS	Teck Resources Limited	TECKRS 6.125 01Oct23 BondCall	US061424CJ55	SNRFOR			
ALL	The Alkermes Corporation	ALL 3.15 15Jun23	US020002DA247	SNRFOR			
BA	THE BOEING COMPANY	BA 8.75 15Aug21	US067023AD79	SNRFOR			
DOW	The Dow Chemical Company	DOW 7.375 01May26	US062654AB110	SNRFOR			
HG	THE HARTFORD FINANCIAL SERVICES GROUP, INC.	HG 2.8 15Aug29	US416515BE33	SNRFOR			
HD	The Home Depot, Inc.	HD 5.875 16Dec36 BondCall	US437026AB19	SNRFOR			
KR	THE KROGER CO.	KR 4.5 15Jan29	US061040DL23	SNRFOR			
PG	The Procter & Gamble Company	PG 3.1 15Aug23	US0742718EB11	SNRFOR			
SHW	The Sherrin-Williams Company	SHW 7.375 01Feb27	US042438AL09	SNRFOR			
SO	THE SOUTHERN COMPANY	SO 3.25 01Jul26	US042628C712	SNRFOR			
THWALT	The Walt Disney Company	THWALT (2) 3.7 15Sep24	US054687CZ75	SNRFOR			
WMB	THE WILLIAMS COMPANIES, INC.	WMB 6.55 24Jun24	US060457BW96	SNRFOR			
TSN	Truist Financials, Inc.	TSN 4.5 15Jun22	US062460AA107	SNRFOR			
UNP	Union Pacific Corporation	UNP 6.625 01Feb29	US067819CF33	SNRFOR			
UPS	United Parcel Service, Inc.	UPS-American 8.375 01Apr30	US091130BA04	SNRFOR			
UNH	UnitedHealth Group Incorporated	UNH 3.35 15Jun22	US091348FC06	SNRFOR			
VOC	Vistra Energy Corporation	VOC 8.75 15Jun30	US091191YA66	SNRFOR			
VRZN	Verizon Communications Inc.	VRZN 4.125 15Mar27	US09243VDV74	SNRFOR			