

**CDX.NA.IQ.38**

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

13  
1  
1  
106

**Removed Entities**

Overseas Corporation  
INTERNATIONAL LEASE FINANCE CORPORATION  
"WorlRock" WWV, Inc.  
WorlRock WWV, LLC  
Favre, Inc.

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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.

| IHS Market Ticker | Reference Entity                     | Instrument Name        | ISIN         | Tier   | Instrument Name      | ISIN         | Tier   |
|-------------------|--------------------------------------|------------------------|--------------|--------|----------------------|--------------|--------|
| ADP               | ADVANCED MICRO DEVICES, INC.         | AMD 0.175 15Jun22      | US079098AA33 | SNRFOR | AMD 2.125 01Sep28    | US079098BB30 | SNRFOR |
| ARW               | ARROW ELECTRONICS, INC.              | ARW 3.5 01Apr22        | US042758BD16 | SNRFOR | ARW 7.5 15Jan27      | US042758AK67 | SNRFOR |
| CYSHEA            | CYS Health Corporation               | CYSHEA 3.5 25Jul22     | US126650CK42 | SNRFOR | CYSHEA 7.625 15Aug24 | US126650CE12 | SNRFOR |
| SE                | Sevens & Company                     | SE 2.8 08Jun22         | US044108BE40 | SNRFOR | SE 3.375 10Oct29     | US044108BV05 | SNRFOR |
| IP                | INTERNATIONAL PAPER COMPANY          | IP 3 15Feb27           | US046014CP67 | SNRFOR | IP 5 15Sep35         | US046014CM37 | SNRFOR |
| LJW               | Loews Companies, Inc.                | LJW 3.125 15Jun22      | US048610C037 | SNRFOR | LJW 2.5 15Jun25      | US048610AM05 | SNRFOR |
| MDC               | M.D.C. Holdings, Inc.                | MDC 5.5 15Jan24 Struct | US052076AR93 | SNRFOR | MDC 3.85 15Jan30     | US052076AT59 | SNRFOR |
| NXTENG            | NXTENG Energy Capital Holdings, Inc. | NXTENG 3.25 01Apr28    | US053389BM23 | SNRFOR | NXTENG 1.875 15Jan27 | US053389BY05 | SNRFOR |
| P2D               | Pioneer Natural Resources Company    | P2D 4.45 15Jun22       | US123757AM81 | SNRFOR | P2D 1.9 15Jun28      | US123757AZ08 | SNRFOR |
| SER               | Sereno Energy                        | SER 4.05 01Dec23       | US169511AJ37 | SNRFOR | SER 3.25 15Jan27     | US169511BM63 | SNRFOR |
| TEN               | Tenneco Inc.                         | TEN 4.95 15Jun22       | US004246MA07 | SNRFOR | TEN 3.25 02Jun27     | US004246BZ03 | SNRFOR |
| UNH               | UnitedHealth Group Incorporated      | UNH 3.35 15Jun22       | US01324PCN06 | SNRFOR | UNH 2.55 15Oct27     | US01324PDE97 | SNRFOR |
| WHR               | Winthrop Corporation                 | WHR 4.7 01Jan22        | US063234CE11 | SNRFOR | WHR 4.75 25Feb29     | US063234AW61 | SNRFOR |

**Reference Entities Being Updated: 1**

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

| IHS Market Ticker | Reference Entity | Currently in Index | Instrument Name     | ISIN         | Tier   | New IHS Market Ticker | New Reference Entity | Instrument Name      | ISIN         | Tier   |
|-------------------|------------------|--------------------|---------------------|--------------|--------|-----------------------|----------------------|----------------------|--------------|--------|
| VACINC            | ViacomCBS Inc.   |                    | VACINC 4.75 15May26 | US025664AA39 | SNRFOR | PARAMGL               | Paramount Global     | PARAMGL 4.75 15May26 | US025664AA39 | SNRFOR |

New Reference Entity and Obligations Being Added: **5**

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

| New Entrant | IHS Market Ticker          | Reference Entity | Instrument Name           | ISIN         | Tier   |
|-------------|----------------------------|------------------|---------------------------|--------------|--------|
| DILLI       | Dell Inc.                  |                  | DILLI 7.1 15Apr28         | US047028AA30 | SNRFOR |
| FRESEPN     | FreightlinerMcKellan Inc.  |                  | FRESEPN 5.015Jun27        | US036710CC74 | SNRFOR |
| KRAVH5      | Kraft Foods Global Company |                  | KRAVH5 6.375 15Jun28      | US032074AB08 | SNRFOR |
| OVNINC      | Ovintiv Inc.               |                  | OVNINC 8.125 15Sep30      | US012873AH83 | SNRFOR |
| TOL         | Toll Brothers, Inc.        |                  | TOL.FinCorp 4.375 15Apr23 | US088476AN04 | SNRFOR |

**Unchanged Reference Entities and Obligations: 106**

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

| Currently in Index | IHS Market Ticker                                        | Reference Entity | Instrument Name               | ISIN           | Tier   |
|--------------------|----------------------------------------------------------|------------------|-------------------------------|----------------|--------|
| ALVFF              | Ally Financial Inc.                                      |                  | ALVFF 5.5 01May25             | US020928JB11   | SNRFOR |
| AMP                | Altra Group, Inc.                                        |                  | AMP 2.825 18Sep28             | US020980AJ78   | SNRFOR |
| AEPP               | AMERICAN ELECTRIC POWER COMPANY, INC.                    |                  | AEPP 2.35 10Oct22             | US022572AC28   | SNRFOR |
| AXP                | American Express Company                                 |                  | AXP (A) 2.65 02Dec22          | US025816BD05   | SNRFOR |
| AGI                | American International Group, Inc.                       |                  | AGI 2.5 01May26 Struct        | US026814CQ27   | SNRFOR |
| AMGN               | Amgen Inc.                                               |                  | AMGN 3.625 22May24            | US021162BV19   | SNRFOR |
| AKXB-AGM           | ASSURED GUARANTY MUNICIPAL CORP.                         |                  | AKXB-AGM 3.5 15Feb27          | US002089HW51   | SNRFOR |
| ATZ                | Autozone, Inc.                                           |                  | ATZ 3.125 21Apr26             | US063332AT56   | SNRFOR |
| AUT                | Avnet, Inc.                                              |                  | AUT 4.875 01Dec22             | US063807AA45   | SNRFOR |
| BAIX               | BARROCK GOLD CORPORATION                                 |                  | BAIX 5.8 10Nov24              | US067051AA64   | SNRFOR |
| BAX                | Baxter International Inc.                                |                  | BAX 2.6 15Aug26               | US071813BG15   | SNRFOR |
| BBK                | Bankers Hathaway Inc.                                    |                  | BBK 2.75 15Mar23              | US064616BB94   | SNRFOR |
| BBY                | Best Buy, Inc.                                           |                  | BBY 4.45 01Oct28              | US068535AA73   | SNRFOR |
| HRB-Fic            | Block Financial LLC                                      |                  | HRB-Fic 5.5 01Nov22 Struct    | US093862AE40   | SNRFOR |
| BOM                | Boston Scientific Corporation                            |                  | BOM 3.075 15Mar25             | US069735AA35   | SNRFOR |
| BSX                | Boston Scientific Corporation                            |                  | BSX 3.45 01Mar24              | US101517AV96   | SNRFOR |
| BMF                | Brace-Meyers Squale Company                              |                  | BMF 6.8 19Nov26               | US101022AB49   | SNRFOR |
| CANPRIS            | Canisius Corporation                                     |                  | CANPRIS 4.15 15Mar28          | US134433C035   | SNRFOR |
| CHNATU             | CANADIAN NATURAL RESOURCES LIMITED                       |                  | CHNATU 2.05 15Jun25           | US130365AZ48   | SNRFOR |
| COP-BNNA           | Capital One Bank (USA), National Association             |                  | COP-BNNA 2.25 28Jan26         | US140421CT25   | SNRFOR |
| CHH                | Cardinal Health, Inc.                                    |                  | CHH 3.41 15Jun27              | US141618AB04   | SNRFOR |
| CAT                | Caterpillar Inc.                                         |                  | CAT 2.6 18Sep29               | US149123CQ49   | SNRFOR |
| CHS-BLM            | Chesapeake Energy Corporation                            |                  | CHS-BLM 8.875 15Apr29         | US044546AC12   | SNRFOR |
| CISCOY             | Cisco Systems, Inc.                                      |                  | CISCOY 3.625 04Mar24          | US17275RAN05   | SNRFOR |
| CMCA               | Comcast Corporation                                      |                  | CMCA 3.7 15Apr24              | US000300NC08   | SNRFOR |
| CONARR             | ConAgra Foods Inc.                                       |                  | CONARR 7.01Oct28              | US020867AB08   | SNRFOR |
| COP                | ConocoPhillips                                           |                  | COP (B) 5.9 10Oct22           | US020625CAF4   | SNRFOR |
| COX-Comm           | Cox Communications, Inc.                                 |                  | COX-Comm 6.8 01Aug28          | US022404AN72   | SNRFOR |
| CSX                | CSX Corporation                                          |                  | CSX 2.6 01Nov26               | US126408BE03   | SNRFOR |
| DHR                | D.R. Horton, Inc.                                        |                  | DHR 4.75 15Feb23              | US22331ABG31   | SNRFOR |
| DHR                | Danaher Corporation                                      |                  | DHR 3.35 15Sep29              | US026951AA01   | SNRFOR |
| DRI                | Darden Restaurants, Inc.                                 |                  | DRI 3.85 01May27              | US02718AAJ30   | SNRFOR |
| DVN                | Devon Energy Corporation                                 |                  | DVN 7.55 15Apr23              | US05719MAA02   | SNRFOR |
| DOMIN              | Dominion Energy Inc.                                     |                  | DOMIN 4.25 01Jun26            | US045646AA35   | SNRFOR |
| DUKECO             | Duke Energy Carolinas, LLC                               |                  | DUKECO 6.1 01Jun27            | US06442CAJ27   | SNRFOR |
| DXCTEC             | DXC TECHNOLOGY COMPANY                                   |                  | DXCTEC 1.8 15Sep28            | US023350AL09   | SNRFOR |
| E                  | E. I. du Pont de Nemours and Company                     |                  | E 1.7 15Jun25                 | US023332AC05   | SNRFOR |
| ESN                | Eastman Chemical Company                                 |                  | ESN 7.6 01Feb27               | US077432AD23   | SNRFOR |
| ENR                | Enbridge Inc.                                            |                  | ENR 3.5 10Jun24               | US026928AA89   | SNRFOR |
| ENERTRAI           | ENERTRAI TRANSFER LP                                     |                  | ENERTRAI (B) 8.875 15Jun24    | US026719AAAC08 | SNRFOR |
| EQRR-ERP-CP        | ERP Operating Limited Partnership                        |                  | EQRR-ERP-CP 2.85 01Nov26      | US070884AF03   | SNRFOR |
| EQRR               | Equinix Inc.                                             |                  | EQRR 3.4 15Apr26              | US031618AA54   | SNRFOR |
| EXPEURO            | Expedia Group, Inc.                                      |                  | EXPEURO 4.5 15Aug24           | US02012PJA39   | SNRFOR |
| FDX                | FedEx Corporation                                        |                  | FDX 3.25 01Apr26              | US014208BF24   | SNRFOR |
| GE                 | General Electric Company                                 |                  | GE 2.7 08Oct22                | US030648DA03   | SNRFOR |
| GIS                | General Mills, Inc.                                      |                  | GIS 4.17Apr25                 | US037034CF96   | SNRFOR |
| GENMC              | General Motors Company                                   |                  | GENMC (2) 4.875 02Oct23       | US070485VA02   | SNRFOR |
| HALL               | HALLIBURTON COMPANY                                      |                  | HALL 2.92 01Mar26             | US040216BL45   | SNRFOR |
| HESS               | Hess Corporation                                         |                  | HESS 3.5 15Jun24              | US042609AF47   | SNRFOR |
| HOS                | Hormel Foods Corporation                                 |                  | HOS 5.8 01Feb27               | US043676MA07   | SNRFOR |
| HOSHOT-HSTRES      | Hoot Hotels & Resorts, L.P.                              |                  | HOSHOT-HSTRES 3.875 01Apr24   | US041071AX46   | SNRFOR |
| HPNCAA             | HP Inc.                                                  |                  | HPNCAA 3.7 17Jan27            | US040343AB18   | SNRFOR |
| IBM                | International Business Machines Corporation              |                  | IBM 1.05 12Feb24              | US046020JH06   | SNRFOR |
| JHU                | Johnson & Johnson                                        |                  | JHU 2.05 01Mar23              | US04761608T00  | SNRFOR |
| JCHCON             | JOHNSON CONTROLS INTERNATIONAL PUBLIC LIMITED COMPANY    |                  | JCHCON 3.625 02Jun24          | US047837SAG31  | SNRFOR |
| KNOXRM             | Kroger Morgan, Inc.                                      |                  | KNOXRM 4.1 01Mar28            | US044568AP07   | SNRFOR |
| KSS                | Kraft Corporation                                        |                  | KSS 4.25 27Jul25              | US000201AAJ88  | SNRFOR |
| LEN                | Lennar Corporation                                       |                  | LEN 4.875 15Dec23             | US060697BW31   | SNRFOR |
| LNC                | Lincoln National Corporation                             |                  | LNC 3.35 09Mar25              | US041107BB39   | SNRFOR |
| LMT                | Lockheed Martin Corporation                              |                  | LMT 3.55 15Jun26              | US039308BH11   | SNRFOR |
| LRI                | Loews Corporation                                        |                  | LRI 6.5 01Feb25               | US040434AF38   | SNRFOR |
| MARAPE             | Marathon Petroleum Corporation                           |                  | MARAPE 3.625 15Sep24          | US060655AA76   | SNRFOR |
| MAR                | MARSHOTT INTERNATIONAL, INC.                             |                  | MAR 4.125 15Jun26             | US071903AS22   | SNRFOR |
| MNC                | MARSH & MCLENNAN COMPANIES, INC.                         |                  | MNC 3.875 01Aug23             | US07178AAK06   | SNRFOR |
| MCD                | MCDONALD'S CORPORATION                                   |                  | MCD 3.5 01Jul27               | US06013MPF41   | SNRFOR |
| MCK                | McKesson Corporation                                     |                  | MCK 7.65 01Mar27              | US061691AFM5   | SNRFOR |
| MET                | Meta Platforms, Inc.                                     |                  | MET 3.6 19Nov25               | US061696BQ02   | SNRFOR |
| MONINT             | Mondelez International, Inc.                             |                  | MONINT 4.125 01May28          | US060207AM78   | SNRFOR |
| MOTISOL            | Monstone Solutions, Inc.                                 |                  | MOTISOL 2.5 01May25           | US000701MAV1   | SNRFOR |
| NRLC               | National Rural Utilities Cooperative Finance Corporation |                  | NRLC 8.01Mar27                | US037432CT10   | SNRFOR |
| NEWMOCO            | Newmont Corporation                                      |                  | NEWMOCO 2.25 01Oct20          | US061638AY25   | SNRFOR |
| NFC                | NORFOLK SOUTHERN CORPORATION                             |                  | NFC 3.95 01Aug25              | US060404CA48   | SNRFOR |
| NORGRM             | Northrop Grumman Corporation                             |                  | NORGRM 3.25 01Aug23           | US066607BG61   | SNRFOR |
| ONAC               | OncoGen Group Inc.                                       |                  | ONAC 3.65 01Nov24             | US081190BA28   | SNRFOR |
| ORCL               | Oracle Corporation                                       |                  | ORCL 3.25 15Sep27             | US083800DM49   | SNRFOR |
| PACKAM             | Packaging Corporation of America                         |                  | PACKAM 3.15Oct29              | US069116AAL09  | SNRFOR |
| PFE                | Pfizer Inc.                                              |                  | PFE 8.25Mar25                 | US0170081C73   | SNRFOR |
| PRU                | Prudential Financial, Inc.                               |                  | PRU 3.875 27Mar28             | US074432CC78   | SNRFOR |
| PHMG               | PulteGroup, Inc.                                         |                  | PHMG 7.875 15Jun32            | US074867AM30   | SNRFOR |
| QDX                | Quantum Diagnostics Incorporated                         |                  | QDX 4.2 30Jun29               | US048434BA70   | SNRFOR |
| RAYTHE             | Raytheon Technologies Corporation                        |                  | RAYTHE 3.125 04May27          | US013017GR85   | SNRFOR |
| R                  | Ryder System, Inc.                                       |                  | R 3.875 01Dec23               | US078309HK40   | SNRFOR |
| SPGLP              | Simon Property Group, L.P.                               |                  | SPGLP 2.75 01Jun23            | US068870DQ08   | SNRFOR |
| LUV                | Southwest Airlines Co.                                   |                  | LUV 6.125 15Jun27             | US074471BK34   | SNRFOR |
| TGT                | Target Corporation                                       |                  | TGT 2.5 15Apr26               | US067426BE59   | SNRFOR |
| TECKPS             | Teck Resources Limited                                   |                  | TECKPS 8.125 01Oct26 BondCall | US067902AE56   | SNRFOR |
| AES                | The AES Corporation                                      |                  | AES (a) 3.75 15Jan26          | US061308CE36   | SNRFOR |
| ALL                | The Allstate Corporation                                 |                  | ALL 3.15 15Jun29              | US000202AA17   | SNRFOR |
| BA                 | THE BOEING COMPANY                                       |                  | BA 2.8 30Oct25                | US067028BP90   | SNRFOR |
| DOW                | The Dow Chemical Company                                 |                  | DOW 3.375 01Nov29             | US020504JB10   | SNRFOR |
| HG                 | THE HARTFORD FINANCIAL SERVICES GROUP, INC.              |                  | HG 2.8 15Mar29                | US041651BB33   | SNRFOR |
| HD                 | The Home Depot, Inc.                                     |                  | HD 5.875 16Oct26 BondCall     | US047070RA19   | SNRFOR |
| KR                 | THE KROGER CO.                                           |                  | KR 4.1 15Jun29                | US06104ADL23   | SNRFOR |
| SHW                | The Procter & Gamble Company                             |                  | SHW 3.1 15Jun29               | US074271BL11   | SNRFOR |
| SHW                | The Sherwin-Williams Company                             |                  | SHW 3.375 01Feb27             | US04334MAL09   | SNRFOR |
| SCF                | THE SCOTTS COMPANY                                       |                  | SCF 3.25 01Jul29              | US047265CV17   | SNRFOR |
| THWALT             | The Wall Group Company                                   |                  | THWALT (2) 3.375 15Sep24      | US254687CZ75   | SNRFOR |
| WMB                | THE WILLIAMS COMPANIES, INC.                             |                  | WMB 4.55 24Jun24              | US069487BW96   | SNRFOR |
| TRP                | TRANSNORANDA PIPELINES LIMITED                           |                  | TRP 4.875 15Jun28             | US060324HA18   | SNRFOR |
| UNP                | Union Pacific Corporation                                |                  | UNP 6.625 01Feb29             | US067818CF33   | SNRFOR |
| UPS                | United Parcel Service, Inc.                              |                  | UPS-Americana 3.375 01Apr30   | US011301AB04   | SNRFOR |
| VALCO              | Valero Energy Corporation                                |                  | VALCO 8.75 15Jul25            | US061917AB86   | SNRFOR |
| VRZ                | Verizon Communications Inc.                              |                  | VRZ 4.125 16Mar27             | US023429DV74   | SNRFOR |
| WY                 | Weyerhaeuser Company                                     |                  | WY 7.125 15Jul23              | US061166AS33   | SNRFOR |