IHS Markit

| CDX.NA.IG.40 | |
|---|---|
| Reference Obligations Being Replaced | 6 |
| Reference Entities Being Updated | 1 |
| New Reference Entity and Obligation Being Added | 1 |
| Unchanged Reference Entities and Obligations | 117 |

| Removed Entities |
|---|
| Kohl's Corporation |

**CDX.NA.IG.40**

## Reference Obligations Being Replaced: 6

**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 |
| GENMC | General Motors Company | GENMC (2) 4.875 02Oct23 | US37045VAE52 | SNRFOR | GENMC 4.2 01Oct27 | US37045VAN01 | SNRFOR |
| NORGRM | Northrop Grumman Corporation | NORGRM 3.25 01Aug23 | US666807BG61 | SNRFOR | NORGRM 4.4 01May30 | US666807BS00 | SNRFOR |
| SPG-LP | Simon Property Group, L.P. | SPG-LP 2.75 01Jun23 | US828807DD68 | SNRFOR | SPG-LP 2.65 15Jul30 | US828807DK02 | SNRFOR |
| ALL | The Allstate Corporation | ALL 3.15 15Jun23 | US020002AZ47 | SNRFOR | ALL 1.45 15Dec30 | US020002BJ95 | SNRFOR |
| PG | The Procter & Gamble Company | PG 3.1 15Aug23 | US742718EB11 | SNRFOR | PG 3.25Mar30 | US742718FH71 | SNRFOR |
| WY | Weyerhaeuser Company | WY 7.125 15Jul23 | US962166AS33 | SNRFOR | WY (5) 7.375 15Mar32 | US962166BR41 | SNRFOR |

## 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 Markit Ticker | Reference Entity | Instrument Name | ISIN | Tier | New IHS Markit Ticker | New Reference Entity | Instrument Name | ISIN | Tier |
| DD | E. I. du Pont de Nemours and Company | DD 1.7 15Jul25 | US263534CN75 | SNRFOR | EIDPINC | EIDP, Inc. | EIDPINC 1.7 15Jul25 | US263534CN75 | SNRFOR |

## New Reference Entity and Obligation Being Added: 1

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

| New Entrant | | | | |
|---|---|---|---|---|
| IHS Markit Ticker | Reference Entity | Instrument Name | ISIN | Tier |
| RDN | Radian Group Inc. | RDN 4.5 01Oct24 | US750236AU59 | SNRFOR |

## Unchanged Reference Entities and Obligations: 117

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

| Currently in Index | | | | |
|---|---|---|---|---|
| IHS Markit Ticker | Reference Entity | Instrument Name | ISIN | Tier |
| AMD | ADVANCED MICRO DEVICES, INC. | AMD 2.125 01Sep26 | US007903BD80 | SNRFOR |
| ALLYFI | Ally Financial Inc. | ALLYFI 5.8 01May25 | US02005NBJ81 | SNRFOR |
| MO | Altria Group, Inc. | MO 2.625 16Sep26 | US02209SAU78 | SNRFOR |
| AEP | AMERICAN ELECTRIC POWER COMPANY, INC. | AEP 3.2 13Nov27 | US025537AJ08 | SNRFOR |
| AXP | American Express Company | AXP 4.05 03May29 | US025816CW76 | SNRFOR |
| AIG | American International Group, Inc. | AIG 6.25 01May36 Struc | US026874AZ07 | SNRFOR |
| AMGN | Amgen Inc. | AMGN 3.625 22May24 | US031162BV19 | SNRFOR |
| ARW | ARROW ELECTRONICS, INC. | ARW 7.5 15Jan27 | US042735AK67 | SNRFOR |
| DEXBB-AGM | ASSURED GUARANTY MUNICIPAL CORP. | | | |
| ATTINC | AT&T Inc. | ATTINC 3.8 15Feb27 | US00206RHW51 | SNRFOR |
| AZO | AutoZone, Inc. | AZO 3.125 21Apr26 | US053332AT96 | SNRFOR |
| AVT | Avnet, Inc. | AVT 3 15May31 | US053807AU73 | SNRFOR |
| ABX | BARRICK GOLD CORPORATION | ABX 5.8 15Nov34 | US067901AA64 | SNRFOR |
| BAX | Baxter International Inc. | BAX 2.6 15Aug26 | US071813BQ15 | SNRFOR |
| BRK | Berkshire Hathaway Inc. | BRK 3.125 15Mar26 | US084670BS67 | SNRFOR |
| BBY | Best Buy Co., Inc. | BBY 4.45 01Oct28 | US08652BAA70 | SNRFOR |
| HRB-FIic | Block Financial LLC | HRB-FIic 2.5 15Jul28 | US093662AJ37 | SNRFOR |
| BWA | BorgWarner Inc. | BWA 3.375 15Mar25 | US099724AJ55 | SNRFOR |
| BSX | Boston Scientific Corporation | BSX 3.45 01Mar24 | US101137AV96 | SNRFOR |
| BMY | Bristol-Myers Squibb Company | BMY 6.8 15Nov26 | US110122AB49 | SNRFOR |
| CPB | CAMPBELL SOUP COMPANY | CPB 4.15 15Mar28 | US134429BG35 | SNRFOR |
| CNATUR | CANADIAN NATURAL RESOURCES LIMITED | CNATUR 2.05 15Jul25 | US136385AZ48 | SNRFOR |
| COF-BNKNA | Capital One Bank (USA), National Association | COF-BNKNA 2.28 28Jan26 | US14042TCT25 | SNRFOR |
| CAH | Cardinal Health, Inc. | CAH 3.41 15Jun27 | US14149YBJ64 | SNRFOR |
| CAT | Caterpillar Inc. | CAT 2.6 19Sep29 | US149123CG49 | SNRFOR |
| CHUBLIM | Chubb Limited | CHUBINA 8.875 15Aug29 | US00440EAC12 | SNRFOR |
| CISCOSY | Cisco Systems, Inc. | CISCOSY 3.625 04Mar24 | US17275RAN26 | SNRFOR |
| CMCSA | Comcast Corporation | CMCSA 3.7 15Apr24 | US20030NCR08 | SNRFOR |
| CONABRA | Conagra Brands, Inc. | CONABRA 7.0 15Oct28 | US205887AR36 | SNRFOR |
| COP | ConocoPhillips | COP (3) 5.9 15Oct32 | US20825CAF14 | SNRFOR |
| COX-CommInc | Cox Communications, Inc. | COX-CommInc 6.8 01Aug28 | US224044AN72 | SNRFOR |
| CSX | CSX Corporation | CSX 2.6 01Nov26 | US126408HE65 | SNRFOR |
| CVSHEA | CVS Health Corporation | CVSHEA 2.625 15Aug24 | US126650DE72 | SNRFOR |
| DHI | D.R. Horton, Inc. | DHI 1.4 15Oct27 | US23331ABP30 | SNRFOR |
| DHR | Danaher Corporation | DHR 3.35 15Sep25 | US235851AQ51 | SNRFOR |
| DRI | Darden Restaurants, Inc. | DRI 3.85 01May27 | US237194AL90 | SNRFOR |
| DE | Deere & Company | DE 5.375 16Oct29 | US244199BD66 | SNRFOR |
| DELLN | Dell Inc. | DELLN 7.1 15Apr28 | US247025AE93 | SNRFOR |
| DVN | Devon Energy Corporation | DVN 7.95 15Apr32 | US25179MAA02 | SNRFOR |
| DOMINEN | Dominion Energy, Inc. | DOMINEN 4.25 01Jun28 | US25746UCY38 | SNRFOR |
| DXCTEC | DXC TECHNOLOGY COMPANY | DXCTEC 1.8 15Sep26 | US23355LAL05 | SNRFOR |
| EMN | Eastman Chemical Company | EMN 7.6 01Feb27 | US277432AD23 | SNRFOR |
| ENB | Enbridge Inc. | ENB 3.5 10Jun24 | US29250NAH89 | SNRFOR |
| ENERTRAE | ENERGY TRANSFER LP | ENERTRAE (8) 5.875 15Jan24 | US29278NAM56 | SNRFOR |
| EXC | Exelon Corporation | EXC 3.4 15Apr26 | US30161NAU54 | SNRFOR |
| EXPEGRO | Expedia Group, Inc. | EXPEGRO 6.25 01May25 | US30212PAS48 | SNRFOR |
| FDX | FedEx Corporation | FDX 3.25 01Apr26 | US31428XBF24 | SNRFOR |
| FE | FirstEnergy Corp. | FE 7.375 15Nov31 | US337932AC13 | SNRFOR |
| FREEPIN | Freeport-McMoRan Inc. | FREEPIN 5.01Sep27 | US35671DCC74 | SNRFOR |
| GE | General Electric Company | GE 6.75 15Mar32 | US369662GXZ26 | SNRFOR |
| GIS | General Mills, Inc. | GIS 4 17Apr25 | US370334CF96 | SNRFOR |
| HAL | HALLIBURTON COMPANY | HAL 2.92 01Mar30 | US406216BL45 | SNRFOR |
| HCA | HCA Inc. | HCA 5.875 15Feb26 | US404119BS74 | SNRFOR |
| HESS | Hess Corporation | HESS 3.5 15Jul24 | US42809HAF47 | SNRFOR |
| HON | Honeywell International Inc. | HON 5.7 15Mar36 BondCall | US438516AR73 | SNRFOR |
| HOSHOT-HSTRES | Host Hotels & Resorts, L.P. | HOSHOT-HSTRES 3.875 01Apr24 | US44107TAX46 | SNRFOR |
| HPNCAA | HP Inc. | HPNCAA 3.17Jun27 | US40434LAB18 | SNRFOR |
| IBM | International Business Machines Corporation | IBM 3.625 12Feb24 | US459200HUB6 | SNRFOR |
| IP | INTERNATIONAL PAPER COMPANY | IP 5 15Sep35 | US460146CM37 | SNRFOR |
| JNJ | Johnson & Johnson | JNJ 2.9 15Jan28 | US478160CK81 | SNRFOR |
| JOHCON | JOHNSON CONTROLS INTERNATIONAL PUBLIC LIMITED COMPANY | JOHCON 3.625 02Jul24 | US478375AG31 | SNRFOR |
| KINDERM | Kinder Morgan, Inc. | KINDERM 4.3 01Mar28 | US49456BAP67 | SNRFOR |
| KRAFHEI | Kraft Heinz Foods Company | KRAFHEI 6.375 15Jul28 | US42307AAF08 | SNRFOR |
| LEN | Lennar Corporation | LEN 4.875 15Dec23 | US526057BW31 | SNRFOR |
| LNC | Lincoln National Corporation | LNC 3.35 09Mar25 | US534187BE89 | SNRFOR |
| LMT | Lockheed Martin Corporation | LMT 3.55 15Jan26 | US539830BH11 | SNRFOR |
| LTR | Loews Corporation | LTR 6 01Feb35 | US540424AP38 | SNRFOR |
| LOW | Lowe's Companies, Inc. | LOW 2.5 15Apr26 | US548661DM66 | SNRFOR |
| MDC | M.D.C. Holdings, Inc. | MDC 3.85 15Jan30 | US552676AT59 | SNRFOR |
| MARAPET | Marathon Petroleum Corporation | MARAPET 3.625 15Sep24 | US56585AAG76 | SNRFOR |
| MAR | MARRIOTT INTERNATIONAL, INC. | MAR 3.125 15Jun26 | US571903AS22 | SNRFOR |
| MMC | MARSH & McLENNAN COMPANIES, INC. | MMC 5.875 01Aug33 | US571748AK96 | SNRFOR |
| MCD | McDONALD'S CORPORATION | MCD 3.5 01Jul27 | US58013MFP41 | SNRFOR |
| MCK | McKesson Corporation | MCK 7.65 01Mar27 | US581557AM75 | SNRFOR |
| MET | MetLife, Inc. | MET 3.6 13Nov25 | US59156RBQ02 | SNRFOR |
| MONDINT | Mondelez International, Inc. | MONDINT 4.125 07May28 | US609207AM78 | SNRFOR |
| MOTSOL | Motorola Solutions, Inc. | MOTSOL 7.5 15May25 | US620076AH21 | SNRFOR |
| NRUC | National Rural Utilities Cooperative Finance Corporation | NRUC 8 01Mar32 | US637432CT02 | SNRFOR |
| NEWMOCO | Newmont Corporation | NEWMOCO 2.25 01Oct30 | US651639AY25 | SNRFOR |
| NXTENG | NextEra Energy Capital Holdings, Inc. | NXTENG 1.875 15Jan27 | US65339KBY55 | SNRFOR |
| NSC | NORFOLK SOUTHERN CORPORATION | NSC 3.65 01Aug25 | US655844CA49 | SNRFOR |
| OMC | Omnicom Group Inc. | OMC 3.65 01Nov24 | US68191BAQ38 | SNRFOR |
| ORCLE | Oracle Corporation | ORCLE 3.25 15Nov27 | US68389XBN49 | SNRFOR |
| OVINING | Ovintiv Inc. | OVINING 8.125 15Sep30 | US010678AH83 | SNRFOR |
| PACKAM | Packaging Corporation of America | PACKAM 3 15Dec29 | US695156AU37 | SNRFOR |
| PARAMGL | Paramount Global | PARAMGL 4.75 15May25 | US92556HAA59 | SNRFOR |
| PFE | Pfizer Inc. | PFE .8 28May25 | US717081EX73 | SNRFOR |
| PRU | Prudential Financial, Inc. | PRU 3.878 27Mar28 | US74432QCC78 | SNRFOR |
| PHMG | PulteGroup, Inc. | PHMG 7.875 15Jun32 | US745867AM30 | SNRFOR |
| DGX | Quest Diagnostics Incorporated | DGX 4.2 30Jun29 | US74834LBA70 | SNRFOR |
| RAYTHTE | Raytheon Technologies Corporation | RAYTHTE 3.125 04May27 | US913017CR85 | SNRFOR |
| R | Ryder System, Inc. | R 3.875 01Dec23 | US78355HHK40 | SNRFOR |
| SRE | Sempra Energy | SRE 3.25 15Jun27 | US816851BA63 | SNRFOR |
| LUV | Southwest Airlines Co. | LUV 5.125 15Jun27 | US844741BK34 | SNRFOR |
| TGRI-Pinr | Targa Resources Partners LP | TGRI-Pinr (3) 5.5 01Mar30 | US87612BBQ41 | SNRFOR |
| TGT | Target Corporation | TGT 2.5 15Apr26 | US87612EBE59 | SNRFOR |
| TECKRS | Teck Resources Limited | TECKRS 6.125 01Oct35 BondCall | US878742AE55 | SNRFOR |
| AES | The AES Corporation | AES (4) 1.375 15Jan26 | US00130HCE36 | SNRFOR |
| BA | THE BOEING COMPANY | BA 2.6 30Oct25 | US097023BP90 | SNRFOR |
| DOW | The Dow Chemical Company | DOW 7.375 01Nov29 | US260543BJ10 | SNRFOR |
| HD | The Home Depot, Inc. | HD 5.875 16Dec36 BondCall | US437076AS19 | SNRFOR |
| KR | THE KROGER CO. | KR 4.5 15Jan29 | US501044DL23 | SNRFOR |
| SHW | The Sherwin-Williams Company | SHW 7.375 01Feb27 | US824348AL09 | SNRFOR |
| SO | THE SOUTHERN COMPANY | SO 3.25 01Jul26 | US842587CV72 | SNRFOR |
| THWALT | The Walt Disney Company | THWALT (2) 3.7 15Sep24 | US254687CZ75 | SNRFOR |
| WMB | THE WILLIAMS COMPANIES, INC. | WMB 4.55 24Jun24 | US969457BW96 | SNRFOR |
| DT-TMobileUS | T-Mobile USA, Inc. | DT-TMobileUS 4.75 01Feb28 | US87264AAV70 | SNRFOR |
| TOL | Toll Brothers, Inc. | TOL-FnCorp 4.35 15Feb28 | US88947EAT73 | SNRFOR |
| TRP | TRANSCANADA PIPELINES LIMITED | TRP 4.875 15Jan26 | US89352HAT68 | SNRFOR |
| TSN | Tyson Foods, Inc. | TSN 3.55 02Jun27 | US902494BC62 | SNRFOR |
| UNP | Union Pacific Corporation | UNP 6.625 01Feb29 | US907818CF33 | SNRFOR |
| UPS | United Parcel Service, Inc. | UPS-Americainc 8.375 01Apr30 | US911309AB04 | SNRFOR |
| UNH | UnitedHealth Group Incorporated | UNH 2.95 15Oct27 | US91324PDE97 | SNRFOR |
| VLOC | Valero Energy Corporation | VLOC 8.75 15Jun30 | US91913YAB65 | SNRFOR |
| VRZN | Verizon Communications Inc. | VRZN 4.125 16Mar27 | US92343VDY74 | SNRFOR |
| WALMINC | WALMART INC. | WALMINC 5.875 05Apr27 | US931142CH46 | SNRFOR |
| WHR | Whirlpool Corporation | WHR 4.75 26Feb29 | US963320AW61 | SNRFOR |