

No.	Reference Entity	Sector	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	SRO
1	Ally Financial Inc.	Financials	0C205PAK7	ALLYFI 5.543 17Jan31	02005NBW9	0.04	Yes
2	American Express Company	Financials	027D97AH9	AXP 4.05 03May29	025816CW7	0.04	Yes
3	American International Group, Inc.	Financials	028EFBAC1	AIG 6.25 01May36 Struc	026874AZ0	0.04	Yes
4	APOLLO DEBT SOLUTIONS BDC	Financials	03AE7DAB3	APOLDEB 5.7 23Jan31	03770DAL7	0.04	Yes
5	Ares Capital Corporation	Financials	0E411LAA4	ARECP 3.2 15Nov31	04010LBC6	0.04	Yes
6	Blackstone Private Credit Fund	Financials	09B87IAA3	BLACPRI 6 29Jan32	09261HBX4	0.04	Yes
7	Canadian Imperial Bank of Commerce	Financials	1E966FAB3	CM 4.58 08Sep31	13607QFE7	0.04	Yes
8	Capital One Financial Corporation	Financials	1F444HAJ1	COF 5.197 11Sep36	14040HDN2	0.04	
9	Citizens Financial Group, Inc.	Financials	18BA71AA6	RBOS-CFG 5.841 23Jan30	174610BF1	0.04	Yes
10	ERP Operating Limited Partnership	Financials	28EGCEAG2	EQR-ERPOperLP 4.95 15Jun32	26884ABQ5	0.04	
11	Host Hotels & Resorts, L.P.	Financials	4I517NAE2	HOSHOT-HSTRES 3.375 15Dec29	44107TAY2	0.04	Yes
12	Jefferies Financial Group Inc.	Financials	4B956ZAA6	JEFFIN 4.15 23Jan30	47233JBH0	0.04	Yes
13	Lincoln National Corporation	Financials	5I759FAG0	LNC 3.4 15Jan31	534187BK4	0.04	Yes
14	M&T Bank Corporation	Financials	5A787GAA4	MTB 7.413 30Oct29	55261FAS3	0.04	Yes
15	MARSH & McLENNAN COMPANIES, INC.	Financials	5C88BCAA3	MMC 5.875 01Aug33	571748AK8	0.04	Yes
16	MetLife, Inc.	Financials	5EA6BXAG1	MET 6.5 15Dec32	59156RAE8	0.04	Yes
17	Prudential Financial, Inc.	Financials	7B8752AE6	PRU 3.878 27Mar28	74432QCC7	0.04	Yes
18	Radian Group Inc.	Financials	7C5259AJ2	RDN 6.2 15May29	750236AY7	0.04	
19	Simon Property Group, L.P.	Financials	8AAG8SAB0	SIMONPR 2.65 15Jul30	828807DK0	0.04	Yes
20	SYNCHRONY FINANCIAL	Financials	8F887PAA9	SYNCFIN 2.875 28Oct31	87165BAR4	0.04	Yes
21	The Allstate Corporation	Financials	0C2002AG2	ALL 1.45 15Dec30	020002BJ9	0.04	Yes
22	The Hartford Insurance Group, Inc.	Financials	457BDNAA7	THEHARAE 2.8 19Aug29	416515BE3	0.04	Yes
23	The PNC Financial Services Group, Inc.	Financials	6FC7BCAC8	PNC 2.55 22Jan30	693475AZ8	0.04	Yes
24	Truist Financial Corporation	Financials	8HHB5SAA4	TRUIFIN 7.161 30Oct29	89788MAQ5	0.04	Yes
25	U.S. Bancorp	Financials	992BGAAE6	USB 5.836 12Jun34	91159HJN1	0.04	Yes

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