

No.	Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline
1	Ally Financial Inc.	BBB,FIN,HVOL	0C205PAK7	ALLYFI 5.543 17Jan31	02005NBW9	0.01205	
2	Altria Group, Inc.	BBB,CONS	0C4291AJ3	MO 2.45 04Feb32	02209SBL6	0.01205	
3	AMERICAN ELECTRIC POWER COMPANY, INC.	BBB,ENRG	027A8AAF3	AEP 3.2 13Nov27	025537AJ0	0.01205	
4	Amgen Inc.	BBB,CONS	0D4278AH2	AMGN 5.25 02Mar30	031162DQ0	0.01205	
5	APA Corporation	BBB,ENRG,HVOL	03AB7TAA6	APACOR 4.375 15Oct28	03743QAD0	0.01205	
6	ARROW ELECTRONICS, INC.	BBB,TMT	0E69A8AE6	ARW 7.5 15Jan27	042735AK6	0.01205	
7	AT&T Inc.	BBB,TMT	0A226XAK9	ATTINC 3.8 15Feb27	00206RHW5	0.01205	
8	AutoZone, Inc.	BBB,CONS	0F8665AI9	AZO 4.75 01Aug32	053332BB7	0.01205	
9	Avnet, Inc.	BBB,TMT	058B87AF0	AVT 3 15May31	053807AU7	0.01205	
10	BARRICK MINING CORPORATION	BBB,INDU	06ECDOAA7	BARRIMI 5.8 15Nov34	067901AA6	0.01205	
11	Baxter International Inc.	BBB,CONS,HVOL	0H8994AH1	BAX (3) 2.539 01Feb32	071813CS6	0.01205	
12	Best Buy Co., Inc.	BBB,CONS	08EB67AF9	BBY 4.45 01Oct28	08652BAA7	0.01205	
13	Block Financial LLC	BBB,FIN,HVOL	09C9BKAD4	HRB-Filc 2.5 15Jul28	093662AJ3	0.01205	
14	BorgWarner Inc.	BBB,CONS	09IG96AE4	BWA 2.65 01Jul27	099724AL0	0.01205	
15	CANADIAN NATURAL RESOURCES LIMITED	BBB,ENRG	1E99BRAFF6	CNATUR 2.95 15Jul30	136385BA8	0.01205	
16	Capital One Financial Corporation	BBB,FIN,HVOL	1F444HAG7	COF 3.75 09Mar27	14040HBN4	0.01205	
17	Cardinal Health, Inc.	BBB,CONS	1F55D7AG5	CAH 3.41 15Jun27	14149YBJ6	0.01205	
18	Conagra Brands, Inc.	BBB,CONS,HVOL	225DHNAB8	CONABRA 7 01Oct28	205887AR3	0.01205	
19	Cox Communications, Inc.	BBB,TMT	2E6448AC6	COX-CommInc 6.8 01Aug28	224044AN7	0.01205	
20	CVS Health Corporation	BBB,CONS	138CBKAI3	CVSHEA 5.25 30Jan31	126650DX5	0.01205	
21	Darden Restaurants, Inc.	BBB,CONS	25A8ADAE9	DRI 3.85 01May27	237194AL9	0.01205	
22	Dell Inc.	BBB,HVOL,TMT	26B72TAB8	DELLN 7.1 15Apr28	247025AE9	0.01205	
23	Delta Air Lines, Inc.	BBB,HVOL,INDU	26BA97AG1	DAL 3.75 28Oct29	247361ZT8	0.01205	
24	Devon Energy Corporation	BBB,ENRG	2H68GVAC6	DVN 7.95 15Apr32	251799AA0	0.01205	
25	Dominion Energy, Inc.	BBB,ENRG	27CA3FAC5	DOMINEN 4.25 01Jun28	25746UCY3	0.01205	
26	DXC TECHNOLOGY COMPANY	BBB,HVOL,TMT	2F68AQAD5	DXCTEC 2.375 15Sep28	23355LAM8	0.01205	
27	Eastman Chemical Company	BBB,HVOL,INDU	29EB75AB7	EMN 7.6 01Feb27	277432AD2	0.01205	
28	Enbridge Inc.	BBB,ENRG	2BB75NAE1	ENB 6.2 15Nov30	29250NBY0	0.01205	
29	ENERGY TRANSFER LP	BBB,ENRG	2BB9F4AD0	ENERTRAE 3.75 15May30	29278NAQ6	0.01205	
30	Exelon Corporation	BBB,ENRG	3D177OAH6	EXC 5.125 15Mar31	30161NBR1	0.01205	
31	Expedia Group, Inc.	BBB,CONS,HVOL	3D233NAD9	EXPEGRO (2) 2.95 15Mar31	30212PBH7	0.01205	

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32	FedEx Corporation	BBB,INDU	3E56A5AE6	FDX (4) 4.25 15May30	31428XCJ3	0.01205	
33	FirstEnergy Corp.	BBB,ENRG	36AGC5AD5	FE 2.65 01Mar30	337932AL1	0.01205	
34	Ford Motor Company	BBB,CONS,HVOL	3H98A7AC1	F 4.346 08Dec26	345370CR9	0.01205	
35	Freeport-McMoRan Inc.	BBB,INDU	38BD8LAC9	FREEPIN 5 01Sep27	35671DCC7	0.01205	
36	General Mills, Inc.	BBB,CONS	3A7367AI1	GIS 4.95 29Mar33	370334CT9	0.01205	
37	General Motors Company	BBB,CONS,HVOL	3A749RAE1	GENMC 4.2 01Oct27	37045VAN0	0.01205	
38	HALLIBURTON COMPANY	BBB,ENRG	4E6837AF1	HAL 2.92 01Mar30	406216BL4	0.01205	
39	HCA Inc.	BBB,CONS	4E452AAQ9	HCA 5.45 01Apr31	404119CT4	0.01205	
40	Host Hotels & Resorts, L.P.	BBB,FIN,HVOL	4I517NAE2	HOSHOT-HSTRES 3.375 15Dec29	44107TAY2	0.01205	
41	HP Inc.	BBB,HVOL,TMT	4E477PAC8	HPINCAA 3 17Jun27	40434LAB1	0.01205	
42	Intel Corporation	BBB,TMT	49D954AD2	INTC 2.45 15Nov29	458140BH2	0.01205	
43	INTERNATIONAL PAPER COMPANY	BBB,INDU	4A615AAH1	IP 5 15Sep35	460146CM3	0.01205	
44	JOHNSON CONTROLS INTERNATIONAL PUBLIC LIMITED COMPANY	BBB,INDU	GL6652AD0	JOHCON 1.75 15Sep30	47837RAA8	0.01205	
45	Kinder Morgan, Inc.	BBB,ENRG	4DD9BHAE5	KINDERM 4.3 01Mar28	49456BAP6	0.01205	
46	Kraft Heinz Foods Company	BBB,CONS	5F07CPAA6	KRAFHEI 6.375 15Jul28	423074AF0	0.01205	
47	Lennar Corporation	BBB,CONS,HVOL	5H865CAL9	LEN (4) 4.75 29Nov27	526057CD4	0.01205	
48	Lincoln National Corporation	BBB,FIN,HVOL	5I759FAG0	LNC 3.4 15Jan31	534187BK4	0.01205	
49	Lowe's Companies, Inc.	BBB,CONS	59CEC7AG9	LOW 3.75 01Apr32	548661EH6	0.01205	
50	Marathon Petroleum Corporation	BBB,ENRG	5BBDDFAC7	MARAPET (4) 5.125 15Dec26	56585ABC5	0.01205	
51	McDONALD'S CORPORATION	BBB,CONS	5D8148AG0	MCD 3.5 01Jul27	58013MFP4	0.01205	
52	Mondelez International, Inc.	BBB,CONS	669B27AG5	MONDINT 4.125 07May28	609207AM7	0.01205	
53	Motorola Solutions, Inc.	BBB,TMT	6I209OAG6	MOTSOL 2.3 15Nov30	620076BT5	0.01205	
54	Northrop Grumman Corporation	BBB,INDU	6CCE9HAC2	NORGRM 4.4 01May30	666807BS0	0.01205	
55	OCCIDENTAL PETROLEUM CORPORATION	BBB,ENRG,HVOL	6DB9EIAG5	OXY 6.125 01Jan31	674599EF8	0.01205	
56	Omnicom Group Inc.	BBB,HVOL,TMT	6E9AAAF6	OMC 2.45 30Apr30	681919BB1	0.01205	
57	Oracle Corporation	BBB,HVOL,TMT	6EC42LAD6	ORCLE 3.25 15Nov27	68389XBN4	0.01205	
58	Ovintiv Inc.	BBB,ENRG,HVOL	6F94BXAB5	OVININC 8.125 15Sep30	012873AH8	0.01205	
59	PulteGroup, Inc.	BBB,CONS	7B9DFMAD9	PHMG 7.875 15Jun32	745867AM3	0.01205	
60	Quest Diagnostics Incorporated	BBB,CONS	7BCB7PAE9	DGX 4.2 30Jun29	74834LBA7	0.01205	
61	Radian Group Inc.	BBB,FIN,HVOL	7C5259AH6	RDN 4.875 15Mar27	750236AW1	0.01205	
62	ROYAL CARIBBEAN CRUISES LTD.	BBB,CONS,HVOL	7F8168AI7	RCL 3.7 15Mar28	780153AW2	0.01205	

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63	RTX Corporation	BBB,INDU	7BDHBKAA9	RTXCOR 3.125 04May27	913017CR8	0.01205	
64	Ryder System, Inc.	BBB,INDU	7FB89DAH6	R 5.25 01Jun28	78355HKW8	0.01205	
65	Sempra	BBB,ENRG	897ECJAA9	SEMPRAAA 3.25 15Jun27	816851BA6	0.01205	
66	Southwest Airlines Co.	BBB,HVOL,INDU	8C8BB5AE0	LUV 5.125 15Jun27	844741BK3	0.01205	
67	T-Mobile USA, Inc.	BBB,TMT	8F97DOAL2	DT-TMobileUS 5.2 15Jan33	87264ACV5	0.01205	
68	The AES Corporation	BBB,ENRG,HVOL	0A143HAJ7	AES (2) 2.45 15Jan31	00130HCG8	0.01205	
69	The Allstate Corporation	BBB,FIN	0C2002AG2	ALL 1.45 15Dec30	020002BJ9	0.01204	
70	THE BOEING COMPANY	BBB,INDU	09G725AJ4	BA 5.15 01May30	097023CY9	0.01204	
71	The Campbell's Company	BBB,CONS	1E78ALAB3	TCAMPB 4.15 15Mar28	134429BG3	0.01204	
72	The Cigna Group	BBB,CONS	1I899FAA8	THECIG 2.4 15Mar30	125523CL2	0.01204	
73	The Dow Chemical Company	BBB,HVOL,INDU	2I6597AB3	DOW 7.375 01Nov29	260543BJ1	0.01204	
74	THE KROGER CO.	BBB,CONS	5F1148AH0	KR 4.5 15Jan29	501044DL2	0.01204	
75	The Sherwin-Williams Company	BBB,INDU	8A677CAD7	SHW 2.95 15Aug29	824348BJ4	0.01204	
76	THE SOUTHERN COMPANY	BBB,ENRG	8C67DFAI8	SO 4.85 15Mar35	842587EA1	0.01204	
77	THE WILLIAMS COMPANIES, INC.	BBB,ENRG	9FFD9CAG3	WMB 3.5 15Nov30	969457BX7	0.01204	
78	Toll Brothers, Inc.	BBB,CONS,HVOL	8GHDBFAE5	TOL-FinCorp 4.35 15Feb28	88947EAT7	0.01204	
79	TRANSCANADA PIPELINES LIMITED	BBB,ENRG	8HC878AF7	TRP 4.625 01Mar34	89352HAM1	0.01204	
80	Tyson Foods, Inc.	BBB,CONS	9J26DDAG7	TSN 3.55 02Jun27	902494BC6	0.01204	
81	Valero Energy Corporation	BBB,ENRG	9AAA4IAB8	VLOC 8.75 15Jun30	91913YAB6	0.01204	
82	Verizon Communications Inc.	BBB,TMT	9B579LAD3	VRZN 4.125 16Mar27	92343VDY7	0.01204	
83	Weyerhaeuser Company	BBB,INDU	9F837CAF7	WY (5) 7.375 15Mar32	962166BR4	0.01204	

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