

No.	Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline
1	ABBVIE INC.	CONS	002AF5AA6	ABBVINC 4.8 15Mar29	00287YDS5	0.0244	
2	Altria Group, Inc.	BBB,CONS	0C4291AJ3	MO 2.45 04Feb32	02209SBL6	0.02439	
3	Amazon.com, Inc.	CONS	0C5448AB5	AMZN 1.65 12May28	023135BY1	0.02439	
4	Amgen Inc.	BBB,CONS	0D4278AH2	AMGN 5.25 02Mar30	031162DQ0	0.02439	
5	AutoZone, Inc.	BBB,CONS	0F8665AI9	AZO 4.75 01Aug32	053332BB7	0.02439	
6	Baxter International Inc.	BBB,CONS,HVOL	0H8994AH1	BAX (3) 2.539 01Feb32	071813CS6	0.02439	
7	Best Buy Co., Inc.	BBB,CONS	08EB67AF9	BBY 4.45 01Oct28	08652BAA7	0.02439	
8	BorgWarner Inc.	BBB,CONS	09IG96AE4	BWA 2.65 01Jul27	099724AL0	0.02439	
9	Boston Scientific Corporation	CONS	1B124AAG8	BSX 2.65 01Jun30	101137BA4	0.02439	
10	Bristol-Myers Squibb Company	CONS	1C1134AC2	BMY 6.8 15Nov26	110122AB4	0.02439	
11	Cardinal Health, Inc.	BBB,CONS	1F55D7AG5	CAH 3.41 15Jun27	14149YBJ6	0.02439	
12	Conagra Brands, Inc.	BBB,CONS,HVOL	225DHNAB8	CONABRA 7 01Oct28	205887AR3	0.02439	
13	CVS Health Corporation	BBB,CONS	138CBKAI3	CVSHEA 5.25 30Jan31	126650DX5	0.02439	
14	D.R. Horton, Inc.	CONS	2F664BAH0	DHI 1.4 15Oct27	23331ABP3	0.02439	
15	Darden Restaurants, Inc.	BBB,CONS	25A8ADAE9	DRI 3.85 01May27	237194AL9	0.02439	
16	Elevance Health, Inc.	CONS,HVOL	2AE83GAA3	ELEVHEA 4.1 15May32	036752AT0	0.02439	
17	Expedia Group, Inc.	BBB,CONS,HVOL	3D233NAD9	EXPEGRO (2) 2.95 15Mar31	30212PBH7	0.02439	
18	Ford Motor Company	BBB,CONS,HVOL	3H98A7AC1	F 4.346 08Dec26	345370CR9	0.02439	
19	General Mills, Inc.	BBB,CONS	3A7367AI1	GIS 4.95 29Mar33	370334CT9	0.02439	
20	General Motors Company	BBB,CONS,HVOL	3A749RAE1	GENMC 4.2 01Oct27	37045VAN0	0.02439	
21	HCA Inc.	BBB,CONS	4E452AAQ9	HCA 5.45 01Apr31	404119CT4	0.02439	
22	Johnson & Johnson	CONS	4BF976AH9	JNJ 2.9 15Jan28	478160CK8	0.02439	
23	Kraft Heinz Foods Company	BBB,CONS	5F07CPAA6	KRAFHEI 6.375 15Jul28	423074AF0	0.02439	
24	Lennar Corporation	BBB,CONS,HVOL	5H865CAL9	LEN (4) 4.75 29Nov27	526057CD4	0.02439	
25	Lowe's Companies, Inc.	BBB,CONS	59CEC7AG9	LOW 3.75 01Apr32	548661EH6	0.02439	
26	McDONALD'S CORPORATION	BBB,CONS	5D8148AG0	MCD 3.5 01Jul27	58013MFP4	0.02439	
27	McKesson Corporation	CONS	UZDD52AA6	MCK 7.65 01Mar27	581557AM7	0.02439	
28	Mondelez International, Inc.	BBB,CONS	669B27AG5	MONDINT 4.125 07May28	609207AM7	0.02439	
29	Pfizer Inc.	CONS	718789AH6	PFE 2.625 01Apr30	717081EW9	0.02439	
30	PulteGroup, Inc.	BBB,CONS	7B9DFMAD9	PHMG 7.875 15Jun32	745867AM3	0.02439	
31	Quest Diagnostics Incorporated	BBB,CONS	7BCB7PAE9	DGX 4.2 30Jun29	74834LBA7	0.02439	

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32	ROYAL CARIBBEAN CRUISES LTD.	BBB,CONS,HVOL	7F8168AI7	RCL 3.7 15Mar28	780153AW2	0.02439	
33	Target Corporation	CONS	8FD73GAJ0	TGT 4.5 15Sep32	87612EBP0	0.02439	
34	The Campbell's Company	BBB,CONS	1E78ALAB3	TCAMPB 4.15 15Mar28	134429BG3	0.02439	
35	The Cigna Group	BBB,CONS	11899FAA8	THECIG 2.4 15Mar30	125523CL2	0.02439	
36	The Home Depot, Inc.	CONS	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.02439	
37	THE KROGER CO.	BBB,CONS	5F1148AH0	KR 4.5 15Jan29	501044DL2	0.02439	
38	The Procter & Gamble Company	CONS	7B6989AI7	PG 3 25Mar30	742718FH7	0.02439	
39	Toll Brothers, Inc.	BBB,CONS,HVOL	8GHDBFAE5	TOL-FinCorp 4.35 15Feb28	88947EAT7	0.02439	
40	Tyson Foods, Inc.	BBB,CONS	9J26DDAG7	TSN 3.55 02Jun27	902494BC6	0.02439	
41	WALMART INC.	CONS	9C58DMAB6	WALMINC 5.875 05Apr27	931142CH4	0.02439	

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