

No.	Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline	SRO
1	ABBVIE INC.	CONS	002AF5AA6	ABBVINC 4.8 15Mar29	00287YDS5	0.02273		Yes
2	Altria Group, Inc.	BBB,CONS	0C4291AJ3	MO 2.45 04Feb32	02209SBL6	0.02273		Yes
3	Amazon.com, Inc.	CONS	0C5448AB5	AMZN 1.65 12May28	023135BY1	0.02273		Yes
4	Amgen Inc.	BBB,CONS	0D4278AH2	AMGN 5.25 02Mar30	031162DQ0	0.02273		Yes
5	AutoZone, Inc.	BBB,CONS	0F8665AI9	AZO 4.75 01Aug32	053332BB7	0.02273		Yes
6	Baxter International Inc.	BBB,CONS	0H8994AH1	BAX (3) 2.539 01Feb32	071813CS6	0.02273		Yes
7	Best Buy Co., Inc.	BBB,CONS	08EB67AF9	BBY 4.45 01Oct28	08652BAA7	0.02273		Yes
8	BorgWarner Inc.	BBB,CONS	09IG96AE4	BWA 2.65 01Jul27	099724AL0	0.02273		Yes
9	Boston Scientific Corporation	CONS	1B124AAG8	BSX 2.65 01Jun30	101137BA4	0.02273		Yes
10	Bristol-Myers Squibb Company	CONS	1C1134AG3	BMY 2.95 15Mar32	110122DU9	0.02273		
11	Cardinal Health, Inc.	BBB,CONS	1F55D7AG5	CAH 3.41 15Jun27	14149YBJ6	0.02273		Yes
12	Carnival Corporation Ltd.	BBB,CONS	GI204NAB3	CARNIVC 6.65 15Jan28	143658AH5	0.02273		Yes
13	Conagra Brands, Inc.	BBB,CONS,HVOL	225DHNAB8	CONABRA 7 01Oct28	205887AR3	0.02273		Yes
14	CVS Health Corporation	BBB,CONS	138CBKAI3	CVSHEA 5.25 30Jan31	126650DX5	0.02273		Yes
15	D.R. Horton, Inc.	CONS	2F664BAH0	DHI 1.4 15Oct27	23331ABP3	0.02273		Yes
16	Darden Restaurants, Inc.	BBB,CONS	25A8ADAE9	DRI 3.85 01May27	237194AL9	0.02273		Yes
17	Elevance Health, Inc.	CONS	2AE83GAA3	ELEVHEA 4.1 15May32	036752AT0	0.02273		Yes
18	Expedia Group, Inc.	BBB,CONS	3D233NAD9	EXPEGRO (2) 2.95 15Mar31	30212PBH7	0.02273		Yes
19	Ford Motor Company	BBB,CONS,HVOL	3H98A7AE7	F 3.25 12Feb32	345370DA5	0.02273		
20	General Mills, Inc.	BBB,CONS	3A7367AI1	GIS 4.95 29Mar33	370334CT9	0.02273		Yes
21	General Motors Company	BBB,CONS,HVOL	3A749RAE1	GENMC 4.2 01Oct27	37045VAN0	0.02273		Yes
22	HCA Inc.	BBB,CONS	4E452AAQ9	HCA 5.45 01Apr31	404119CT4	0.02273		Yes
23	Johnson & Johnson	CONS	4BF976AH9	JNJ 2.9 15Jan28	478160CK8	0.02273		Yes
24	Kraft Heinz Foods Company	BBB,CONS	5F07CPAA6	KRAFHEI 6.375 15Jul28	423074AF0	0.02273		Yes
25	Lennar Corporation	BBB,CONS,HVOL	5H865CAL9	LEN (4) 4.75 29Nov27	526057CD4	0.02273		Yes
26	Lowe's Companies, Inc.	BBB,CONS	59CEC7AG9	LOW 3.75 01Apr32	548661EH6	0.02273		Yes
27	McDONALD'S CORPORATION	BBB,CONS	5D8148AG0	MCD 3.5 01Jul27	58013MFP4	0.02273		Yes
28	McKesson Corporation	CONS	UZDD52AG3	MCK 4.95 30May32	581557BX2	0.02273		
29	Mondelez International, Inc.	BBB,CONS	669B27AG5	MONDINT 4.125 07May28	609207AM7	0.02273		Yes
30	Pfizer Inc.	CONS	718789AH6	PFE 2.625 01Apr30	717081EW9	0.02273		Yes
31	PulteGroup, Inc.	BBB,CONS	7B9DFMAD9	PHMG 7.875 15Jun32	745867AM3	0.02273		Yes

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32	Quest Diagnostics Incorporated	BBB,CONS	7BCB7PAE9	DGX 4.2 30Jun29	74834LBA7	0.02273		Yes
33	ROYAL CARIBBEAN CRUISES LTD.	BBB,CONS,HVOL	7F8168AI7	RCL 3.7 15Mar28	780153AW2	0.02272		Yes
34	Target Corporation	CONS	8FD73GAJ0	TGT 4.5 15Sep32	87612EBP0	0.02272		Yes
35	TEVA PHARMACEUTICAL INDUSTRIES LIMITED	BBB,CONS	8G9786AI2	TEVAPHAG 6 01Dec32	88167AAT8	0.02272		
36	The Campbell's Company	BBB,CONS,HVOL	1E78ALAB3	TCAMPB 4.15 15Mar28	134429BG3	0.02272		Yes
37	The Cigna Group	BBB,CONS	1I899FAA8	THECIG 2.4 15Mar30	125523CL2	0.02272		Yes
38	The Home Depot, Inc.	CONS	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.02272		Yes
39	THE KROGER CO.	BBB,CONS	5F1148AH0	KR 4.5 15Jan29	501044DL2	0.02272		Yes
40	The Procter & Gamble Company	CONS	7B6989AI7	PG 3 25Mar30	742718FH7	0.02272		Yes
41	Thermo Fisher Scientific Inc.	CONS	8GB8AKAC6	TMOFS 4.977 10Aug30	883556CW0	0.02272		
42	Toll Brothers, Inc.	BBB,CONS	8GHDBFAE5	TOL-FinCorp 4.35 15Feb28	88947EAT7	0.02272		Yes
43	Tyson Foods, Inc.	BBB,CONS	9J26DDAG7	TSN 3.55 02Jun27	902494BC6	0.02272		Yes
44	WALMART INC.	CONS	9C58DMAB6	WALMINC 5.875 05Apr27	931142CH4	0.02272		Yes

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