

No.	Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline	SRO
1	Ally Financial Inc.	BBB,FIN,HVOL	0C205PAK7	ALLYFI 5.543 17Jan31	02005NBW9	0.07143		Yes
2	American Express Company	FIN	027D97AH9	AXP 4.05 03May29	025816CW7	0.07143		Yes
3	American International Group, Inc.	FIN	028EFBAC1	AIG 6.25 01May36 Struc	026874AZ0	0.07143		Yes
4	Block Financial LLC	BBB,FIN,HVOL	09C9BKAD4	HRB-Fllc 2.5 15Jul28	093662AJ3	0.07143		Yes
5	Capital One Financial Corporation	BBB,FIN	1F444HAJ1	COF 5.197 11Sep36	14040HDN2	0.07143		
6	Host Hotels & Resorts, L.P.	BBB,FIN	4I517NAE2	HOSHOT-HSTRES 3.375 15Dec29	44107TAY2	0.07143		Yes
7	Lincoln National Corporation	BBB,FIN,HVOL	5I759FAG0	LNC 3.4 15Jan31	534187BK4	0.07143		Yes
8	MetLife, Inc.	FIN	5EA6BXAG1	MET 6.5 15Dec32	59156RAE8	0.07143		Yes
9	Prudential Financial, Inc.	FIN,HVOL	7B8752AE6	PRU 3.878 27Mar28	74432QCC7	0.07143		Yes
10	Radian Group Inc.	BBB,FIN,HVOL	7C5259AJ2	RDN 6.2 15May29	750236AY7	0.07143		
11	Simon Property Group, L.P.	FIN	8AAG8SAB0	SIMONPR 2.65 15Jul30	828807DK0	0.07143		Yes
12	The Allstate Corporation	BBB,FIN	0C2002AG2	ALL 1.45 15Dec30	020002BJ9	0.07143		Yes
13	The PNC Financial Services Group, Inc.	FIN	6FC7BCAC8	PNC 2.55 22Jan30	693475AZ8	0.07142		Yes
14	UnitedHealth Group Incorporated	FIN	9A456TAH7	UNH 2.95 15Oct27	91324PDE9	0.07142		Yes

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