

No.	Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline	SRO
1	Caterpillar Inc.	INDU	15DA35AH0	CAT 2.6 19Sep29	149123CG4	0.05000		Yes
2	CSX Corporation	INDU	138A48AH4	CSX 5.05 15Jun35	126408HZ9	0.05000		
3	Deere & Company	INDU	2G85AIAE3	DE 5.375 16Oct29	244199BD6	0.05000		Yes
4	Delta Air Lines, Inc.	BBB,HVOL,INDU	26BA97AG1	DAL 3.75 28Oct29	247361ZT8	0.05000		Yes
5	Eastman Chemical Company	BBB,INDU	29EB75AF8	EMN 5.625 20Feb34	277432AY6	0.05000		
6	FedEx Corporation	BBB,INDU	3E56A5AD8	FDX 3.1 05Aug29	31428XBV7	0.05000		
7	Freeport-McMoRan Inc.	BBB,INDU	38BD8LAC9	FREEPIN 5 01Sep27	35671DCC7	0.05000		Yes
8	General Electric Company	INDU	39FF64AH7	GE 6.75 15Mar32	36962GXZ2	0.05000		Yes
9	Honeywell International Inc.	INDU	47BD67AD1	HON 5.7 15Mar36 BondCall	438516AR7	0.05000		Yes
10	INTERNATIONAL PAPER COMPANY	BBB,INDU	4A615AAH1	IP 5 15Sep35	460146CM3	0.05000		Yes
11	Lockheed Martin Corporation	INDU	58CHB3AG4	LMT 4.7 15Dec31	539830CG2	0.05000		Yes
12	Northrop Grumman Corporation	BBB,INDU	6CCE9HAC2	NORGRM 4.4 01May30	666807BS0	0.05000		Yes
13	RTX Corporation	BBB,INDU	7BDHBKAA9	RTXCOR 3.125 04May27	913017CR8	0.05000		Yes
14	Ryder System, Inc.	BBB,INDU	7FB89DAH6	R 5.25 01Jun28	78355HKW8	0.05000		Yes
15	Southwest Airlines Co.	BBB,HVOL,INDU	8C8BB5AE0	LUV 5.125 15Jun27	844741BK3	0.05000		Yes
16	THE BOEING COMPANY	BBB,INDU	09G725AJ4	BA 5.15 01May30	097023CY9	0.05000		Yes
17	The Dow Chemical Company	BBB,HVOL,INDU	216597AB3	DOW 7.375 01Nov29	260543BJ1	0.05000		Yes
18	The Sherwin-Williams Company	BBB,INDU	8A677CAD7	SHW 2.95 15Aug29	824348BJ4	0.05000		Yes
19	Union Pacific Corporation	INDU	997F99AD5	UNP 6.625 01Feb29	907818CF3	0.05000		Yes
20	United Parcel Service, Inc.	INDU	9A2443AA6	UPS-AmericaInc 8.375 01Apr30	911308AB0	0.05000		Yes

Disclaimer

Copyright © 2022 S&P Global Market Intelligence, a division of S&P Global Inc. All rights reserved.

These materials, including any software, data, processing technology, index data, ratings, credit-related analysis, research, model, software or other application or output described herein, or any part thereof (collectively the "Property") constitute the proprietary and confidential information of S&P Global Market Intelligence or its affiliates (each and together "S&P Global") and/or its third party provider licensors. S&P Global on behalf of itself and its third-party licensors reserves all rights in and to the Property.

These materials have been prepared solely for information purposes based upon information generally available to the public and from sources believed to be reliable.

Any copying, reproduction, reverse-engineering, modification, distribution, transmission or disclosure of the Property, in any form or by any means, is strictly prohibited without the prior written consent of S&P Global. The Property shall not be used for any unauthorized or unlawful purposes. S&P Global Market Intelligence's opinions, statements, estimates, projections, quotes and credit-related and other analyses are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions, and do not address the suitability of any security, and there is no obligation on S&P Global Market Intelligence to update the foregoing or any other element of the Property. S&P Global Market Intelligence may provide index data. Direct investment in an index is not possible. Exposure to an asset class represented by an index is available through investable instruments based on that index. The Property and its composition and content are subject to change without notice.

THE PROPERTY IS PROVIDED ON AN "AS IS" BASIS. NEITHER S&P GLOBAL NOR ANY THIRD PARTY PROVIDERS (TOGETHER, "S&P GLOBAL PARTIES") MAKE ANY WARRANTY, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE PROPERTY'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE PROPERTY WILL OPERATE IN ANY SOFTWARE OR HARDWARE CONFIGURATION, NOR ANY WARRANTIES, EXPRESS OR IMPLIED, AS TO ITS ACCURACY, AVAILABILITY, COMPLETENESS OR TIMELINESS, OR TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE PROPERTY. S&P GLOBAL PARTIES SHALL NOT IN ANY WAY BE LIABLE TO ANY RECIPIENT FOR ANY INACCURACIES, ERRORS OR OMISSIONS REGARDLESS OF THE CAUSE. Without limiting the foregoing, S&P Global Parties shall have no liability whatsoever to any recipient, whether in contract, in tort (including negligence), under warranty, under statute or otherwise, in respect of any loss or damage suffered by any recipient as a result of or in connection with the Property, or any course of action determined, by it or any third party, whether or not based on or relating to the Property. In no event shall S&P Global be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees or losses (including without limitation lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Property even if advised of the possibility of such damages. The Property should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions.

The S&P Global logo is a registered trademark of S&P Global, and the trademarks of S&P Global used within this document or materials are protected by international laws. Any other names may be trademarks of their respective owners.

The inclusion of a link to an external website by S&P Global should not be understood to be an endorsement of that website or the website's owners (or their products/services). S&P Global is not responsible for either the content or output of external websites. S&P Global keeps certain activities of its divisions separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain divisions of S&P Global may have information that is not available to other S&P Global divisions. S&P Global has established policies and procedures to maintain the confidentiality of certain nonpublic information received in connection with each analytical process. S&P Global may receive compensation for its ratings and certain analyses, normally from issuers or underwriters of securities or from obligors. S&P Global reserves the right to disseminate its opinions and analyses. S&P Global Ratings' public ratings and analyses are made available on its sites, www.spglobal.com/ratings (free of charge) and www.capitaliq.com (subscription), and may be distributed through other means, including via S&P Global publications and third party redistributors.