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Bloomberg ABS Stranded Cost Utilities Total Return Unhedged USD 29 Members and 3 Groups

Members Index Turnover

Group by Citi Level 3 (COBS) (CITI) Stats Returns Projected As of 01/12/2023

ISIN	None	Security Issuer	DAD	Par Val	MV	Weight
	Currency	Country of Risk				
	Issuer Ticker			10,958,316	10,468,199	88.93393
	BCLASS - Bloomberg Fixed Income Classification System			956,777	850,354	7.22429
	BCLASS1	BCLASS3		459,616	452,207	3.84178
	BCLASS2	BCLASS4				
	BICS - Bloomberg Industry Classification Standard					
	Sector	Industry Group				
	CITI - Citi Bond Index Classification					
	Citi Level 1	Citi Level 3 (COBS)				
	Citi Level 2					
	ML - BofA Merrill Lynch Index Sector Classification Schema					
	ML Level 1 - Asset Class	ML Level 3 - Category				
	ML Level 2 - Group	ML Level 4 - Sub-category				

Duke Energy Florida Project Finance CUSIPS listed here

Bloomberg ABS Stranded Cost Utilities Total Return Unhedged USD

29 Members and 3 Groups

Members Index Turnover

Group by ML Level 1 - Asset Class (ML) Stats Returns Projected As of 01/11/2023

Add Column

ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV	Weight
Corporate (17 members)						9,978,552	9,522,516	81.40048
Unclassified (8 members)						1,536,778	1,337,631	11.43435
Securitized/Collateralized (4 members)						859,379	838,207	7.16517

Grouping of the members/CUSIPS of Bloomberg ABS-SCU members sorted by alternative index providers

The 29 members/CUSIPS are in these classifications by ML "corporate" "unclassified" or "ABS" Merrill has 4 levels of classification 1-4

Bloomberg ABS Stranded Cost Utilities Total Return Unhedged USD

29 Members and 3 Groups

Members Index Turnover
 Group by ML Level 2 - Group (ML) Stats Returns Projected As of 01/11/2023
 Add Column

ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV	Weight
Utility (17 members)						9,978,552	9,522,516	81.40048
Unclassified (8 members)						1,536,778	1,337,631	11.43435
US26444BAB09	DUK 2.387 07/01/37	USD	82.288	4.606	8.557	352,000	289,911	2.47822
US71710TAD00	PCG 5.045 07/15/32	USD	101.210	4.767	4.362	214,922	218,788	1.87025
US71710TAE82	PCG 5.256 01/15/38	USD	102.214	5.011	8.948	200,000	205,654	1.75797
US26444BAA26	DUK 1.295 07/01/28	USD	89.499	5.261	2.718	188,749	169,003	1.44467
US26444BAC81	DUK 2.799 07/01/41	USD	72.881	5.270	12.466	196,627	143,472	1.22643
US71710TAB44	PCG 2.28 01/15/36	USD	77.558	4.998	8.971	160,309	126,130	1.07819
US78433LAF31	EIX 3.24 11/15/46	USD	74.979	5.159	14.511	128,265	96,830	0.82772
US78433LAD82	EIX 1.977 11/15/28	USD	91.280	5.242	2.716	95,906	87,843	0.75090
Securitized (4 members)						859,379	838,207	7.16517
US15200WAC91	CNP 2012-1 A3	USD	97.940	5.140	0.983	317,625	313,407	2.67907
US69363PAC41	PSNH 2018-1 A3	USD	93.964	4.857	5.829	288,163	275,685	2.35661
US00104UAC27	AEPTC 2012-1 A3	USD	97.481	5.107	1.124	141,991	138,875	1.18713
US69363PAB67	PSNH 2018-1 A2	USD	97.213	4.785	2.175	111,600	110,240	0.94235

These 4 were issued in 2012-2019 and did not follow SEC No Action Letter

Bloomberg ABS Stranded Cost Utilities Total Return Unhedged USD

29 Members and 3 Groups

Members Index Turnover

Group by ML Level 3 - Category (ML) ▾ 4 Stats Returns Projected As of 01/12/2023 📅

Add Column

ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV	Weight
▾ Utility (17 members)						9,978,552	9,587,038	81.44791
▾ Unclassified (8 members)						1,536,778	1,343,695	11.41553
US26444BAB09	DUK 2.387 07/01/37	USD	82.766	4.540	8.566	352,000	291,616	2.47746
US71710TAD00	PCG 5.045 07/15/32	USD	101.425	4.719	4.363	214,922	219,280	1.86292
US71710TAE82	PCG 5.256 01/15/38	USD	102.530	4.977	8.955	200,000	206,316	1.75278
US26444BAA26	DUK 1.295 07/01/28	USD	89.786	5.147	2.720	188,749	169,552	1.44045
US26444BAC81	DUK 2.799 07/01/41	USD	73.291	5.225	12.481	196,627	144,293	1.22586
US71710TAB44	PCG 2.28 01/15/36	USD	78.022	4.934	8.980	160,309	126,884	1.07796
US78433LAF31	EIX 3.24 11/15/46	USD	75.634	5.098	14.545	128,265	97,682	0.82987
US78433LAD82	EIX 1.977 11/15/28	USD	91.513	5.151	2.717	95,906	88,072	0.74823
▾ Asset Backed (4 members)						859,379	840,027	7.13656
US15200WAC91	CNP 2012-1 A3	USD	97.878	5.210	0.980	317,625	313,238	2.66115
US69363PAC41	PSNH 2018-1 A3	USD	94.545	4.753	5.836	288,163	277,391	2.35661
US00104UAC27	AEPTC 2012-1 A3	USD	97.540	5.058	1.121	141,991	138,969	1.18063
US69363PAB67	PSNH 2018-1 A2	USD	97.373	4.712	2.173	111,600	110,429	0.93816

Only 4 cusips are treated as ABS by Merrill Lynch ICE Bof A

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Member Weightings

Bloomberg ABS Stranded Cost Utilities Total Return Unhedged USD

29 Members and 4 Groups

Members Index Turnover

Group by ML Level 4 - Sub-category (ML) ▾

Stats

Returns

Projected

As of 01/12/2023

Add Column

ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV	Weight
▶ Electric-Integrated (17 members)						9,978,552	9,587,038	81.44791
▶ Unclassified (8 members)						1,536,778	1,343,695	11.41553
▶ ABS Utilities (2 members)						459,616	452,207	3.84178
▶ ABS Miscellaneous ABS (2 members)						399,763	387,820	3.29477

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 4565 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000

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Member Weightings

Bloomberg ABS Stranded Cost Utilities Total Return Unhedged USD

29 Members and 4 Groups

Members Index Turnover

Group by ML Level 4 - Sub-category (ML) ▾

4) Stats

Returns

Projected

As of 01/12/2023 📅

Add Column

ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV	Weight
▶ Electric-Integrated (17 members)						9,978,552	9,587,038	81.44791
▼ Unclassified (8 members)						1,536,778	1,343,695	11.41553
US26444BAB09	DUK 2.387 07/01/37	USD	82.766	4.540	8.566	352,000	291,616	2.47746
US71710TAD00	PCG 5.045 07/15/32	USD	101.425	4.719	4.363	214,922	219,280	1.86292
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US26444BAA26	DUK 1.295 07/01/28	USD	89.786	5.147	2.720	188,749	169,552	1.44045
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US78433LAD82	EIX 1.977 11/15/28	USD	91.513	5.151	2.717	95,906	88,072	0.74823
▼ ABS Utilities (2 members)						459,616	452,207	3.84178
US15200WAC91	CNP 2012-1 A3	USD	97.878	5.210	0.980	317,625	313,238	2.66115
US00104UAC27	AEPTC 2012-1 A3	USD	97.540	5.058	1.121	141,991	138,969	1.18063
▼ ABS Miscellaneous ABS (2 members)						399,763	387,820	3.29477
US69363PAC41	PSNH 2018-1 A3	USD	94.545	4.753	5.836	288,163	277,391	2.35661
US69363PAB67	PSNH 2018-1 A2	USD	97.373	4.712	2.173	111,600	110,429	0.93816

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
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