

## INDEX CONSTITUENTS

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	5.750	20220715	0.0849
AUSTRALIA GOVT BND	2.250	20221121	0.0873
AUSTRALIA GOVT BND	5.500	20230421	0.0806
AUSTRALIA GOVT BND	2.750	20240421	0.0486
AUSTRALIA GOVT BND	0.250	20241121	0.0966
AUSTRALIA GOVT BND	3.250	20250421	0.0890
AUSTRALIA GOVT BND	0.250	20251121	0.0618
AUSTRALIA GOVT BND	4.250	20260421	0.0916
AUSTRALIA GOVT BND	0.500	20260921	0.0763
AUSTRALIA GOVT BND	4.750	20270421	0.0932
AUSTRALIA GOVT BND	2.750	20271121	0.0745
AUSTRALIA GOVT BND	2.250	20280521	0.0696
AUSTRALIA GOVT BND	2.750	20281121	0.0578
AUSTRALIA GOVT BND	3.250	20290421	0.0855
AUSTRALIA GOVT BND	2.750	20291121	0.0898
AUSTRALIA GOVT BND	2.500	20300521	0.1240
AUSTRALIA GOVT BND	1.000	20301221	0.1128
AUSTRALIA GOVT BND	1.500	20310621	0.0950
AUSTRALIA GOVT BND	1.000	20311121	0.0943
AUSTRALIA GOVT BND	1.250	20320521	0.0609
AUSTRALIA GOVT BND	1.750	20321121	0.0482
AUSTRALIA GOVT BND	4.500	20330421	0.0663
AUSTRALIA GOVT BND	2.750	20350621	0.0325
AUSTRALIA GOVT BND	3.750	20370421	0.0506
AUSTRALIA GOVT BND	3.250	20390621	0.0382
AUSTRALIA GOVT BND	2.750	20410521	0.0473
AUSTRALIA GOVT BND	3.000	20470321	0.0499
AUSTRALIA GOVT BND	1.750	20510621	0.0427
AUSTRIA GOVT BUND	0.000	20220920	0.0384
AUSTRIA GOVT BUND	3.400	20221122	0.0621
AUSTRIA GOVT BUND	0.000	20230420	0.0342
AUSTRIA GOVT BUND	0.000	20230715	0.0542
AUSTRIA GOVT BUND	1.750	20231020	0.0697
AUSTRIA GOVT BUND	0.000	20240715	0.0595
AUSTRIA GOVT BUND	1.650	20241021	0.0610
AUSTRIA GOVT BUND	0.000	20250420	0.0251
AUSTRIA GOVT BUND	1.200	20251020	0.0664
AUSTRIA GOVT BUND	4.850	20260315	0.0637
AUSTRIA GOVT BUND	0.750	20261020	0.0835
AUSTRIA GOVT BUND	0.500	20270420	0.0621
AUSTRIA GOVT BUND	6.250	20270715	0.0755
AUSTRIA GOVT BUND	0.750	20280220	0.0609

## INDEX CONSTITUENTS (CONTINUED)

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	0.500	20290220	0.0656
AUSTRIA GOVT BUND	0.000	20300220	0.0600
AUSTRIA GOVT BUND	0.000	20310220	0.0358
AUSTRIA GOVT BUND	2.400	20340523	0.0600
AUSTRIA GOVT BUND	4.150	20370315	0.1228
AUSTRIA GOVT BUND	0.000	20401020	0.0163
AUSTRIA GOVT BUND	3.150	20440620	0.0618
AUSTRIA GOVT BUND	1.500	20470220	0.0544
AUSTRIA GOVT BUND	0.750	20510320	0.0285
AUSTRIA GOVT BUND	3.800	20620126	0.0425
AUSTRIA GOVT BUND	1.500	20861102	0.0186
AUSTRIA GOVT BUND	2.100	21170920	0.0530
AUSTRIA GOVT BUND	0.850	21200630	0.0156
BELGIUM GOVT OLO #31	5.500	20280328	0.1488
BELGIUM GOVT OLO #44	5.000	20350328	0.1767
BELGIUM GOVT OLO #60	4.250	20410328	0.1584
BELGIUM GOVT OLO #64	4.500	20260328	0.0774
BELGIUM GOVT OLO #65	4.250	20220928	0.0916
BELGIUM GOVT OLO #66	4.000	20320328	0.0654
BELGIUM GOVT OLO #68	2.250	20230622	0.0775
BELGIUM GOVT OLO #71	3.750	20450622	0.0895
BELGIUM GOVT OLO #72	2.600	20240622	0.0922
BELGIUM GOVT OLO #73	3.000	20340622	0.0598
BELGIUM GOVT OLO #74	0.800	20250622	0.1151
BELGIUM GOVT OLO #75	1.000	20310622	0.0881
BELGIUM GOVT OLO #76	1.900	20380622	0.0580
BELGIUM GOVT OLO #77	1.000	20260622	0.0990
BELGIUM GOVT OLO #78	1.600	20470622	0.0716
BELGIUM GOVT OLO #79	0.200	20231022	0.0530
BELGIUM GOVT OLO #80	2.150	20660622	0.0522
BELGIUM GOVT OLO #81	0.800	20270622	0.0807
BELGIUM GOVT OLO #82	0.500	20241022	0.0732
BELGIUM GOVT OLO #83	2.250	20570622	0.0473
BELGIUM GOVT OLO #84	1.450	20370622	0.0351
BELGIUM GOVT OLO #87	0.900	20290622	0.1002
CANADA GOVT BND	2.750	20220601	0.0459
CANADA GOVT BND	1.000	20220901	0.0818
CANADA GOVT BND	0.250	20230201	0.0701
CANADA GOVT BND	1.750	20230301	0.0652
CANADA GOVT BND	0.250	20230501	0.0821
CANADA GOVT BND	1.500	20230601	0.0450
CANADA GOVT BND	0.250	20230801	0.0184

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Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	2.000	20230901	0.0881
CANADA GOVT BND	2.250	20240301	0.0310
CANADA GOVT BND	0.250	20240401	0.0911
CANADA GOVT BND	2.500	20240601	0.0453
CANADA GOVT BND	2.250	20250601	0.0459
CANADA GOVT BND	0.250	20260301	0.0797
CANADA GOVT BND	1.500	20260601	0.0312
CANADA GOVT BND	1.000	20260901	0.0296
CANADA GOVT BND	1.000	20270601	0.0339
CANADA GOVT BND	2.000	20280601	0.0353
CANADA GOVT BND	2.250	20290601	0.0274
CANADA GOVT BND	5.750	20290601	0.0409
CANADA GOVT BND	1.250	20300601	0.1271
CANADA GOVT BND	0.500	20301201	0.1048
CANADA GOVT BND	1.500	20310601	0.0404
CANADA GOVT BND	5.750	20330601	0.0487
CANADA GOVT BND	5.000	20370601	0.0330
CANADA GOVT BND	4.000	20410601	0.0436
CANADA GOVT BND	3.500	20451201	0.0527
CANADA GOVT BND	2.750	20481201	0.0473
CANADA GOVT BND	2.000	20511201	0.1371
CANADA GOVT BND	2.750	20641201	0.0217
CANADA GOVT NT	0.250	20220801	0.0632
CANADA GOVT NT	0.250	20221101	0.0894
CANADA GOVT NT	1.500	20240901	0.0353
CANADA GOVT NT	1.250	20250301	0.0313
CANADA GOVT NT	0.500	20250901	0.1105
DENMARK GOVT	0.250	20221115	0.0568
DENMARK GOVT	1.500	20231115	0.0433
DENMARK GOVT	1.750	20251115	0.0543
DENMARK GOVT	0.500	20271115	0.0570
DENMARK GOVT	0.500	20291115	0.0792
DENMARK GOVT	0.000	20311115	0.0198
DENMARK GOVT	4.500	20391115	0.1546
DENMARK GOVT	0.250	20521115	0.0237
FINLAND GOVT BND	1.625	20220915	0.0293
FINLAND GOVT BND	1.500	20230415	0.0285
FINLAND GOVT BND	0.000	20230915	0.0320
FINLAND GOVT BND	2.000	20240415	0.0295
FINLAND GOVT BND	0.000	20240915	0.0224
FINLAND GOVT BND	4.000	20250704	0.0408
FINLAND GOVT BND	0.875	20250915	0.0286

## INDEX CONSTITUENTS (CONTINUED)

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FINLAND GOVT BND	0.500	20260415	0.0382
FINLAND GOVT BND	0.500	20270915	0.0388
FINLAND GOVT BND	2.750	20280704	0.0359
FINLAND GOVT BND	0.500	20280915	0.0266
FINLAND GOVT BND	0.500	20290915	0.0362
FINLAND GOVT BND	0.000	20300915	0.0298
FINLAND GOVT BND	0.750	20310415	0.0264
FINLAND GOVT BND	1.125	20340415	0.0278
FINLAND GOVT BND	0.125	20360415	0.0212
FINLAND GOVT BND	0.250	20400915	0.0210
FINLAND GOVT BND	2.625	20420704	0.0364
FINLAND GOVT BND	1.375	20470415	0.0245
FINLAND GOVT BND	0.125	20520415	0.0164
FRANCE GOVT OAT	2.250	20221025	0.2074
FRANCE GOVT OAT	0.000	20230225	0.0888
FRANCE GOVT OAT	0.000	20230325	0.2201
FRANCE GOVT OAT	8.500	20230425	0.0686
FRANCE GOVT OAT	1.750	20230525	0.2676
FRANCE GOVT OAT	4.250	20231025	0.2807
FRANCE GOVT OAT	0.000	20240225	0.1268
FRANCE GOVT OAT	0.000	20240325	0.2213
FRANCE GOVT OAT	2.250	20240525	0.2065
FRANCE GOVT OAT	1.750	20241125	0.2294
FRANCE GOVT OAT	0.000	20250325	0.2485
FRANCE GOVT OAT	0.500	20250525	0.2284
FRANCE GOVT OAT	6.000	20251025	0.2217
FRANCE GOVT OAT	1.000	20251125	0.2066
FRANCE GOVT OAT	0.000	20260225	0.2119
FRANCE GOVT OAT	3.500	20260425	0.2893
FRANCE GOVT OAT	0.500	20260525	0.2310
FRANCE GOVT OAT	0.250	20261125	0.2084
FRANCE GOVT OAT	0.000	20270225	0.0477
FRANCE GOVT OAT	1.000	20270525	0.2138
FRANCE GOVT OAT	2.750	20271025	0.3265
FRANCE GOVT OAT	0.750	20280525	0.2767
FRANCE GOVT OAT	0.750	20281125	0.2665
FRANCE GOVT OAT	5.500	20290425	0.3142
FRANCE GOVT OAT	0.500	20290525	0.2485
FRANCE GOVT OAT	0.000	20291125	0.2337
FRANCE GOVT OAT	2.500	20300525	0.3294
FRANCE GOVT OAT	0.000	20301125	0.2452
FRANCE GOVT OAT	1.500	20310525	0.3055

## INDEX CONSTITUENTS (CONTINUED)

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Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.000	20311125	0.0718
FRANCE GOVT OAT	5.750	20321025	0.3096
FRANCE GOVT OAT	1.250	20340525	0.2226
FRANCE GOVT OAT	4.750	20350425	0.2541
FRANCE GOVT OAT	1.250	20360525	0.2385
FRANCE GOVT OAT	4.000	20381025	0.2324
FRANCE GOVT OAT	1.750	20390625	0.1927
FRANCE GOVT OAT	0.500	20400525	0.0952
FRANCE GOVT OAT	4.500	20410425	0.3550
FRANCE GOVT OAT	0.500	20440625	0.0364
FRANCE GOVT OAT	3.250	20450525	0.2183
FRANCE GOVT OAT	2.000	20480525	0.2003
FRANCE GOVT OAT	1.500	20500525	0.1964
FRANCE GOVT OAT	0.750	20520525	0.1573
FRANCE GOVT OAT	4.000	20550425	0.1852
FRANCE GOVT OAT	4.000	20600425	0.1787
FRANCE GOVT OAT	1.750	20660525	0.0882
FRANCE GOVT OAT	0.500	20720525	0.0290
GERMANY GOVT BOBL	0.000	20221007	0.1075
GERMANY GOVT BOBL	0.000	20230414	0.1024
GERMANY GOVT BOBL	0.000	20231013	0.1028
GERMANY GOVT BOBL	0.000	20240405	0.1309
GERMANY GOVT BOBL	0.000	20241018	0.1257
GERMANY GOVT BOBL	0.000	20250411	0.1120
GERMANY GOVT BOBL	0.000	20251010	0.1403
GERMANY GOVT BOBL	0.000	20251010	0.0281
GERMANY GOVT BOBL	0.000	20260410	0.1179
GERMANY GOVT BUND	1.750	20220704	0.1509
GERMANY GOVT BUND	1.500	20220904	0.1163
GERMANY GOVT BUND	1.500	20230215	0.1167
GERMANY GOVT BUND	1.500	20230515	0.1283
GERMANY GOVT BUND	2.000	20230815	0.1322
GERMANY GOVT BUND	6.250	20240104	0.0841
GERMANY GOVT BUND	1.750	20240215	0.1317
GERMANY GOVT BUND	1.500	20240515	0.1310
GERMANY GOVT BUND	1.000	20240815	0.1306
GERMANY GOVT BUND	0.500	20250215	0.1570
GERMANY GOVT BUND	1.000	20250815	0.1619
GERMANY GOVT BUND	0.500	20260215	0.1756
GERMANY GOVT BUND	0.000	20260815	0.1659
GERMANY GOVT BUND	0.250	20270215	0.1742
GERMANY GOVT BUND	6.500	20270704	0.1122

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.500	20270815	0.1718
GERMANY GOVT BUND	0.000	20271115	0.1237
GERMANY GOVT BUND	5.625	20280104	0.1331
GERMANY GOVT BUND	0.500	20280215	0.1485
GERMANY GOVT BUND	4.750	20280704	0.1065
GERMANY GOVT BUND	0.250	20280815	0.1463
GERMANY GOVT BUND	0.000	20281115	0.0224
GERMANY GOVT BUND	0.250	20290215	0.1518
GERMANY GOVT BUND	0.000	20290815	0.1486
GERMANY GOVT BUND	6.250	20300104	0.1028
GERMANY GOVT BUND	0.000	20300215	0.1399
GERMANY GOVT BUND	0.000	20300815	0.1702
GERMANY GOVT BUND	0.000	20300815	0.0364
GERMANY GOVT BUND	5.500	20310104	0.1861
GERMANY GOVT BUND	0.000	20310215	0.1390
GERMANY GOVT BUND	4.750	20340704	0.2248
GERMANY GOVT BUND	0.000	20350515	0.1219
GERMANY GOVT BUND	0.000	20360515	0.0429
GERMANY GOVT BUND	4.000	20370104	0.2450
GERMANY GOVT BUND	4.250	20390704	0.1802
GERMANY GOVT BUND	4.750	20400704	0.2148
GERMANY GOVT BUND	3.250	20420704	0.1775
GERMANY GOVT BUND	2.500	20440704	0.2390
GERMANY GOVT BUND	2.500	20460815	0.2600
GERMANY GOVT BUND	1.250	20480815	0.1942
GERMANY GOVT BUND	0.000	20500815	0.1299
GERMANY GOVT BUND	0.000	20500815	0.0297
GERMANY GOVT SCHATZE	0.000	20220610	0.0825
GERMANY GOVT SCHATZE	0.000	20220916	0.0826
GERMANY GOVT SCHATZE	0.000	20221215	0.0773
GERMANY GOVT SCHATZE	0.000	20230310	0.0885
GERMANY GOVT SCHATZE	0.000	20230616	0.0332
IRELAND GOVT BND	0.000	20221018	0.0278
IRELAND GOVT BND	3.900	20230320	0.0417
IRELAND GOVT BND	3.400	20240318	0.0490
IRELAND GOVT BND	5.400	20250313	0.0775
IRELAND GOVT BND	1.000	20260515	0.0653
IRELAND GOVT BND	0.200	20270515	0.0407
IRELAND GOVT BND	0.900	20280515	0.0474
IRELAND GOVT BND	1.100	20290515	0.0568
IRELAND GOVT BND	2.400	20300515	0.0623
IRELAND GOVT BND	0.200	20301018	0.0446

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
IRELAND GOVT BND	1.350	20310318	0.0374
IRELAND GOVT BND	0.000	20311018	0.0403
IRELAND GOVT BND	1.300	20330515	0.0310
IRELAND GOVT BND	0.400	20350515	0.0262
IRELAND GOVT BND	1.700	20370515	0.0372
IRELAND GOVT BND	0.550	20410422	0.0186
IRELAND GOVT BND	2.000	20450218	0.0600
IRELAND GOVT BND	1.500	20500515	0.0419
ISRAEL GOVT BND	1.250	20221130	0.0222
ISRAEL GOVT BND	4.250	20230331	0.0274
ISRAEL GOVT BND	3.750	20240331	0.0328
ISRAEL GOVT BND	1.750	20250831	0.0281
ISRAEL GOVT BND	6.250	20261030	0.0298
ISRAEL GOVT BND	2.000	20270331	0.0298
ISRAEL GOVT BND	1.000	20300331	0.0310
ISRAEL GOVT BND	5.500	20420131	0.0435
ISRAEL GOVT BND	3.750	20470331	0.0427
ITALY GOVT BND	1.000	20220715	0.0748
ITALY GOVT BND	0.900	20220801	0.1010
ITALY GOVT BND	5.500	20220901	0.1163
ITALY GOVT BND	1.450	20220915	0.0914
ITALY GOVT BND	5.500	20221101	0.1270
ITALY GOVT BND	0.050	20230115	0.0845
ITALY GOVT BND	0.950	20230301	0.0933
ITALY GOVT BND	0.950	20230315	0.0874
ITALY GOVT BND	4.500	20230501	0.1058
ITALY GOVT BND	4.750	20230801	0.1379
ITALY GOVT BND	0.650	20231015	0.0920
ITALY GOVT BND	9.000	20231101	0.0822
ITALY GOVT BND	4.500	20240301	0.1449
ITALY GOVT BND	1.850	20240515	0.0885
ITALY GOVT BND	1.750	20240701	0.1009
ITALY GOVT BND	3.750	20240901	0.1230
ITALY GOVT BND	1.450	20241115	0.0938
ITALY GOVT BND	2.500	20241201	0.1228
ITALY GOVT BND	5.000	20250301	0.1623
ITALY GOVT BND	1.500	20250601	0.1154
ITALY GOVT BND	2.500	20251115	0.1001
ITALY GOVT BND	2.000	20251201	0.1163
ITALY GOVT BND	4.500	20260301	0.1495
ITALY GOVT BND	1.600	20260601	0.1277
ITALY GOVT BND	2.100	20260715	0.1013

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June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	7.250	20261101	0.0939
ITALY GOVT BND	1.250	20261201	0.1124
ITALY GOVT BND	2.200	20270601	0.1061
ITALY GOVT BND	2.050	20270801	0.1162
ITALY GOVT BND	6.500	20271101	0.2032
ITALY GOVT BND	2.000	20280201	0.1397
ITALY GOVT BND	4.750	20280901	0.1712
ITALY GOVT BND	2.800	20281201	0.1309
ITALY GOVT BND	3.000	20290801	0.1324
ITALY GOVT BND	5.250	20291101	0.2174
ITALY GOVT BND	3.500	20300301	0.1708
ITALY GOVT BND	6.000	20310501	0.2428
ITALY GOVT BND	1.650	20320301	0.1435
ITALY GOVT BND	5.750	20330201	0.1740
ITALY GOVT BND	2.450	20330901	0.1190
ITALY GOVT BND	5.000	20340801	0.2032
ITALY GOVT BND	3.350	20350301	0.1031
ITALY GOVT BND	2.250	20360901	0.0953
ITALY GOVT BND	4.000	20370201	0.2105
ITALY GOVT BND	2.950	20380901	0.1010
ITALY GOVT BND	5.000	20390801	0.1960
ITALY GOVT BND	3.100	20400301	0.0917
ITALY GOVT BND	5.000	20400901	0.1918
ITALY GOVT BND	4.750	20440901	0.1571
ITALY GOVT BND	3.250	20460901	0.1171
ITALY GOVT BND	2.700	20470301	0.1127
ITALY GOVT BND	3.450	20480301	0.1212
ITALY GOVT BND	3.850	20490901	0.1058
ITALY GOVT BND	2.450	20500901	0.0984
ITALY GOVT BND	2.800	20670301	0.0623
JGB #1 40YRS BND	2.400	20480320	0.0256
JGB #10 30YRS BND	1.100	20330320	0.0142
JGB #10 40YRS BND	0.900	20570320	0.0565
JGB #100 20YRS BND	2.200	20280320	0.0440
JGB #101 20YRS BND	2.400	20280320	0.0194
JGB #102 20YRS BND	2.400	20280620	0.0304
JGB #103 20YRS BND	2.300	20280620	0.0209
JGB #104 20YRS BND	2.100	20280620	0.0188
JGB #105 20YRS BND	2.100	20280920	0.0344
JGB #106 20YRS BND	2.200	20280920	0.0179
JGB #107 20YRS BND	2.100	20281220	0.0194
JGB #108 20YRS BND	1.900	20281220	0.0305



## INDEX CONSTITUENTS (CONTINUED)

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #109 20YRS BND	1.900	20290320	0.0301
JGB #11 30YRS BND	1.700	20330620	0.0156
JGB #11 40YRS BND	0.800	20580320	0.0528
JGB #110 20YRS BND	2.100	20290320	0.0405
JGB #111 20YRS BND	2.200	20290620	0.0230
JGB #112 20YRS BND	2.100	20290620	0.0426
JGB #113 20YRS BND	2.100	20290920	0.0411
JGB #114 20YRS BND	2.100	20291220	0.0439
JGB #115 20YRS BND	2.200	20291220	0.0253
JGB #116 20YRS BND	2.200	20300320	0.0311
JGB #117 20YRS BND	2.100	20300320	0.0578
JGB #118 20YRS BND	2.000	20300620	0.0286
JGB #119 20YRS BND	1.800	20300620	0.0258
JGB #12 30YRS BND	2.100	20330920	0.0160
JGB #12 40YRS BND	0.500	20590320	0.0596
JGB #120 20YRS BND	1.600	20300620	0.0297
JGB #121 20YRS BND	1.900	20300920	0.0371
JGB #122 20YRS BND	1.800	20300920	0.0261
JGB #123 20YRS BND	2.100	20301220	0.0596
JGB #124 20YRS BND	2.000	20301220	0.0334
JGB #125 20YRS BND	2.200	20310320	0.0378
JGB #126 20YRS BND	2.000	20310320	0.0325
JGB #127 20YRS BND	1.900	20310320	0.0293
JGB #128 20YRS BND	1.900	20310620	0.0545
JGB #129 20YRS BND	1.800	20310620	0.0268
JGB #13 30YRS BND	2.000	20331220	0.0211
JGB #130 20YRS BND	1.800	20310920	0.0526
JGB #131 20YRS BND	1.700	20310920	0.0294
JGB #132 20YRS BND	1.700	20311220	0.0404
JGB #132 5YRS BND	0.100	20220620	0.0282
JGB #133 20YRS BND	1.800	20311220	0.0490
JGB #133 5YRS BND	0.100	20220920	0.0378
JGB #134 20YRS BND	1.800	20320320	0.0431
JGB #134 5YRS BND	0.100	20221220	0.0305
JGB #135 20YRS BND	1.700	20320320	0.0226
JGB #135 5YRS BND	0.100	20230320	0.0409
JGB #136 20YRS BND	1.600	20320320	0.0276
JGB #136 5YRS BND	0.100	20230620	0.0157
JGB #137 20YRS BND	1.700	20320620	0.0241
JGB #137 5YRS BND	0.100	20230920	0.0233
JGB #138 20YRS BND	1.500	20320620	0.0274
JGB #138 5YRS BND	0.100	20231220	0.0393

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #139 20YRS BND	1.600	20320620	0.0279
JGB #14 30YRS BND	2.400	20340320	0.0285
JGB #140 20YRS BND	1.700	20320920	0.0771
JGB #140 5YRS BND	0.100	20240620	0.0522
JGB #141 20YRS BND	1.700	20321220	0.0592
JGB #141 5YRS BND	0.100	20240920	0.0459
JGB #142 20YRS BND	1.800	20321220	0.0347
JGB #142 5YRS BND	0.100	20241220	0.0447
JGB #143 20YRS BND	1.600	20330320	0.0463
JGB #143 5YRS BND	0.100	20250320	0.0456
JGB #144 20YRS BND	1.500	20330320	0.0353
JGB #145 20YRS BND	1.700	20330620	0.0634
JGB #146 20YRS BND	1.700	20330920	0.0593
JGB #147 20YRS BND	1.600	20331220	0.0548
JGB #148 20YRS BND	1.500	20340320	0.0560
JGB #149 20YRS BND	1.500	20340620	0.0584
JGB #15 30YRS BND	2.500	20340620	0.0352
JGB #150 20YRS BND	1.400	20340920	0.0767
JGB #151 20YRS BND	1.200	20341220	0.0593
JGB #152 20YRS BND	1.200	20350320	0.0606
JGB #153 20YRS BND	1.300	20350620	0.0491
JGB #154 20YRS BND	1.200	20350920	0.0485
JGB #155 20YRS BND	1.000	20351220	0.0619
JGB #156 20YRS BND	0.400	20360320	0.0346
JGB #157 20YRS BND	0.200	20360620	0.0404
JGB #158 20YRS BND	0.500	20360920	0.0392
JGB #159 20YRS BND	0.600	20361220	0.0527
JGB #16 30YRS BND	2.500	20340920	0.0226
JGB #160 20YRS BND	0.700	20370320	0.0456
JGB #161 20YRS BND	0.600	20370620	0.0410
JGB #162 20YRS BND	0.600	20370920	0.0532
JGB #163 20YRS BND	0.600	20371220	0.0437
JGB #164 20YRS BND	0.500	20380320	0.0520
JGB #165 20YRS BND	0.500	20380620	0.0635
JGB #166 20YRS BND	0.700	20380920	0.0557
JGB #167 20YRS BND	0.500	20381220	0.0598
JGB #169 20YRS BND	0.300	20390620	0.0653
JGB #17 30YRS BND	2.400	20341220	0.0252
JGB #170 20YRS BND	0.300	20390920	0.0632
JGB #171 20YRS BND	0.300	20391220	0.0690
JGB #18 30YRS BND	2.300	20350320	0.0335
JGB #19 30YRS BND	2.300	20350620	0.0238

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #2 40YRS BND	2.200	20490320	0.0409
JGB #20 30YRS BND	2.500	20350920	0.0242
JGB #21 30YRS BND	2.300	20351220	0.0286
JGB #22 30YRS BND	2.500	20360320	0.0349
JGB #23 30YRS BND	2.500	20360620	0.0347
JGB #24 30YRS BND	2.500	20360920	0.0217
JGB #25 30YRS BND	2.300	20361220	0.0292
JGB #26 30YRS BND	2.400	20370320	0.0546
JGB #27 30YRS BND	2.500	20370920	0.0520
JGB #28 30YRS BND	2.500	20380320	0.0690
JGB #29 30YRS BND	2.400	20380920	0.0691
JGB #3 40YRS BND	2.200	20500320	0.0383
JGB #30 30YRS BND	2.300	20390320	0.0760
JGB #31 30YRS BND	2.200	20390920	0.0680
JGB #32 30YRS BND	2.300	20400320	0.0862
JGB #323 10YRS BND	0.900	20220620	0.0441
JGB #324 10YRS BND	0.800	20220620	0.0758
JGB #325 10YRS BND	0.800	20220920	0.1401
JGB #326 10YRS BND	0.700	20221220	0.0483
JGB #327 10YRS BND	0.800	20221220	0.1055
JGB #328 10YRS BND	0.600	20230320	0.1044
JGB #329 10YRS BND	0.800	20230620	0.1065
JGB #33 30YRS BND	2.000	20400920	0.0939
JGB #330 10YRS BND	0.800	20230920	0.0515
JGB #331 10YRS BND	0.600	20230920	0.0147
JGB #332 10YRS BND	0.600	20231220	0.0954
JGB #333 10YRS BND	0.600	20240320	0.0422
JGB #334 10YRS BND	0.600	20240620	0.0377
JGB #335 10YRS BND	0.500	20240920	0.0419
JGB #336 10YRS BND	0.500	20241220	0.0152
JGB #337 10YRS BND	0.300	20241220	0.0209
JGB #338 10YRS BND	0.400	20250320	0.0247
JGB #339 10YRS BND	0.400	20250620	0.0422
JGB #34 30YRS BND	2.200	20410320	0.0870
JGB #340 10YRS BND	0.400	20250920	0.0212
JGB #341 10YRS BND	0.300	20251220	0.0221
JGB #342 10YRS BND	0.100	20260320	0.0264
JGB #343 10YRS BND	0.100	20260620	0.0228
JGB #344 10YRS BND	0.100	20260920	0.0393
JGB #345 10YRS BND	0.100	20261220	0.0618
JGB #346 10YRS BND	0.100	20270320	0.0357
JGB #347 10YRS BND	0.100	20270620	0.0428

## INDEX CONSTITUENTS (CONTINUED)

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #348 10YRS BND	0.100	20270920	0.0298
JGB #349 10YRS BND	0.100	20271220	0.0252
JGB #35 30YRS BND	2.000	20410920	0.0951
JGB #350 10YRS BND	0.100	20280320	0.0309
JGB #351 10YRS BND	0.100	20280620	0.0375
JGB #352 10YRS BND	0.100	20280920	0.0312
JGB #353 10YRS BND	0.100	20281220	0.0315
JGB #355 10YRS BND	0.100	20290620	0.0347
JGB #356 10YRS BND	0.100	20290920	0.0575
JGB #357 10YRS BND	0.100	20291220	0.0807
JGB #358 10YRS BND	0.100	20300320	0.0792
JGB #36 30YRS BND	2.000	20420320	0.0899
JGB #37 30YRS BND	1.900	20420920	0.1098
JGB #38 30YRS BND	1.800	20430320	0.0611
JGB #39 30YRS BND	1.900	20430620	0.0533
JGB #4 40YRS BND	2.200	20510320	0.0574
JGB #40 30YRS BND	1.800	20430920	0.0410
JGB #41 30YRS BND	1.700	20431220	0.0414
JGB #42 30YRS BND	1.700	20440320	0.0492
JGB #43 30YRS BND	1.700	20440620	0.0345
JGB #44 30YRS BND	1.700	20440920	0.0384
JGB #45 30YRS BND	1.500	20441220	0.0280
JGB #46 30YRS BND	1.500	20450320	0.0448
JGB #47 30YRS BND	1.600	20450620	0.0223
JGB #48 30YRS BND	1.400	20450920	0.0186
JGB #49 30YRS BND	1.400	20451220	0.0261
JGB #5 40YRS BND	2.000	20520320	0.0570
JGB #50 30YRS BND	0.800	20460320	0.0360
JGB #51 30YRS BND	0.300	20460620	0.0288
JGB #52 30YRS BND	0.500	20460920	0.0410
JGB #53 30YRS BND	0.600	20461220	0.0310
JGB #54 30YRS BND	0.800	20470320	0.0310
JGB #55 30YRS BND	0.800	20470620	0.0346
JGB #56 20YRS BND	2.000	20220620	0.0123
JGB #56 30YRS BND	0.800	20470920	0.0360
JGB #57 20YRS BND	1.900	20220620	0.0129
JGB #57 30YRS BND	0.800	20471220	0.0416
JGB #58 20YRS BND	1.900	20220920	0.0140
JGB #58 30YRS BND	0.800	20480320	0.0508
JGB #59 20YRS BND	1.700	20221220	0.0146
JGB #59 30YRS BND	0.700	20480620	0.0537
JGB #6 40YRS BND	1.900	20530320	0.0332

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #60 20YRS BND	1.400	20221220	0.0117
JGB #60 30YRS BND	0.900	20480920	0.0368
JGB #61 20YRS BND	1.000	20230320	0.0139
JGB #61 30YRS BND	0.700	20481220	0.0463
JGB #62 20YRS BND	0.800	20230620	0.0147
JGB #62 30YRS BND	0.500	20490320	0.0456
JGB #63 20YRS BND	1.800	20230620	0.0155
JGB #63 30YRS BND	0.400	20490620	0.0497
JGB #64 20YRS BND	1.900	20230920	0.0180
JGB #64 30YRS BND	0.400	20490920	0.0483
JGB #65 20YRS BND	1.900	20231220	0.0168
JGB #65 30YRS BND	0.400	20491220	0.0462
JGB #66 30YRS BND	0.400	20500320	0.0476
JGB #67 20YRS BND	1.900	20240320	0.0142
JGB #68 20YRS BND	2.200	20240320	0.0128
JGB #69 20YRS BND	2.100	20240320	0.0212
JGB #7 30YRS BND	2.300	20320520	0.0158
JGB #7 40YRS BND	1.700	20540320	0.0332
JGB #70 20YRS BND	2.400	20240620	0.0271
JGB #72 20YRS BND	2.100	20240920	0.0343
JGB #73 20YRS BND	2.000	20241220	0.0260
JGB #75 20YRS BND	2.100	20250320	0.0125
JGB #76 20YRS BND	1.900	20250320	0.0180
JGB #78 20YRS BND	1.900	20250620	0.0164
JGB #8 30YRS BND	1.800	20321122	0.0146
JGB #8 40YRS BND	1.400	20550320	0.0306
JGB #81 20YRS BND	2.000	20250920	0.0173
JGB #82 20YRS BND	2.100	20250920	0.0154
JGB #83 20YRS BND	2.100	20251220	0.0157
JGB #84 20YRS BND	2.000	20251220	0.0278
JGB #85 20YRS BND	2.100	20260320	0.0236
JGB #86 20YRS BND	2.300	20260320	0.0167
JGB #87 20YRS BND	2.200	20260320	0.0166
JGB #88 20YRS BND	2.300	20260620	0.0271
JGB #89 20YRS BND	2.200	20260620	0.0145
JGB #9 40YRS BND	0.400	20560320	0.0488
JGB #90 20YRS BND	2.200	20260920	0.0296
JGB #91 20YRS BND	2.300	20260920	0.0117
JGB #92 20YRS BND	2.100	20261220	0.0436
JGB #93 20YRS BND	2.000	20270320	0.0193
JGB #94 20YRS BND	2.100	20270320	0.0327
JGB #95 20YRS BND	2.300	20270620	0.0233

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #96 20YRS BND	2.100	20270620	0.0151
JGB #97 20YRS BND	2.200	20270920	0.0254
JGB #98 20YRS BND	2.100	20270920	0.0196
JGB #99 20YRS BND	2.100	20271220	0.0498
MALAYSIA GOVT BND	3.418	20220815	0.0117
MALAYSIA GOVT BND	3.795	20220930	0.0123
MALAYSIA GOVT BND	3.480	20230315	0.0217
MALAYSIA GOVT BND	3.800	20230817	0.0113
MALAYSIA GOVT BND	4.181	20240715	0.0128
MALAYSIA GOVT BND	4.059	20240930	0.0126
MALAYSIA GOVT BND	3.882	20250314	0.0080
MALAYSIA GOVT BND	3.955	20250915	0.0313
MALAYSIA GOVT BND	4.392	20260415	0.0132
MALAYSIA GOVT BND	3.900	20261130	0.0109
MALAYSIA GOVT BND	3.892	20270315	0.0063
MALAYSIA GOVT BND	3.502	20270531	0.0190
MALAYSIA GOVT BND	3.899	20271116	0.0167
MALAYSIA GOVT BND	3.733	20280615	0.0224
MALAYSIA GOVT BND	4.498	20300415	0.0152
MALAYSIA GOVT BND	4.232	20310630	0.0150
MALAYSIA GOVT BND	3.844	20330415	0.0153
MALAYSIA GOVT BND	4.254	20350531	0.0135
MALAYSIA GOVT BND	4.762	20370407	0.0146
MALAYSIA GOVT BND	4.935	20430930	0.0091
MALAYSIA GOVT BND	4.736	20460315	0.0121
MEXICO GOVT BONO	6.500	20220609	0.0695
MEXICO GOVT BONO	8.000	20231207	0.0635
MEXICO GOVT BONO	8.000	20240905	0.0595
MEXICO GOVT BONO	10.000	20241205	0.0692
MEXICO GOVT BONO	5.750	20260305	0.0758
MEXICO GOVT BONO	7.500	20270603	0.0736
MEXICO GOVT BONO	8.500	20290531	0.0761
MEXICO GOVT BONO	7.750	20310529	0.0537
MEXICO GOVT BONO	7.750	20341123	0.0211
MEXICO GOVT BONO	10.000	20361120	0.0209
MEXICO GOVT BONO	8.500	20381118	0.0539
MEXICO GOVT BONO	7.750	20421113	0.0454
MEXICO GOVT BONO	8.000	20471107	0.0475
NETHERLANDS GOVT DSL	2.250	20220715	0.0877
NETHERLANDS GOVT DSL	3.750	20230115	0.0253
NETHERLANDS GOVT DSL	7.500	20230115	0.0523
NETHERLANDS GOVT DSL	1.750	20230715	0.1027

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.000	20240115	0.0855
NETHERLANDS GOVT DSL	2.000	20240715	0.0921
NETHERLANDS GOVT DSL	0.250	20250715	0.1015
NETHERLANDS GOVT DSL	0.500	20260715	0.1094
NETHERLANDS GOVT DSL	0.000	20270115	0.0881
NETHERLANDS GOVT DSL	0.750	20270715	0.0906
NETHERLANDS GOVT DSL	5.500	20280115	0.1007
NETHERLANDS GOVT DSL	0.750	20280715	0.0865
NETHERLANDS GOVT DSL	0.250	20290715	0.0694
NETHERLANDS GOVT DSL	0.000	20300715	0.0776
NETHERLANDS GOVT DSL	0.000	20310715	0.0457
NETHERLANDS GOVT DSL	2.500	20330115	0.1100
NETHERLANDS GOVT DSL	4.000	20370115	0.1383
NETHERLANDS GOVT DSL	0.000	20380115	0.0307
NETHERLANDS GOVT DSL	0.500	20400115	0.0610
NETHERLANDS GOVT DSL	3.750	20420115	0.1502
NETHERLANDS GOVT DSL	2.750	20470115	0.1442
NETHERLANDS GOVT DSL	0.000	20520115	0.0386
NORWAY GOVT BND	2.000	20230524	0.0464
NORWAY GOVT BND	3.000	20240314	0.0367
NORWAY GOVT BND	1.750	20250313	0.0261
NORWAY GOVT BND	1.500	20260219	0.0236
NORWAY GOVT BND	1.750	20270217	0.0227
NORWAY GOVT BND	2.000	20280426	0.0219
NORWAY GOVT BND	1.750	20290906	0.0223
NORWAY GOVT BND	1.375	20300819	0.0285
NORWAY GOVT BND	1.250	20310917	0.0163
POLAND GOVT BND	0.000	20220725	0.0383
POLAND GOVT BND	5.750	20220923	0.0306
POLAND GOVT BND	2.500	20230125	0.0416
POLAND GOVT BND	0.000	20230425	0.0204
POLAND GOVT BND	4.000	20231025	0.0363
POLAND GOVT BND	2.500	20240425	0.0414
POLAND GOVT BND	2.250	20241025	0.0439
POLAND GOVT BND	3.250	20250725	0.0525
POLAND GOVT BND	2.500	20260725	0.0612
POLAND GOVT BND	0.250	20261025	0.0164
POLAND GOVT BND	2.500	20270725	0.0422
POLAND GOVT BND	2.750	20280425	0.0466
POLAND GOVT BND	5.750	20290425	0.0139
POLAND GOVT BND	2.750	20291025	0.0633
POLAND GOVT BND	1.250	20301025	0.0388

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SINGAPORE GOVT BND	3.125	20220901	0.0293
SINGAPORE GOVT BND	1.750	20230201	0.0320
SINGAPORE GOVT BND	2.750	20230701	0.0280
SINGAPORE GOVT BND	2.000	20240201	0.0096
SINGAPORE GOVT BND	3.000	20240901	0.0290
SINGAPORE GOVT BND	2.375	20250601	0.0213
SINGAPORE GOVT BND	0.500	20251101	0.0091
SINGAPORE GOVT BND	2.125	20260601	0.0187
SINGAPORE GOVT BND	3.500	20270301	0.0290
SINGAPORE GOVT BND	2.625	20280501	0.0181
SINGAPORE GOVT BND	2.875	20290701	0.0263
SINGAPORE GOVT BND	2.875	20300901	0.0332
SINGAPORE GOVT BND	3.375	20330901	0.0254
SINGAPORE GOVT BND	2.250	20360801	0.0274
SINGAPORE GOVT BND	2.375	20390701	0.0122
SINGAPORE GOVT BND	2.750	20420401	0.0180
SINGAPORE GOVT BND	2.750	20460301	0.0272
SINGAPORE GOVT BND	1.875	20500301	0.0229
SPAIN GOVT BONOS	0.450	20221031	0.1038
SPAIN GOVT BONOS	0.350	20230730	0.1182
SPAIN GOVT BONOS	0.500	20300430	0.1168
SPAIN GOVT BONOS	1.250	20301031	0.1490
SPAIN GOVT OBLIGAC	5.400	20230131	0.1323
SPAIN GOVT OBLIGAC	4.400	20231031	0.1317
SPAIN GOVT OBLIGAC	4.800	20240131	0.1110
SPAIN GOVT OBLIGAC	3.800	20240430	0.1305
SPAIN GOVT OBLIGAC	2.750	20241031	0.1488
SPAIN GOVT OBLIGAC	1.600	20250430	0.1281
SPAIN GOVT OBLIGAC	4.650	20250730	0.1561
SPAIN GOVT OBLIGAC	2.150	20251031	0.1440
SPAIN GOVT OBLIGAC	1.950	20260430	0.1301
SPAIN GOVT OBLIGAC	5.900	20260730	0.1747
SPAIN GOVT OBLIGAC	1.300	20261031	0.1491
SPAIN GOVT OBLIGAC	1.500	20270430	0.1283
SPAIN GOVT OBLIGAC	1.450	20271031	0.1341
SPAIN GOVT OBLIGAC	1.400	20280430	0.1313
SPAIN GOVT OBLIGAC	1.400	20280730	0.1347
SPAIN GOVT OBLIGAC	5.150	20281031	0.1436
SPAIN GOVT OBLIGAC	6.000	20290131	0.2042
SPAIN GOVT OBLIGAC	1.950	20300730	0.1457
SPAIN GOVT OBLIGAC	5.750	20320730	0.2015
SPAIN GOVT OBLIGAC	2.350	20330730	0.1276



## INDEX CONSTITUENTS (CONTINUED)

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	4.200	20370131	0.1669
SPAIN GOVT OBLIGAC	4.900	20400730	0.1794
SPAIN GOVT OBLIGAC	4.700	20410730	0.1971
SPAIN GOVT OBLIGAC	5.150	20441031	0.1508
SPAIN GOVT OBLIGAC	2.900	20461031	0.1281
SPAIN GOVT OBLIGAC	2.700	20481031	0.1041
SPAIN GOVT OBLIGAC	3.450	20660730	0.1265
SWEDEN GOVT BND	3.500	20220601	0.0605
SWEDEN GOVT BND	1.500	20231113	0.0549
SWEDEN GOVT BND	2.500	20250512	0.0453
SWEDEN GOVT BND	1.000	20261112	0.0434
SWEDEN GOVT BND	0.750	20280512	0.0333
SWEDEN GOVT BND	0.750	20291112	0.0360
SWEDEN GOVT BND	0.125	20310512	0.0272
SWEDEN GOVT BND	2.250	20320601	0.0169
SWEDEN GOVT BND	3.500	20390330	0.0336
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20220722	0.1666
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20220907	0.1552
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20230131	0.2152
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.750	20230722	0.1278
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.250	20230907	0.1044
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20240131	0.1983
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20240422	0.0951
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.750	20240907	0.0751
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	5.000	20250307	0.1275
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.0996
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0831
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.1181
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0884
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.0528
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.1069
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.1104
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0997
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0981
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0932
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0899
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0992
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1399
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.0962
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1508
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.1089
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.1443

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1584
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.1515
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.1474
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.1254
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.1450
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.1572
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1888
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.1893
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.1834
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0460
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.1750
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.1262
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0785
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.1347
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0852
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0364
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.1301
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.1000
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.1933
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.1374
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.1470
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0578
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.1371
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.1786
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0524
US TREASURY	0.125	20220531	0.1645
US TREASURY	1.750	20220531	0.1380
US TREASURY	1.875	20220531	0.1233
US TREASURY	1.750	20220615	0.1110
US TREASURY	0.125	20220630	0.1833
US TREASURY	1.750	20220630	0.1057
US TREASURY	2.125	20220630	0.1165
US TREASURY	1.750	20220715	0.1173
US TREASURY	0.125	20220731	0.1883
US TREASURY	1.875	20220731	0.1314
US TREASURY	2.000	20220731	0.1118
US TREASURY	1.500	20220815	0.1466
US TREASURY	1.625	20220815	0.0913
US TREASURY	0.125	20220831	0.1948
US TREASURY	1.625	20220831	0.1270
US TREASURY	1.875	20220831	0.1081
US TREASURY	1.500	20220915	0.1350

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.125	20220930	0.2079
US TREASURY	1.750	20220930	0.1207
US TREASURY	1.875	20220930	0.1082
US TREASURY	1.375	20221015	0.1087
US TREASURY	0.125	20221031	0.2222
US TREASURY	1.875	20221031	0.1080
US TREASURY	2.000	20221031	0.1316
US TREASURY	1.625	20221115	0.2466
US TREASURY	0.125	20221130	0.2414
US TREASURY	2.000	20221130	0.2318
US TREASURY	1.625	20221215	0.1304
US TREASURY	0.125	20221231	0.2513
US TREASURY	2.125	20221231	0.2183
US TREASURY	1.500	20230115	0.1093
US TREASURY	0.125	20230131	0.2653
US TREASURY	1.750	20230131	0.1105
US TREASURY	2.375	20230131	0.1270
US TREASURY	1.375	20230215	0.1142
US TREASURY	2.000	20230215	0.1815
US TREASURY	0.125	20230228	0.2588
US TREASURY	1.500	20230228	0.0964
US TREASURY	2.625	20230228	0.1132
US TREASURY	0.500	20230315	0.1466
US TREASURY	0.125	20230331	0.2623
US TREASURY	1.500	20230331	0.1190
US TREASURY	2.500	20230331	0.1197
US TREASURY	0.250	20230415	0.1653
US TREASURY	0.125	20230430	0.2681
US TREASURY	1.625	20230430	0.1074
US TREASURY	2.750	20230430	0.1172
US TREASURY	0.125	20230515	0.1600
US TREASURY	1.750	20230515	0.1989
US TREASURY	1.625	20230531	0.1044
US TREASURY	2.750	20230531	0.1097
US TREASURY	0.250	20230615	0.1625
US TREASURY	1.375	20230630	0.1110
US TREASURY	2.625	20230630	0.1260
US TREASURY	0.125	20230715	0.1625
US TREASURY	1.250	20230731	0.1189
US TREASURY	2.750	20230731	0.1131
US TREASURY	0.125	20230815	0.1683
US TREASURY	2.500	20230815	0.1987

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	6.250	20230815	0.0350
US TREASURY	1.375	20230831	0.1216
US TREASURY	2.750	20230831	0.0993
US TREASURY	0.125	20230915	0.1615
US TREASURY	1.375	20230930	0.1209
US TREASURY	2.875	20230930	0.1275
US TREASURY	0.125	20231015	0.1781
US TREASURY	1.625	20231031	0.1202
US TREASURY	2.875	20231031	0.1223
US TREASURY	0.250	20231115	0.2152
US TREASURY	2.750	20231115	0.2656
US TREASURY	2.125	20231130	0.1203
US TREASURY	2.875	20231130	0.1126
US TREASURY	0.125	20231215	0.1999
US TREASURY	2.250	20231231	0.1083
US TREASURY	2.625	20231231	0.1453
US TREASURY	0.125	20240115	0.2309
US TREASURY	2.250	20240131	0.1180
US TREASURY	2.500	20240131	0.1479
US TREASURY	0.125	20240215	0.2585
US TREASURY	2.750	20240215	0.2266
US TREASURY	2.125	20240229	0.1129
US TREASURY	2.375	20240229	0.1107
US TREASURY	0.250	20240315	0.2593
US TREASURY	2.125	20240331	0.2578
US TREASURY	0.375	20240415	0.2600
US TREASURY	2.000	20240430	0.1154
US TREASURY	2.250	20240430	0.1729
US TREASURY	0.250	20240515	0.2588
US TREASURY	2.500	20240515	0.2824
US TREASURY	2.000	20240531	0.1984
US TREASURY	1.750	20240630	0.1588
US TREASURY	2.000	20240630	0.1123
US TREASURY	1.750	20240731	0.1586
US TREASURY	2.125	20240731	0.1130
US TREASURY	2.375	20240815	0.3006
US TREASURY	1.250	20240831	0.1395
US TREASURY	1.875	20240831	0.1282
US TREASURY	1.500	20240930	0.1484
US TREASURY	2.125	20240930	0.1064
US TREASURY	1.500	20241031	0.1603
US TREASURY	2.250	20241031	0.1134

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.250	20241115	0.2838
US TREASURY	1.500	20241130	0.1594
US TREASURY	2.125	20241130	0.1131
US TREASURY	1.750	20241231	0.1494
US TREASURY	2.250	20241231	0.1240
US TREASURY	1.375	20250131	0.1421
US TREASURY	2.500	20250131	0.1272
US TREASURY	2.000	20250215	0.2735
US TREASURY	1.125	20250228	0.1643
US TREASURY	2.750	20250228	0.1300
US TREASURY	0.500	20250331	0.1772
US TREASURY	2.625	20250331	0.0833
US TREASURY	0.375	20250430	0.1888
US TREASURY	2.875	20250430	0.1212
US TREASURY	2.125	20250515	0.2530
US TREASURY	0.250	20250531	0.1888
US TREASURY	2.875	20250531	0.1126
US TREASURY	0.250	20250630	0.1953
US TREASURY	2.750	20250630	0.0907
US TREASURY	0.250	20250731	0.2008
US TREASURY	2.875	20250731	0.1066
US TREASURY	2.000	20250815	0.2770
US TREASURY	0.250	20250831	0.2244
US TREASURY	2.750	20250831	0.1115
US TREASURY	0.250	20250930	0.2297
US TREASURY	3.000	20250930	0.1112
US TREASURY	0.250	20251031	0.2389
US TREASURY	3.000	20251031	0.0993
US TREASURY	2.250	20251115	0.2835
US TREASURY	0.375	20251130	0.2347
US TREASURY	2.875	20251130	0.1160
US TREASURY	0.375	20251231	0.2475
US TREASURY	2.625	20251231	0.1061
US TREASURY	0.375	20260131	0.2663
US TREASURY	2.625	20260131	0.1259
US TREASURY	1.625	20260215	0.2481
US TREASURY	6.000	20260215	0.0364
US TREASURY	0.500	20260228	0.2683
US TREASURY	2.500	20260228	0.1314
US TREASURY	0.750	20260331	0.2727
US TREASURY	2.250	20260331	0.1290
US TREASURY	0.750	20260430	0.2723

## INDEX CONSTITUENTS (CONTINUED)

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.375	20260430	0.0970
US TREASURY	1.625	20260515	0.2544
US TREASURY	2.125	20260531	0.1204
US TREASURY	1.875	20260630	0.1149
US TREASURY	1.875	20260731	0.1165
US TREASURY	1.500	20260815	0.2594
US TREASURY	1.375	20260831	0.1095
US TREASURY	1.625	20260930	0.0900
US TREASURY	1.625	20261031	0.1084
US TREASURY	2.000	20261115	0.2462
US TREASURY	1.625	20261130	0.1029
US TREASURY	1.750	20261231	0.1091
US TREASURY	1.500	20270131	0.0999
US TREASURY	2.250	20270215	0.2275
US TREASURY	1.125	20270228	0.0621
US TREASURY	0.625	20270331	0.0987
US TREASURY	0.500	20270430	0.1417
US TREASURY	2.375	20270515	0.2721
US TREASURY	0.500	20270531	0.1464
US TREASURY	0.500	20270630	0.1653
US TREASURY	0.375	20270731	0.1866
US TREASURY	2.250	20270815	0.2248
US TREASURY	0.500	20270831	0.1729
US TREASURY	0.375	20270930	0.2061
US TREASURY	0.500	20271031	0.2101
US TREASURY	2.250	20271115	0.2295
US TREASURY	6.125	20271115	0.0461
US TREASURY	0.625	20271130	0.2248
US TREASURY	0.625	20271231	0.2539
US TREASURY	0.750	20280131	0.2696
US TREASURY	2.750	20280215	0.3082
US TREASURY	1.125	20280229	0.2764
US TREASURY	1.250	20280331	0.2776
US TREASURY	1.250	20280430	0.2774
US TREASURY	2.875	20280515	0.3243
US TREASURY	2.875	20280815	0.3301
US TREASURY	5.500	20280815	0.0333
US TREASURY	3.125	20281115	0.3219
US TREASURY	5.250	20281115	0.0452
US TREASURY	2.625	20290215	0.3101
US TREASURY	2.375	20290515	0.2482
US TREASURY	1.625	20290815	0.2078

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.750	20291115	0.1557
US TREASURY	1.500	20300215	0.2683
US TREASURY	0.625	20300515	0.3350
US TREASURY	6.250	20300515	0.0443
US TREASURY	0.625	20300815	0.4407
US TREASURY	0.875	20301115	0.4906
US TREASURY	1.125	20310215	0.4967
US TREASURY	5.375	20310215	0.0499
US TREASURY	1.625	20310515	0.1837
US TREASURY	4.500	20360215	0.0507
US TREASURY	5.000	20370515	0.0410
US TREASURY	4.375	20380215	0.0409
US TREASURY	4.500	20380515	0.0466
US TREASURY	3.500	20390215	0.0433
US TREASURY	4.250	20390515	0.0694
US TREASURY	4.500	20390815	0.0770
US TREASURY	4.375	20391115	0.0811
US TREASURY	4.625	20400215	0.0850
US TREASURY	1.125	20400515	0.1602
US TREASURY	4.375	20400515	0.0794
US TREASURY	1.125	20400815	0.1979
US TREASURY	3.875	20400815	0.0748
US TREASURY	1.375	20401115	0.2645
US TREASURY	4.250	20401115	0.0773
US TREASURY	1.875	20410215	0.3200
US TREASURY	4.750	20410215	0.0879
US TREASURY	4.375	20410515	0.0771
US TREASURY	3.750	20410815	0.0726
US TREASURY	3.125	20411115	0.0694
US TREASURY	3.125	20420215	0.0740
US TREASURY	3.000	20420515	0.0670
US TREASURY	2.750	20420815	0.0758
US TREASURY	2.750	20421115	0.1103
US TREASURY	3.125	20430215	0.1014
US TREASURY	2.875	20430515	0.1528
US TREASURY	3.625	20430815	0.1228
US TREASURY	3.750	20431115	0.1273
US TREASURY	3.625	20440215	0.1444
US TREASURY	3.375	20440515	0.1382
US TREASURY	3.125	20440815	0.1583
US TREASURY	3.000	20441115	0.1393
US TREASURY	2.500	20450215	0.1625

**INDEX CONSTITUENTS (CONTINUED)**

June 2021 Index Profile - Index data as of May 31, 2021

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.000	20450515	0.1058
US TREASURY	2.875	20450815	0.1343
US TREASURY	3.000	20451115	0.0666
US TREASURY	2.500	20460215	0.1452
US TREASURY	2.500	20460515	0.1452
US TREASURY	2.250	20460815	0.1516
US TREASURY	2.875	20461115	0.1357
US TREASURY	3.000	20470215	0.1576
US TREASURY	3.000	20470515	0.1165
US TREASURY	2.750	20470815	0.1617
US TREASURY	2.750	20471115	0.1673
US TREASURY	3.000	20480215	0.1998
US TREASURY	3.125	20480515	0.2142
US TREASURY	3.000	20480815	0.2337
US TREASURY	3.375	20481115	0.2475
US TREASURY	3.000	20490215	0.2506
US TREASURY	2.875	20490515	0.2436
US TREASURY	2.250	20490815	0.2194
US TREASURY	2.375	20491115	0.1907
US TREASURY	2.000	20500215	0.2186
US TREASURY	1.250	20500515	0.2086
US TREASURY	1.375	20500815	0.2443
US TREASURY	1.625	20501115	0.2580
US TREASURY	1.875	20510215	0.3074
US TREASURY	2.375	20510515	0.1233

Sources: FTSE Russell and Refinitiv



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