



FTSE MPF World Government Bond Index

INDEX CONSTITUENTS

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	3.250	20250421	0.0587
AUSTRALIA GOVT BND	0.250	20251121	0.0521
AUSTRALIA GOVT BND	4.250	20260421	0.0564
AUSTRALIA GOVT BND	0.500	20260921	0.0656
AUSTRALIA GOVT BND	4.750	20270421	0.0637
AUSTRALIA GOVT BND	2.750	20271121	0.0502
AUSTRALIA GOVT BND	2.250	20280521	0.0448
AUSTRALIA GOVT BND	2.750	20281121	0.0411
AUSTRALIA GOVT BND	3.250	20290421	0.0571
AUSTRALIA GOVT BND	2.750	20291121	0.0502
AUSTRALIA GOVT BND	2.500	20300521	0.0605
AUSTRALIA GOVT BND	1.000	20301221	0.0489
AUSTRALIA GOVT BND	1.500	20310621	0.0574
AUSTRALIA GOVT BND	1.000	20311121	0.0695
AUSTRALIA GOVT BND	1.250	20320521	0.0673
AUSTRALIA GOVT BND	1.750	20321121	0.0623
AUSTRALIA GOVT BND	4.500	20330421	0.0713
AUSTRALIA GOVT BND	3.000	20331121	0.0595
AUSTRALIA GOVT BND	3.750	20340521	0.0555
AUSTRALIA GOVT BND	3.500	20341221	0.0492
AUSTRALIA GOVT BND	2.750	20350621	0.0397
AUSTRALIA GOVT BND	3.750	20370421	0.0371
AUSTRALIA GOVT BND	3.250	20390621	0.0255
AUSTRALIA GOVT BND	2.750	20410521	0.0323
AUSTRALIA GOVT BND	3.000	20470321	0.0312
AUSTRALIA GOVT BND	1.750	20510621	0.0317
AUSTRALIA GOVT BND	4.750	20540621	0.0236
AUSTRIA GOVT BUND	0.000	20250420	0.0396
AUSTRIA GOVT BUND	1.200	20251020	0.0580
AUSTRIA GOVT BUND	4.850	20260315	0.0487
AUSTRIA GOVT BUND	2.000	20260715	0.0220
AUSTRIA GOVT BUND	0.750	20261020	0.0671
AUSTRIA GOVT BUND	0.500	20270420	0.0619
AUSTRIA GOVT BUND	6.250	20270715	0.0493
AUSTRIA GOVT BUND	0.750	20280220	0.0541
AUSTRIA GOVT BUND	0.000	20281020	0.0458
AUSTRIA GOVT BUND	0.500	20290220	0.0571
AUSTRIA GOVT BUND	2.900	20290523	0.0200
AUSTRIA GOVT BUND	0.000	20300220	0.0537
AUSTRIA GOVT BUND	3.450	20301020	0.0281
AUSTRIA GOVT BUND	0.000	20310220	0.0579
AUSTRIA GOVT BUND	0.900	20320220	0.0504

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Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.900	20330220	0.0753
AUSTRIA GOVT BUND	2.900	20340220	0.0293
AUSTRIA GOVT BUND	2.400	20340523	0.0414
AUSTRIA GOVT BUND	0.250	20361020	0.0268
AUSTRIA GOVT BUND	4.150	20370315	0.0777
AUSTRIA GOVT BUND	0.000	20401020	0.0171
AUSTRIA GOVT BUND	3.150	20440620	0.0402
AUSTRIA GOVT BUND	1.500	20470220	0.0348
AUSTRIA GOVT BUND	1.850	20490523	0.0238
AUSTRIA GOVT BUND	0.750	20510320	0.0256
AUSTRIA GOVT BUND	3.150	20531020	0.0209
AUSTRIA GOVT BUND	3.800	20620126	0.0232
AUSTRIA GOVT BUND	0.700	20710420	0.0087
AUSTRIA GOVT BUND	1.500	20861102	0.0074
AUSTRIA GOVT BUND	2.100	21170920	0.0214
AUSTRIA GOVT BUND	0.850	21200630	0.0109
BELGIUM GOVT OLO #31	5.500	20280328	0.1038
BELGIUM GOVT OLO #44	5.000	20350328	0.1101
BELGIUM GOVT OLO #60	4.250	20410328	0.0905
BELGIUM GOVT OLO #64	4.500	20260328	0.0553
BELGIUM GOVT OLO #66	4.000	20320328	0.0464
BELGIUM GOVT OLO #71	3.750	20450622	0.0498
BELGIUM GOVT OLO #73	3.000	20340622	0.0457
BELGIUM GOVT OLO #74	0.800	20250622	0.1000
BELGIUM GOVT OLO #75	1.000	20310622	0.0730
BELGIUM GOVT OLO #76	1.900	20380622	0.0363
BELGIUM GOVT OLO #77	1.000	20260622	0.0735
BELGIUM GOVT OLO #78	1.600	20470622	0.0373
BELGIUM GOVT OLO #80	2.150	20660622	0.0310
BELGIUM GOVT OLO #81	0.800	20270622	0.0731
BELGIUM GOVT OLO #83	2.250	20570622	0.0268
BELGIUM GOVT OLO #84	1.450	20370622	0.0276
BELGIUM GOVT OLO #87	0.900	20290622	0.0800
BELGIUM GOVT OLO #99	3.450	20430622	0.0206
CANADA GOVT BND	1.500	20250401	0.0360
CANADA GOVT BND	3.750	20250501	0.0476
CANADA GOVT BND	2.250	20250601	0.0348
CANADA GOVT BND	3.500	20250801	0.0586
CANADA GOVT BND	3.000	20251001	0.0309
CANADA GOVT BND	4.500	20251101	0.0625
CANADA GOVT BND	4.500	20260201	0.0722
CANADA GOVT BND	0.250	20260301	0.0516

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April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	3.000	20260401	0.0308
CANADA GOVT BND	4.000	20260501	0.0607
CANADA GOVT BND	1.500	20260601	0.0234
CANADA GOVT BND	1.000	20260901	0.0509
CANADA GOVT BND	1.250	20270301	0.0470
CANADA GOVT BND	1.000	20270601	0.0240
CANADA GOVT BND	2.750	20270901	0.0483
CANADA GOVT BND	3.500	20280301	0.0465
CANADA GOVT BND	2.000	20280601	0.0202
CANADA GOVT BND	3.250	20280901	0.0614
CANADA GOVT BND	4.000	20290301	0.0857
CANADA GOVT BND	2.250	20290601	0.0177
CANADA GOVT BND	5.750	20290601	0.0271
CANADA GOVT BND	1.250	20300601	0.0886
CANADA GOVT BND	0.500	20301201	0.0723
CANADA GOVT BND	1.500	20310601	0.1000
CANADA GOVT BND	1.500	20311201	0.0837
CANADA GOVT BND	2.000	20320601	0.0671
CANADA GOVT BND	2.500	20321201	0.0609
CANADA GOVT BND	2.750	20330601	0.0561
CANADA GOVT BND	5.750	20330601	0.0314
CANADA GOVT BND	3.250	20331201	0.0646
CANADA GOVT BND	3.000	20340601	0.0420
CANADA GOVT BND	5.000	20370601	0.0188
CANADA GOVT BND	4.000	20410601	0.0267
CANADA GOVT BND	3.500	20451201	0.0323
CANADA GOVT BND	2.750	20481201	0.0300
CANADA GOVT BND	2.000	20511201	0.0948
CANADA GOVT BND	1.750	20531201	0.0681
CANADA GOVT BND	2.750	20551201	0.0464
CANADA GOVT BND	2.750	20641201	0.0180
CANADA GOVT DEB	2.250	20291201	0.0147
CANADA GOVT DEB	3.500	20340301	0.0125
CANADA GOVT NT	0.500	20250901	0.0819
CHINA GOVT BND	1.990	20250409	0.1630
CHINA GOVT BND	2.240	20250525	0.0995
CHINA GOVT BND	3.610	20250607	0.0627
CHINA GOVT BND	2.000	20250615	0.1384
CHINA GOVT BND	2.180	20250825	0.1169
CHINA GOVT BND	3.600	20250906	0.0604
CHINA GOVT BND	2.220	20250925	0.1737
CHINA GOVT BND	2.990	20251015	0.0519

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	3.020	20251022	0.1682
CHINA GOVT BND	2.280	20251125	0.1045
CHINA GOVT BND	3.220	20251206	0.1037
CHINA GOVT BND	2.330	20251215	0.1537
CHINA GOVT BND	2.460	20260215	0.1293
CHINA GOVT BND	3.030	20260311	0.1398
CHINA GOVT BND	1.990	20260315	0.0519
CHINA GOVT BND	2.900	20260505	0.0544
CHINA GOVT BND	2.300	20260515	0.1314
CHINA GOVT BND	3.250	20260606	0.1430
CHINA GOVT BND	2.740	20260804	0.0505
CHINA GOVT BND	2.690	20260812	0.1553
CHINA GOVT BND	2.180	20260815	0.1504
CHINA GOVT BND	2.390	20261115	0.1629
CHINA GOVT BND	3.120	20261205	0.1257
CHINA GOVT BND	2.370	20270120	0.1024
CHINA GOVT BND	2.040	20270225	0.0999
CHINA GOVT BND	2.480	20270415	0.0913
CHINA GOVT BND	3.520	20270504	0.0562
CHINA GOVT BND	2.850	20270604	0.1684
CHINA GOVT BND	2.500	20270725	0.1271
CHINA GOVT BND	3.590	20270803	0.0575
CHINA GOVT BND	2.440	20271015	0.0961
CHINA GOVT BND	3.280	20271203	0.1620
CHINA GOVT BND	2.640	20280115	0.1192
CHINA GOVT BND	2.620	20280415	0.1292
CHINA GOVT BND	3.010	20280513	0.1495
CHINA GOVT BND	3.690	20280517	0.0645
CHINA GOVT BND	2.400	20280715	0.1419
CHINA GOVT BND	3.540	20280816	0.0644
CHINA GOVT BND	2.480	20280925	0.0571
CHINA GOVT BND	2.910	20281014	0.1430
CHINA GOVT BND	2.550	20281015	0.1717
CHINA GOVT BND	3.250	20281122	0.0936
CHINA GOVT BND	2.370	20290115	0.1495
CHINA GOVT BND	2.800	20290324	0.1055
CHINA GOVT BND	3.290	20290523	0.1442
CHINA GOVT BND	2.750	20290615	0.1118
CHINA GOVT BND	2.620	20290925	0.1090
CHINA GOVT BND	3.130	20291121	0.1248
CHINA GOVT BND	2.790	20291215	0.1166
CHINA GOVT BND	2.800	20300325	0.1276

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.680	20300521	0.1689
CHINA GOVT BND	2.620	20300625	0.1390
CHINA GOVT BND	2.600	20300915	0.1619
CHINA GOVT BND	3.270	20301119	0.1779
CHINA GOVT BND	2.540	20301225	0.1465
CHINA GOVT BND	2.280	20310325	0.0464
CHINA GOVT BND	3.020	20310527	0.1627
CHINA GOVT BND	2.890	20311118	0.0931
CHINA GOVT BND	2.750	20320217	0.1089
CHINA GOVT BND	2.760	20320515	0.0999
CHINA GOVT BND	2.690	20320815	0.1174
CHINA GOVT BND	2.600	20320901	0.0986
CHINA GOVT BND	2.800	20321115	0.1067
CHINA GOVT BND	2.880	20330225	0.1202
CHINA GOVT BND	2.670	20330525	0.1259
CHINA GOVT BND	2.520	20330825	0.1582
CHINA GOVT BND	2.670	20331125	0.1683
CHINA GOVT BND	2.350	20340225	0.1069
CHINA GOVT BND	4.080	20481022	0.1242
CHINA GOVT BND	3.860	20490722	0.1323
CHINA GOVT BND	3.390	20500316	0.1457
CHINA GOVT BND	3.810	20500914	0.1658
CHINA GOVT BND	3.720	20510412	0.0958
CHINA GOVT BND	3.530	20511018	0.0794
CHINA GOVT BND	3.320	20520415	0.0836
CHINA GOVT BND	3.120	20521025	0.0693
CHINA GOVT BND	3.190	20530415	0.0771
CHINA GOVT BND	3.000	20531015	0.0834
DENMARK GOVT	1.750	20251115	0.0424
DENMARK GOVT	0.500	20271115	0.0348
DENMARK GOVT	0.500	20291115	0.0295
DENMARK GOVT	0.000	20311115	0.0322
DENMARK GOVT	2.250	20331115	0.0281
DENMARK GOVT	4.500	20391115	0.0802
DENMARK GOVT	0.250	20521115	0.0210
FINLAND GOVT BND	4.000	20250704	0.0297
FINLAND GOVT BND	0.875	20250915	0.0225
FINLAND GOVT BND	0.500	20260415	0.0298
FINLAND GOVT BND	0.000	20260915	0.0169
FINLAND GOVT BND	1.375	20270415	0.0191
FINLAND GOVT BND	0.500	20270915	0.0285
FINLAND GOVT BND	2.750	20280704	0.0245

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	0.500	20280915	0.0315
FINLAND GOVT BND	2.875	20290415	0.0199
FINLAND GOVT BND	0.500	20290915	0.0271
FINLAND GOVT BND	0.000	20300915	0.0227
FINLAND GOVT BND	0.750	20310415	0.0197
FINLAND GOVT BND	0.125	20310915	0.0243
FINLAND GOVT BND	1.500	20320915	0.0247
FINLAND GOVT BND	3.000	20330915	0.0371
FINLAND GOVT BND	1.125	20340415	0.0192
FINLAND GOVT BND	0.125	20360415	0.0168
FINLAND GOVT BND	2.750	20380415	0.0178
FINLAND GOVT BND	0.250	20400915	0.0117
FINLAND GOVT BND	2.625	20420704	0.0241
FINLAND GOVT BND	0.500	20430415	0.0137
FINLAND GOVT BND	1.375	20470415	0.0203
FINLAND GOVT BND	0.125	20520415	0.0102
FINLAND GOVT BND	2.950	20550415	0.0136
FRANCE GOVT OAT	0.500	20250525	0.1844
FRANCE GOVT OAT	6.000	20251025	0.1451
FRANCE GOVT OAT	1.000	20251125	0.1660
FRANCE GOVT OAT	0.000	20260225	0.1955
FRANCE GOVT OAT	3.500	20260425	0.2092
FRANCE GOVT OAT	0.500	20260525	0.2213
FRANCE GOVT OAT	2.500	20260924	0.2170
FRANCE GOVT OAT	0.250	20261125	0.1678
FRANCE GOVT OAT	0.000	20270225	0.1736
FRANCE GOVT OAT	1.000	20270525	0.1802
FRANCE GOVT OAT	2.500	20270924	0.0709
FRANCE GOVT OAT	2.750	20271025	0.2668
FRANCE GOVT OAT	0.750	20280225	0.2091
FRANCE GOVT OAT	0.750	20280525	0.2674
FRANCE GOVT OAT	0.750	20281125	0.2470
FRANCE GOVT OAT	2.750	20290225	0.2145
FRANCE GOVT OAT	5.500	20290425	0.2124
FRANCE GOVT OAT	0.500	20290525	0.2406
FRANCE GOVT OAT	0.000	20291125	0.1861
FRANCE GOVT OAT	2.500	20300525	0.2870
FRANCE GOVT OAT	0.000	20301125	0.2183
FRANCE GOVT OAT	1.500	20310525	0.2746
FRANCE GOVT OAT	0.000	20311125	0.2090
FRANCE GOVT OAT	0.000	20320525	0.1357
FRANCE GOVT OAT	5.750	20321025	0.1992

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	2.000	20321125	0.2004
FRANCE GOVT OAT	3.000	20330525	0.1789
FRANCE GOVT OAT	3.500	20331125	0.1701
FRANCE GOVT OAT	1.250	20340525	0.1965
FRANCE GOVT OAT	4.750	20350425	0.1604
FRANCE GOVT OAT	1.250	20360525	0.1792
FRANCE GOVT OAT	1.250	20380525	0.0909
FRANCE GOVT OAT	4.000	20381025	0.1360
FRANCE GOVT OAT	1.750	20390625	0.1280
FRANCE GOVT OAT	0.500	20400525	0.0859
FRANCE GOVT OAT	4.500	20410425	0.2137
FRANCE GOVT OAT	2.500	20430525	0.0649
FRANCE GOVT OAT	0.500	20440625	0.0619
FRANCE GOVT OAT	3.250	20450525	0.1489
FRANCE GOVT OAT	2.000	20480525	0.1133
FRANCE GOVT OAT	3.000	20490625	0.0358
FRANCE GOVT OAT	1.500	20500525	0.1072
FRANCE GOVT OAT	0.750	20520525	0.0848
FRANCE GOVT OAT	0.750	20530525	0.0768
FRANCE GOVT OAT	3.000	20540525	0.1144
FRANCE GOVT OAT	4.000	20550425	0.1072
FRANCE GOVT OAT	3.250	20550525	0.0368
FRANCE GOVT OAT	4.000	20600425	0.1082
FRANCE GOVT OAT	1.750	20660525	0.0532
FRANCE GOVT OAT	0.500	20720525	0.0238
GERMANY GOVT BOBL	0.000	20250411	0.1008
GERMANY GOVT BOBL	0.000	20251010	0.1192
GERMANY GOVT BOBL	0.000	20251010	0.0325
GERMANY GOVT BOBL	0.000	20260410	0.1201
GERMANY GOVT BOBL	0.000	20261009	0.1019
GERMANY GOVT BOBL	0.000	20270416	0.0925
GERMANY GOVT BOBL	1.300	20271015	0.1316
GERMANY GOVT BOBL	1.300	20271015	0.0395
GERMANY GOVT BOBL	2.200	20280413	0.1155
GERMANY GOVT BOBL	2.400	20281019	0.1365
GERMANY GOVT BOBL	2.100	20290412	0.0540
GERMANY GOVT BUND	1.000	20250815	0.1352
GERMANY GOVT BUND	0.500	20260215	0.1455
GERMANY GOVT BUND	0.000	20260815	0.1384
GERMANY GOVT BUND	0.250	20270215	0.1296
GERMANY GOVT BUND	6.500	20270704	0.0729
GERMANY GOVT BUND	0.500	20270815	0.1386

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Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.000	20271115	0.0914
GERMANY GOVT BUND	5.625	20280104	0.0867
GERMANY GOVT BUND	0.500	20280215	0.1204
GERMANY GOVT BUND	4.750	20280704	0.0703
GERMANY GOVT BUND	0.250	20280815	0.1184
GERMANY GOVT BUND	0.000	20281115	0.1102
GERMANY GOVT BUND	0.250	20290215	0.1213
GERMANY GOVT BUND	0.000	20290815	0.1186
GERMANY GOVT BUND	2.100	20291115	0.1176
GERMANY GOVT BUND	6.250	20300104	0.0652
GERMANY GOVT BUND	0.000	20300215	0.1114
GERMANY GOVT BUND	0.000	20300815	0.1319
GERMANY GOVT BUND	0.000	20300815	0.0374
GERMANY GOVT BUND	2.400	20301115	0.0743
GERMANY GOVT BUND	5.500	20310104	0.1181
GERMANY GOVT BUND	0.000	20310215	0.1091
GERMANY GOVT BUND	0.000	20310815	0.1234
GERMANY GOVT BUND	0.000	20310815	0.0347
GERMANY GOVT BUND	0.000	20320215	0.1181
GERMANY GOVT BUND	1.700	20320815	0.1231
GERMANY GOVT BUND	2.300	20330215	0.1744
GERMANY GOVT BUND	2.300	20330215	0.0285
GERMANY GOVT BUND	2.600	20330815	0.1445
GERMANY GOVT BUND	2.200	20340215	0.0835
GERMANY GOVT BUND	4.750	20340704	0.1393
GERMANY GOVT BUND	0.000	20350515	0.0832
GERMANY GOVT BUND	0.000	20360515	0.0878
GERMANY GOVT BUND	4.000	20370104	0.1515
GERMANY GOVT BUND	1.000	20380515	0.0902
GERMANY GOVT BUND	4.250	20390704	0.1097
GERMANY GOVT BUND	4.750	20400704	0.1304
GERMANY GOVT BUND	3.250	20420704	0.1030
GERMANY GOVT BUND	2.500	20440704	0.1457
GERMANY GOVT BUND	2.500	20460815	0.1491
GERMANY GOVT BUND	1.250	20480815	0.1342
GERMANY GOVT BUND	0.000	20500815	0.0955
GERMANY GOVT BUND	0.000	20500815	0.0267
GERMANY GOVT BUND	0.000	20520815	0.0727
GERMANY GOVT BUND	1.800	20530815	0.1113
GERMANY GOVT BUND	1.800	20530815	0.0259
GERMANY GOVT BUND	2.500	20540815	0.0528
GERMANY GOVT SCHATZE	2.800	20250612	0.0810

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT SCHATZE	3.100	20250918	0.0787
GERMANY GOVT SCHATZE	3.100	20251212	0.0875
GERMANY GOVT SCHATZE	2.500	20260319	0.0655
IRELAND GOVT BND	1.000	20260515	0.0512
IRELAND GOVT BND	0.200	20270515	0.0326
IRELAND GOVT BND	0.900	20280515	0.0362
IRELAND GOVT BND	1.100	20290515	0.0435
IRELAND GOVT BND	2.400	20300515	0.0431
IRELAND GOVT BND	0.200	20301018	0.0315
IRELAND GOVT BND	1.350	20310318	0.0287
IRELAND GOVT BND	0.000	20311018	0.0343
IRELAND GOVT BND	0.350	20321018	0.0196
IRELAND GOVT BND	1.300	20330515	0.0221
IRELAND GOVT BND	2.600	20341018	0.0157
IRELAND GOVT BND	0.400	20350515	0.0190
IRELAND GOVT BND	1.700	20370515	0.0308
IRELAND GOVT BND	0.550	20410422	0.0128
IRELAND GOVT BND	3.000	20431018	0.0185
IRELAND GOVT BND	2.000	20450218	0.0427
IRELAND GOVT BND	1.500	20500515	0.0309
ISRAEL GOVT BND	1.750	20250831	0.0267
ISRAEL GOVT BND	6.250	20261030	0.0184
ISRAEL GOVT BND	2.000	20270331	0.0279
ISRAEL GOVT BND	1.000	20300331	0.0361
ISRAEL GOVT BND	5.500	20420131	0.0244
ISRAEL GOVT BND	3.750	20470331	0.0246
ITALY GOVT BND	1.500	20250601	0.0953
ITALY GOVT BND	2.500	20251115	0.0874
ITALY GOVT BND	2.000	20251201	0.0913
ITALY GOVT BND	4.500	20260301	0.1092
ITALY GOVT BND	1.600	20260601	0.1000
ITALY GOVT BND	2.100	20260715	0.0791
ITALY GOVT BND	7.250	20261101	0.0637
ITALY GOVT BND	1.250	20261201	0.0885
ITALY GOVT BND	2.200	20270601	0.0883
ITALY GOVT BND	2.050	20270801	0.0844
ITALY GOVT BND	6.500	20271101	0.1436
ITALY GOVT BND	2.000	20280201	0.1051
ITALY GOVT BND	4.750	20280901	0.1288
ITALY GOVT BND	2.800	20281201	0.1008
ITALY GOVT BND	3.000	20290801	0.1036
ITALY GOVT BND	5.250	20291101	0.1572

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	3.500	20300301	0.1346
ITALY GOVT BND	6.000	20310501	0.1744
ITALY GOVT BND	1.650	20320301	0.1095
ITALY GOVT BND	5.750	20330201	0.1451
ITALY GOVT BND	2.450	20330901	0.0822
ITALY GOVT BND	5.000	20340801	0.1405
ITALY GOVT BND	3.350	20350301	0.0783
ITALY GOVT BND	2.250	20360901	0.0662
ITALY GOVT BND	4.000	20370201	0.1487
ITALY GOVT BND	2.950	20380901	0.0609
ITALY GOVT BND	5.000	20390801	0.1357
ITALY GOVT BND	3.100	20400301	0.0580
ITALY GOVT BND	5.000	20400901	0.1187
ITALY GOVT BND	4.750	20440901	0.0968
ITALY GOVT BND	3.250	20460901	0.0719
ITALY GOVT BND	2.700	20470301	0.0682
ITALY GOVT BND	3.450	20480301	0.0758
ITALY GOVT BND	3.850	20490901	0.0683
ITALY GOVT BND	2.450	20500901	0.0567
ITALY GOVT BND	2.800	20670301	0.0331
JGB #1 40YRS BND	2.400	20480320	0.0235
JGB #10 40YRS BND	0.900	20570320	0.0504
JGB #100 20YRS BND	2.200	20280320	0.0477
JGB #101 20YRS BND	2.400	20280320	0.0221
JGB #102 20YRS BND	2.400	20280620	0.0331
JGB #103 20YRS BND	2.300	20280620	0.0229
JGB #104 20YRS BND	2.100	20280620	0.0199
JGB #105 20YRS BND	2.100	20280920	0.0352
JGB #106 20YRS BND	2.200	20280920	0.0190
JGB #107 20YRS BND	2.100	20281220	0.0227
JGB #108 20YRS BND	1.900	20281220	0.0297
JGB #109 20YRS BND	1.900	20290320	0.0290
JGB #11 30YRS BND	1.700	20330620	0.0167
JGB #11 40YRS BND	0.800	20580320	0.0467
JGB #110 20YRS BND	2.100	20290320	0.0396
JGB #111 20YRS BND	2.200	20290620	0.0251
JGB #112 20YRS BND	2.100	20290620	0.0430
JGB #113 20YRS BND	2.100	20290920	0.0385
JGB #114 20YRS BND	2.100	20291220	0.0304
JGB #115 20YRS BND	2.200	20291220	0.0201
JGB #116 20YRS BND	2.200	20300320	0.0280
JGB #117 20YRS BND	2.100	20300320	0.0437

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #118 20YRS BND	2.000	20300620	0.0277
JGB #119 20YRS BND	1.800	20300620	0.0219
JGB #12 30YRS BND	2.100	20330920	0.0142
JGB #12 40YRS BND	0.500	20590320	0.0499
JGB #120 20YRS BND	1.600	20300620	0.0265
JGB #121 20YRS BND	1.900	20300920	0.0351
JGB #122 20YRS BND	1.800	20300920	0.0201
JGB #123 20YRS BND	2.100	20301220	0.0622
JGB #124 20YRS BND	2.000	20301220	0.0265
JGB #125 20YRS BND	2.200	20310320	0.0369
JGB #126 20YRS BND	2.000	20310320	0.0292
JGB #127 20YRS BND	1.900	20310320	0.0237
JGB #128 20YRS BND	1.900	20310620	0.0438
JGB #129 20YRS BND	1.800	20310620	0.0197
JGB #13 30YRS BND	2.000	20331220	0.0226
JGB #130 20YRS BND	1.800	20310920	0.0531
JGB #131 20YRS BND	1.700	20310920	0.0279
JGB #132 20YRS BND	1.700	20311220	0.0383
JGB #133 20YRS BND	1.800	20311220	0.0476
JGB #134 20YRS BND	1.800	20320320	0.0429
JGB #135 20YRS BND	1.700	20320320	0.0234
JGB #136 20YRS BND	1.600	20320320	0.0248
JGB #137 20YRS BND	1.700	20320620	0.0220
JGB #138 20YRS BND	1.500	20320620	0.0228
JGB #139 20YRS BND	1.600	20320620	0.0271
JGB #14 30YRS BND	2.400	20340320	0.0278
JGB #140 20YRS BND	1.700	20320920	0.0718
JGB #141 20YRS BND	1.700	20321220	0.0523
JGB #142 20YRS BND	1.800	20321220	0.0248
JGB #143 20YRS BND	1.600	20330320	0.0344
JGB #144 20YRS BND	1.500	20330320	0.0223
JGB #145 20YRS BND	1.700	20330620	0.0459
JGB #146 20YRS BND	1.700	20330920	0.0471
JGB #147 20YRS BND	1.600	20331220	0.0461
JGB #148 20YRS BND	1.500	20340320	0.0578
JGB #149 20YRS BND	1.500	20340620	0.0566
JGB #15 30YRS BND	2.500	20340620	0.0367
JGB #150 20YRS BND	1.400	20340920	0.0672
JGB #151 20YRS BND	1.200	20341220	0.0592
JGB #152 20YRS BND	1.200	20350320	0.0611
JGB #153 20YRS BND	1.300	20350620	0.0524
JGB #154 20YRS BND	1.200	20350920	0.0601

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #155 20YRS BND	1.000	20351220	0.0639
JGB #156 20YRS BND	0.400	20360320	0.0409
JGB #157 20YRS BND	0.200	20360620	0.0433
JGB #158 20YRS BND	0.500	20360920	0.0611
JGB #159 20YRS BND	0.600	20361220	0.0573
JGB #16 30YRS BND	2.500	20340920	0.0247
JGB #160 20YRS BND	0.700	20370320	0.0562
JGB #161 20YRS BND	0.600	20370620	0.0477
JGB #162 20YRS BND	0.600	20370920	0.0625
JGB #163 20YRS BND	0.600	20371220	0.0560
JGB #164 20YRS BND	0.500	20380320	0.0632
JGB #165 20YRS BND	0.500	20380620	0.0726
JGB #166 20YRS BND	0.700	20380920	0.0561
JGB #167 20YRS BND	0.500	20381220	0.0622
JGB #169 20YRS BND	0.300	20390620	0.0658
JGB #17 30YRS BND	2.400	20341220	0.0260
JGB #170 20YRS BND	0.300	20390920	0.0545
JGB #171 20YRS BND	0.300	20391220	0.0717
JGB #18 30YRS BND	2.300	20350320	0.0354
JGB #19 30YRS BND	2.300	20350620	0.0243
JGB #2 40YRS BND	2.200	20490320	0.0416
JGB #20 30YRS BND	2.500	20350920	0.0253
JGB #21 30YRS BND	2.300	20351220	0.0280
JGB #22 30YRS BND	2.500	20360320	0.0356
JGB #23 30YRS BND	2.500	20360620	0.0348
JGB #24 30YRS BND	2.500	20360920	0.0227
JGB #25 30YRS BND	2.300	20361220	0.0293
JGB #26 30YRS BND	2.400	20370320	0.0594
JGB #27 30YRS BND	2.500	20370920	0.0526
JGB #28 30YRS BND	2.500	20380320	0.0738
JGB #29 30YRS BND	2.400	20380920	0.0686
JGB #3 40YRS BND	2.200	20500320	0.0372
JGB #30 30YRS BND	2.300	20390320	0.0825
JGB #31 30YRS BND	2.200	20390920	0.0740
JGB #32 30YRS BND	2.300	20400320	0.0908
JGB #33 30YRS BND	2.000	20400920	0.1000
JGB #339 10YRS BND	0.400	20250620	0.0281
JGB #34 30YRS BND	2.200	20410320	0.0914
JGB #340 10YRS BND	0.400	20250920	0.0241
JGB #341 10YRS BND	0.300	20251220	0.0227
JGB #342 10YRS BND	0.100	20260320	0.0247
JGB #343 10YRS BND	0.100	20260620	0.0218

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #344 10YRS BND	0.100	20260920	0.0328
JGB #345 10YRS BND	0.100	20261220	0.0340
JGB #346 10YRS BND	0.100	20270320	0.0332
JGB #347 10YRS BND	0.100	20270620	0.0293
JGB #348 10YRS BND	0.100	20270920	0.0362
JGB #349 10YRS BND	0.100	20271220	0.0354
JGB #35 30YRS BND	2.000	20410920	0.1017
JGB #350 10YRS BND	0.100	20280320	0.0400
JGB #351 10YRS BND	0.100	20280620	0.0298
JGB #352 10YRS BND	0.100	20280920	0.0267
JGB #353 10YRS BND	0.100	20281220	0.0231
JGB #355 10YRS BND	0.100	20290620	0.0193
JGB #356 10YRS BND	0.100	20290920	0.0218
JGB #357 10YRS BND	0.100	20291220	0.0196
JGB #358 10YRS BND	0.100	20300320	0.0272
JGB #36 30YRS BND	2.000	20420320	0.0948
JGB #363 10YRS BND	0.100	20310620	0.0423
JGB #37 30YRS BND	1.900	20420920	0.1145
JGB #38 30YRS BND	1.800	20430320	0.0637
JGB #39 30YRS BND	1.900	20430620	0.0560
JGB #4 40YRS BND	2.200	20510320	0.0539
JGB #40 30YRS BND	1.800	20430920	0.0422
JGB #41 30YRS BND	1.700	20431220	0.0420
JGB #42 30YRS BND	1.700	20440320	0.0494
JGB #43 30YRS BND	1.700	20440620	0.0347
JGB #44 30YRS BND	1.700	20440920	0.0385
JGB #45 30YRS BND	1.500	20441220	0.0269
JGB #46 30YRS BND	1.500	20450320	0.0447
JGB #47 30YRS BND	1.600	20450620	0.0232
JGB #48 30YRS BND	1.400	20450920	0.0186
JGB #49 30YRS BND	1.400	20451220	0.0249
JGB #5 40YRS BND	2.000	20520320	0.0550
JGB #50 30YRS BND	0.800	20460320	0.0362
JGB #51 30YRS BND	0.300	20460620	0.0289
JGB #52 30YRS BND	0.500	20460920	0.0389
JGB #53 30YRS BND	0.600	20461220	0.0302
JGB #54 30YRS BND	0.800	20470320	0.0307
JGB #55 30YRS BND	0.800	20470620	0.0324
JGB #56 30YRS BND	0.800	20470920	0.0353
JGB #57 30YRS BND	0.800	20471220	0.0387
JGB #58 30YRS BND	0.800	20480320	0.0363
JGB #59 30YRS BND	0.700	20480620	0.0496

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #6 40YRS BND	1.900	20530320	0.0373
JGB #60 30YRS BND	0.900	20480920	0.0284
JGB #61 30YRS BND	0.700	20481220	0.0383
JGB #62 30YRS BND	0.500	20490320	0.0376
JGB #63 30YRS BND	0.400	20490620	0.0378
JGB #64 30YRS BND	0.400	20490920	0.0355
JGB #65 30YRS BND	0.400	20491220	0.0479
JGB #66 30YRS BND	0.400	20500320	0.0440
JGB #7 30YRS BND	2.300	20320520	0.0170
JGB #7 40YRS BND	1.700	20540320	0.0315
JGB #78 20YRS BND	1.900	20250620	0.0169
JGB #8 30YRS BND	1.800	20321122	0.0171
JGB #8 40YRS BND	1.400	20550320	0.0286
JGB #81 20YRS BND	2.000	20250920	0.0180
JGB #82 20YRS BND	2.100	20250920	0.0158
JGB #83 20YRS BND	2.100	20251220	0.0172
JGB #84 20YRS BND	2.000	20251220	0.0241
JGB #85 20YRS BND	2.100	20260320	0.0237
JGB #86 20YRS BND	2.300	20260320	0.0181
JGB #87 20YRS BND	2.200	20260320	0.0172
JGB #88 20YRS BND	2.300	20260620	0.0283
JGB #89 20YRS BND	2.200	20260620	0.0147
JGB #9 40YRS BND	0.400	20560320	0.0460
JGB #90 20YRS BND	2.200	20260920	0.0313
JGB #92 20YRS BND	2.100	20261220	0.0443
JGB #93 20YRS BND	2.000	20270320	0.0206
JGB #94 20YRS BND	2.100	20270320	0.0354
JGB #95 20YRS BND	2.300	20270620	0.0278
JGB #96 20YRS BND	2.100	20270620	0.0169
JGB #97 20YRS BND	2.200	20270920	0.0251
JGB #98 20YRS BND	2.100	20270920	0.0214
JGB #99 20YRS BND	2.100	20271220	0.0547
MALAYSIA GOVT BND	3.955	20250915	0.0243
MALAYSIA GOVT BND	4.392	20260415	0.0078
MALAYSIA GOVT BND	3.900	20261130	0.0209
MALAYSIA GOVT BND	3.892	20270315	0.0038
MALAYSIA GOVT BND	3.502	20270531	0.0197
MALAYSIA GOVT BND	3.899	20271116	0.0223
MALAYSIA GOVT BND	3.733	20280615	0.0216
MALAYSIA GOVT BND	4.498	20300415	0.0261
MALAYSIA GOVT BND	4.232	20310630	0.0128
MALAYSIA GOVT BND	3.844	20330415	0.0126

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	4.254	20350531	0.0149
MALAYSIA GOVT BND	4.762	20370407	0.0254
MALAYSIA GOVT BND	4.935	20430930	0.0081
MALAYSIA GOVT BND	4.736	20460315	0.0109
MEXICO GOVT BONO	5.750	20260305	0.1031
MEXICO GOVT BONO	7.000	20260903	0.0442
MEXICO GOVT BONO	5.500	20270304	0.0828
MEXICO GOVT BONO	7.500	20270603	0.0862
MEXICO GOVT BONO	8.500	20290301	0.0351
MEXICO GOVT BONO	8.500	20290531	0.0744
MEXICO GOVT BONO	7.750	20310529	0.0988
MEXICO GOVT BONO	7.500	20330526	0.0655
MEXICO GOVT BONO	7.750	20341123	0.0326
MEXICO GOVT BONO	8.000	20350524	0.0055
MEXICO GOVT BONO	10.000	20361120	0.0204
MEXICO GOVT BONO	8.500	20381118	0.0525
MEXICO GOVT BONO	7.750	20421113	0.0750
MEXICO GOVT BONO	8.000	20471107	0.0586
MEXICO GOVT BONO	8.000	20530731	0.0504
NETHERLANDS GOVT DSL	0.250	20250715	0.0872
NETHERLANDS GOVT DSL	0.000	20260115	0.0638
NETHERLANDS GOVT DSL	0.500	20260715	0.0820
NETHERLANDS GOVT DSL	0.000	20270115	0.0664
NETHERLANDS GOVT DSL	0.750	20270715	0.0761
NETHERLANDS GOVT DSL	5.500	20280115	0.0658
NETHERLANDS GOVT DSL	0.750	20280715	0.0818
NETHERLANDS GOVT DSL	0.000	20290115	0.0506
NETHERLANDS GOVT DSL	0.250	20290715	0.0494
NETHERLANDS GOVT DSL	2.500	20300115	0.0557
NETHERLANDS GOVT DSL	0.000	20300715	0.0545
NETHERLANDS GOVT DSL	0.000	20310715	0.0571
NETHERLANDS GOVT DSL	0.500	20320715	0.0527
NETHERLANDS GOVT DSL	2.500	20330115	0.0705
NETHERLANDS GOVT DSL	2.500	20330715	0.0558
NETHERLANDS GOVT DSL	2.500	20340715	0.0270
NETHERLANDS GOVT DSL	4.000	20370115	0.0938
NETHERLANDS GOVT DSL	0.000	20380115	0.0392
NETHERLANDS GOVT DSL	0.500	20400115	0.0514
NETHERLANDS GOVT DSL	3.750	20420115	0.0987
NETHERLANDS GOVT DSL	3.250	20440115	0.0353
NETHERLANDS GOVT DSL	2.750	20470115	0.0948
NETHERLANDS GOVT DSL	0.000	20520115	0.0398

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	2.000	20540115	0.0341
NEW ZEALAND GOVT BND	2.750	20250415	0.0210
NEW ZEALAND GOVT BND	0.500	20260515	0.0190
NEW ZEALAND GOVT BND	4.500	20270415	0.0266
NEW ZEALAND GOVT BND	0.250	20280515	0.0221
NEW ZEALAND GOVT BND	3.000	20290420	0.0206
NEW ZEALAND GOVT BND	4.500	20300515	0.0151
NEW ZEALAND GOVT BND	1.500	20310515	0.0169
NEW ZEALAND GOVT BND	2.000	20320515	0.0184
NEW ZEALAND GOVT BND	3.500	20330414	0.0338
NEW ZEALAND GOVT BND	4.250	20340515	0.0127
NEW ZEALAND GOVT BND	2.750	20370415	0.0142
NEW ZEALAND GOVT BND	1.750	20410515	0.0085
NEW ZEALAND GOVT BND	2.750	20510515	0.0117
NEW ZEALAND GOVT BND	5.000	20540515	0.0103
NORWAY GOVT BND	1.500	20260219	0.0195
NORWAY GOVT BND	1.750	20270217	0.0186
NORWAY GOVT BND	2.000	20280426	0.0160
NORWAY GOVT BND	1.750	20290906	0.0150
NORWAY GOVT BND	1.375	20300819	0.0192
NORWAY GOVT BND	1.250	20310917	0.0151
NORWAY GOVT BND	2.125	20320518	0.0151
NORWAY GOVT BND	3.000	20330815	0.0212
NORWAY GOVT BND	3.625	20340413	0.0105
NORWAY GOVT BND	3.500	20421006	0.0081
POLAND GOVT BND	0.750	20250425	0.0303
POLAND GOVT BND	3.250	20250725	0.0403
POLAND GOVT BND	0.000	20251025	0.0244
POLAND GOVT BND	0.000	20260425	0.0055
POLAND GOVT BND	2.500	20260725	0.0468
POLAND GOVT BND	0.250	20261025	0.0313
POLAND GOVT BND	3.750	20270525	0.0342
POLAND GOVT BND	2.500	20270725	0.0315
POLAND GOVT BND	2.750	20280425	0.0378
POLAND GOVT BND	7.500	20280725	0.0543
POLAND GOVT BND	5.750	20290425	0.0545
POLAND GOVT BND	2.750	20291025	0.0478
POLAND GOVT BND	1.250	20301025	0.0369
POLAND GOVT BND	1.750	20320425	0.0332
POLAND GOVT BND	6.000	20331025	0.0533
SINGAPORE GOVT BND	2.375	20250601	0.0320
SINGAPORE GOVT BND	0.500	20251101	0.0226

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SINGAPORE GOVT BND	2.125	20260601	0.0320
SINGAPORE GOVT BND	1.250	20261101	0.0190
SINGAPORE GOVT BND	3.500	20270301	0.0302
SINGAPORE GOVT BND	2.875	20270901	0.0130
SINGAPORE GOVT BND	2.625	20280501	0.0216
SINGAPORE GOVT BND	2.875	20280801	0.0068
SINGAPORE GOVT BND	2.875	20290701	0.0214
SINGAPORE GOVT BND	2.875	20300901	0.0268
SINGAPORE GOVT BND	1.625	20310701	0.0158
SINGAPORE GOVT BND	2.625	20320801	0.0169
SINGAPORE GOVT BND	3.375	20330901	0.0274
SINGAPORE GOVT BND	2.250	20360801	0.0239
SINGAPORE GOVT BND	2.375	20390701	0.0129
SINGAPORE GOVT BND	2.750	20420401	0.0197
SINGAPORE GOVT BND	2.750	20460301	0.0258
SINGAPORE GOVT BND	1.875	20500301	0.0166
SINGAPORE GOVT BND	1.875	20511001	0.0147
SINGAPORE GOVT BND	3.000	20720801	0.0162
SPAIN GOVT BONOS	0.500	20300430	0.1014
SPAIN GOVT BONOS	1.250	20301031	0.1115
SPAIN GOVT OBLIGAC	1.600	20250430	0.0982
SPAIN GOVT OBLIGAC	4.650	20250730	0.1150
SPAIN GOVT OBLIGAC	2.150	20251031	0.1216
SPAIN GOVT OBLIGAC	1.950	20260430	0.1037
SPAIN GOVT OBLIGAC	5.900	20260730	0.1233
SPAIN GOVT OBLIGAC	1.300	20261031	0.1255
SPAIN GOVT OBLIGAC	1.500	20270430	0.1144
SPAIN GOVT OBLIGAC	1.450	20271031	0.1094
SPAIN GOVT OBLIGAC	1.400	20280430	0.1216
SPAIN GOVT OBLIGAC	1.400	20280730	0.1073
SPAIN GOVT OBLIGAC	5.150	20281031	0.1036
SPAIN GOVT OBLIGAC	6.000	20290131	0.1393
SPAIN GOVT OBLIGAC	1.950	20300730	0.1054
SPAIN GOVT OBLIGAC	5.750	20320730	0.1450
SPAIN GOVT OBLIGAC	2.350	20330730	0.0982
SPAIN GOVT OBLIGAC	4.200	20370131	0.1108
SPAIN GOVT OBLIGAC	4.900	20400730	0.1126
SPAIN GOVT OBLIGAC	4.700	20410730	0.1151
SPAIN GOVT OBLIGAC	5.150	20441031	0.0913
SPAIN GOVT OBLIGAC	2.900	20461031	0.0819
SPAIN GOVT OBLIGAC	2.700	20481031	0.0734
SPAIN GOVT OBLIGAC	3.450	20660730	0.0641

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SWEDEN GOVT BND	2.500	20250512	0.0331
SWEDEN GOVT BND	1.000	20261112	0.0317
SWEDEN GOVT BND	0.750	20280512	0.0277
SWEDEN GOVT BND	0.750	20291112	0.0247
SWEDEN GOVT BND	0.125	20310512	0.0189
SWEDEN GOVT BND	2.250	20320601	0.0185
SWEDEN GOVT BND	1.750	20331111	0.0191
SWEDEN GOVT BND	3.500	20390330	0.0189
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.0802
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0704
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.1891
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0762
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0817
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1314
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.1723
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.0724
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0848
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0854
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0734
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.1725
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0748
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0705
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1283
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0742
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0778
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1175
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1172
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0215
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1548
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1207
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1698
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1101
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1369
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0847
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0802
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.0955
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0870
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1133
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.0905
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0851
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0707
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0817

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0847
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1095
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.0696
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.1011
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.0968
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0469
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.0918
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0592
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0379
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0705
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0407
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0723
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0630
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0550
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1331
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0318
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0405
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.0914
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0604
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0674
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0397
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0637
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0548
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0722
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0400
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0222
US TREASURY	0.500	20250331	0.1591
US TREASURY	2.625	20250331	0.0644
US TREASURY	3.875	20250331	0.1742
US TREASURY	2.625	20250415	0.1907
US TREASURY	0.375	20250430	0.1676
US TREASURY	2.875	20250430	0.1018
US TREASURY	3.875	20250430	0.1769
US TREASURY	2.125	20250515	0.2082
US TREASURY	2.750	20250515	0.1862
US TREASURY	0.250	20250531	0.1637
US TREASURY	2.875	20250531	0.0931
US TREASURY	4.250	20250531	0.1772
US TREASURY	2.875	20250615	0.1817
US TREASURY	0.250	20250630	0.1722
US TREASURY	2.750	20250630	0.0715
US TREASURY	4.625	20250630	0.1776

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.000	20250715	0.1773
US TREASURY	0.250	20250731	0.1793
US TREASURY	2.875	20250731	0.0872
US TREASURY	4.750	20250731	0.1766
US TREASURY	2.000	20250815	0.2237
US TREASURY	3.125	20250815	0.1729
US TREASURY	0.250	20250831	0.1792
US TREASURY	2.750	20250831	0.0896
US TREASURY	5.000	20250831	0.1899
US TREASURY	3.500	20250915	0.1691
US TREASURY	0.250	20250930	0.2049
US TREASURY	3.000	20250930	0.0904
US TREASURY	5.000	20250930	0.2019
US TREASURY	4.250	20251015	0.1697
US TREASURY	0.250	20251031	0.2098
US TREASURY	3.000	20251031	0.0802
US TREASURY	5.000	20251031	0.2190
US TREASURY	2.250	20251115	0.2373
US TREASURY	4.500	20251115	0.1699
US TREASURY	0.375	20251130	0.2002
US TREASURY	2.875	20251130	0.0972
US TREASURY	4.875	20251130	0.2306
US TREASURY	4.000	20251215	0.1677
US TREASURY	0.375	20251231	0.2141
US TREASURY	2.625	20251231	0.0879
US TREASURY	4.250	20251231	0.2397
US TREASURY	3.875	20260115	0.1668
US TREASURY	0.375	20260131	0.2314
US TREASURY	2.625	20260131	0.1044
US TREASURY	4.250	20260131	0.2515
US TREASURY	1.625	20260215	0.2059
US TREASURY	4.000	20260215	0.1666
US TREASURY	6.000	20260215	0.0268
US TREASURY	0.500	20260228	0.2342
US TREASURY	2.500	20260228	0.1060
US TREASURY	4.625	20260228	0.2652
US TREASURY	4.625	20260315	0.1679
US TREASURY	0.750	20260331	0.2181
US TREASURY	2.250	20260331	0.1027
US TREASURY	3.750	20260415	0.1676
US TREASURY	0.750	20260430	0.2186
US TREASURY	2.375	20260430	0.0782

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.625	20260515	0.2013
US TREASURY	3.625	20260515	0.1668
US TREASURY	0.750	20260531	0.2279
US TREASURY	2.125	20260531	0.0969
US TREASURY	4.125	20260615	0.1682
US TREASURY	0.875	20260630	0.2010
US TREASURY	1.875	20260630	0.0941
US TREASURY	4.500	20260715	0.1691
US TREASURY	0.625	20260731	0.2136
US TREASURY	1.875	20260731	0.0953
US TREASURY	1.500	20260815	0.2138
US TREASURY	4.375	20260815	0.1764
US TREASURY	0.750	20260831	0.2315
US TREASURY	1.375	20260831	0.0911
US TREASURY	4.625	20260915	0.1854
US TREASURY	0.875	20260930	0.2182
US TREASURY	1.625	20260930	0.0698
US TREASURY	4.625	20261015	0.1976
US TREASURY	1.125	20261031	0.2217
US TREASURY	1.625	20261031	0.0916
US TREASURY	2.000	20261115	0.2036
US TREASURY	4.625	20261115	0.2056
US TREASURY	1.250	20261130	0.2282
US TREASURY	1.625	20261130	0.0852
US TREASURY	4.375	20261215	0.2119
US TREASURY	1.250	20261231	0.2203
US TREASURY	1.750	20261231	0.0904
US TREASURY	4.000	20270115	0.2174
US TREASURY	1.500	20270131	0.2965
US TREASURY	2.250	20270215	0.1817
US TREASURY	4.125	20270215	0.2258
US TREASURY	1.125	20270228	0.0523
US TREASURY	1.875	20270228	0.2072
US TREASURY	4.250	20270315	0.2343
US TREASURY	0.625	20270331	0.0846
US TREASURY	2.500	20270331	0.2026
US TREASURY	0.500	20270430	0.1198
US TREASURY	2.750	20270430	0.1982
US TREASURY	2.375	20270515	0.2204
US TREASURY	0.500	20270531	0.1164
US TREASURY	2.625	20270531	0.1926
US TREASURY	0.500	20270630	0.1377

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.250	20270630	0.1921
US TREASURY	0.375	20270731	0.1604
US TREASURY	2.750	20270731	0.1842
US TREASURY	2.250	20270815	0.1713
US TREASURY	0.500	20270831	0.1380
US TREASURY	3.125	20270831	0.1819
US TREASURY	0.375	20270930	0.1753
US TREASURY	4.125	20270930	0.1832
US TREASURY	0.500	20271031	0.1727
US TREASURY	4.125	20271031	0.1821
US TREASURY	2.250	20271115	0.1768
US TREASURY	6.125	20271115	0.0352
US TREASURY	0.625	20271130	0.1843
US TREASURY	3.875	20271130	0.1799
US TREASURY	0.625	20271231	0.2045
US TREASURY	3.875	20271231	0.1793
US TREASURY	0.750	20280131	0.2256
US TREASURY	3.500	20280131	0.1761
US TREASURY	2.750	20280215	0.2407
US TREASURY	1.125	20280229	0.2307
US TREASURY	4.000	20280229	0.1789
US TREASURY	1.250	20280331	0.2097
US TREASURY	3.625	20280331	0.1759
US TREASURY	1.250	20280430	0.2319
US TREASURY	3.500	20280430	0.1776
US TREASURY	2.875	20280515	0.2577
US TREASURY	1.250	20280531	0.2312
US TREASURY	3.625	20280531	0.1780
US TREASURY	1.250	20280630	0.2126
US TREASURY	4.000	20280630	0.1802
US TREASURY	1.000	20280731	0.2235
US TREASURY	4.125	20280731	0.1806
US TREASURY	2.875	20280815	0.2575
US TREASURY	1.125	20280831	0.2225
US TREASURY	4.375	20280831	0.1945
US TREASURY	1.250	20280930	0.2241
US TREASURY	4.625	20280930	0.2086
US TREASURY	1.375	20281031	0.2139
US TREASURY	4.875	20281031	0.2281
US TREASURY	3.125	20281115	0.2417
US TREASURY	5.250	20281115	0.0344
US TREASURY	1.500	20281130	0.2153

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.375	20281130	0.2354
US TREASURY	1.375	20281231	0.2070
US TREASURY	3.750	20281231	0.2405
US TREASURY	1.750	20290131	0.1990
US TREASURY	4.000	20290131	0.2550
US TREASURY	2.625	20290215	0.2348
US TREASURY	1.875	20290228	0.1883
US TREASURY	4.250	20290228	0.2699
US TREASURY	2.375	20290331	0.1807
US TREASURY	2.875	20290430	0.1753
US TREASURY	2.375	20290515	0.1906
US TREASURY	2.750	20290531	0.1658
US TREASURY	3.250	20290630	0.1614
US TREASURY	2.625	20290731	0.1480
US TREASURY	1.625	20290815	0.1678
US TREASURY	3.125	20290831	0.1474
US TREASURY	3.875	20290930	0.1484
US TREASURY	4.000	20291031	0.1476
US TREASURY	1.750	20291115	0.1266
US TREASURY	3.875	20291130	0.1461
US TREASURY	3.875	20291231	0.1456
US TREASURY	3.500	20300131	0.1421
US TREASURY	1.500	20300215	0.2118
US TREASURY	4.000	20300228	0.1455
US TREASURY	3.625	20300331	0.1422
US TREASURY	3.500	20300430	0.1432
US TREASURY	0.625	20300515	0.2716
US TREASURY	6.250	20300515	0.0305
US TREASURY	3.750	20300531	0.1448
US TREASURY	3.750	20300630	0.1444
US TREASURY	4.000	20300731	0.1459
US TREASURY	0.625	20300815	0.3522
US TREASURY	4.125	20300831	0.1506
US TREASURY	4.625	20300930	0.1586
US TREASURY	4.875	20301031	0.1685
US TREASURY	0.875	20301115	0.3708
US TREASURY	4.375	20301130	0.1674
US TREASURY	3.750	20301231	0.1647
US TREASURY	4.000	20310131	0.1709
US TREASURY	1.125	20310215	0.3626
US TREASURY	5.375	20310215	0.0367
US TREASURY	4.250	20310228	0.1772

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.625	20310515	0.3715
US TREASURY	1.250	20310815	0.3910
US TREASURY	1.375	20311115	0.3829
US TREASURY	1.875	20320215	0.3730
US TREASURY	2.875	20320515	0.3933
US TREASURY	2.750	20320815	0.3738
US TREASURY	4.125	20321115	0.4190
US TREASURY	3.500	20330215	0.3952
US TREASURY	3.375	20330515	0.3944
US TREASURY	3.875	20330815	0.4433
US TREASURY	4.500	20331115	0.4970
US TREASURY	4.000	20340215	0.3359
US TREASURY	4.500	20360215	0.0367
US TREASURY	5.000	20370515	0.0298
US TREASURY	4.375	20380215	0.0290
US TREASURY	4.500	20380515	0.0336
US TREASURY	3.500	20390215	0.0303
US TREASURY	4.250	20390515	0.0495
US TREASURY	4.500	20390815	0.0537
US TREASURY	4.375	20391115	0.0575
US TREASURY	4.625	20400215	0.0588
US TREASURY	1.125	20400515	0.1063
US TREASURY	4.375	20400515	0.0559
US TREASURY	1.125	20400815	0.1281
US TREASURY	3.875	20400815	0.0516
US TREASURY	1.375	20401115	0.1491
US TREASURY	4.250	20401115	0.0541
US TREASURY	1.875	20410215	0.1948
US TREASURY	4.750	20410215	0.0602
US TREASURY	2.250	20410515	0.1794
US TREASURY	4.375	20410515	0.0536
US TREASURY	1.750	20410815	0.2128
US TREASURY	3.750	20410815	0.0495
US TREASURY	2.000	20411115	0.1874
US TREASURY	3.125	20411115	0.0478
US TREASURY	2.375	20420215	0.1597
US TREASURY	3.125	20420215	0.0500
US TREASURY	3.000	20420515	0.0459
US TREASURY	3.250	20420515	0.1628
US TREASURY	2.750	20420815	0.0509
US TREASURY	3.375	20420815	0.1420
US TREASURY	2.750	20421115	0.0743

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.000	20421115	0.1565
US TREASURY	3.125	20430215	0.0668
US TREASURY	3.875	20430215	0.1520
US TREASURY	2.875	20430515	0.1023
US TREASURY	3.875	20430515	0.1528
US TREASURY	3.625	20430815	0.0816
US TREASURY	4.375	20430815	0.1751
US TREASURY	3.750	20431115	0.0853
US TREASURY	4.750	20431115	0.1860
US TREASURY	3.625	20440215	0.0881
US TREASURY	4.500	20440215	0.0679
US TREASURY	3.375	20440515	0.0793
US TREASURY	3.125	20440815	0.0971
US TREASURY	3.000	20441115	0.0838
US TREASURY	2.500	20450215	0.1007
US TREASURY	3.000	20450515	0.0542
US TREASURY	2.875	20450815	0.0714
US TREASURY	3.000	20451115	0.0434
US TREASURY	2.500	20460215	0.0805
US TREASURY	2.500	20460515	0.0821
US TREASURY	2.250	20460815	0.0953
US TREASURY	2.875	20461115	0.0488
US TREASURY	3.000	20470215	0.0976
US TREASURY	3.000	20470515	0.0758
US TREASURY	2.750	20470815	0.1021
US TREASURY	2.750	20471115	0.1036
US TREASURY	3.000	20480215	0.1230
US TREASURY	3.125	20480515	0.1362
US TREASURY	3.000	20480815	0.1442
US TREASURY	3.375	20481115	0.1601
US TREASURY	3.000	20490215	0.1556
US TREASURY	2.875	20490515	0.1498
US TREASURY	2.250	20490815	0.1224
US TREASURY	2.375	20491115	0.1190
US TREASURY	2.000	20500215	0.1356
US TREASURY	1.250	20500515	0.1294
US TREASURY	1.375	20500815	0.1496
US TREASURY	1.625	20501115	0.1596
US TREASURY	1.875	20510215	0.1885
US TREASURY	2.375	20510515	0.2160
US TREASURY	2.000	20510815	0.1933
US TREASURY	1.875	20511115	0.1754

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.250	20520215	0.1746
US TREASURY	2.875	20520515	0.1931
US TREASURY	3.000	20520815	0.1866
US TREASURY	4.000	20521115	0.2283
US TREASURY	3.625	20530215	0.2109
US TREASURY	3.625	20530515	0.2133
US TREASURY	4.125	20530815	0.2553
US TREASURY	4.750	20531115	0.3005
US TREASURY	4.250	20540215	0.1950

Sources: FTSE Russell and Refinitiv

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