



# FTSE MPF World Government Bond Index

## INDEX CONSTITUENTS

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	0.250	20251121	0.0523
AUSTRALIA GOVT BND	4.250	20260421	0.0554
AUSTRALIA GOVT BND	0.500	20260921	0.0676
AUSTRALIA GOVT BND	4.750	20270421	0.0644
AUSTRALIA GOVT BND	2.750	20271121	0.0500
AUSTRALIA GOVT BND	2.250	20280521	0.0445
AUSTRALIA GOVT BND	2.750	20281121	0.0408
AUSTRALIA GOVT BND	3.250	20290421	0.0556
AUSTRALIA GOVT BND	2.750	20291121	0.0495
AUSTRALIA GOVT BND	2.500	20300521	0.0617
AUSTRALIA GOVT BND	1.000	20301221	0.0481
AUSTRALIA GOVT BND	1.500	20310621	0.0563
AUSTRALIA GOVT BND	1.000	20311121	0.0681
AUSTRALIA GOVT BND	1.250	20320521	0.0658
AUSTRALIA GOVT BND	1.750	20321121	0.0609
AUSTRALIA GOVT BND	4.500	20330421	0.0706
AUSTRALIA GOVT BND	3.000	20331121	0.0601
AUSTRALIA GOVT BND	3.750	20340521	0.0541
AUSTRALIA GOVT BND	3.500	20341221	0.0478
AUSTRALIA GOVT BND	2.750	20350621	0.0385
AUSTRALIA GOVT BND	3.750	20370421	0.0352
AUSTRALIA GOVT BND	3.250	20390621	0.0246
AUSTRALIA GOVT BND	2.750	20410521	0.0317
AUSTRALIA GOVT BND	3.000	20470321	0.0298
AUSTRALIA GOVT BND	1.750	20510621	0.0298
AUSTRALIA GOVT BND	4.750	20540621	0.0225
AUSTRIA GOVT BUND	1.200	20251020	0.0582
AUSTRIA GOVT BUND	4.850	20260315	0.0487
AUSTRIA GOVT BUND	2.000	20260715	0.0220
AUSTRIA GOVT BUND	0.750	20261020	0.0681
AUSTRIA GOVT BUND	0.500	20270420	0.0622
AUSTRIA GOVT BUND	6.250	20270715	0.0492
AUSTRIA GOVT BUND	0.750	20280220	0.0557
AUSTRIA GOVT BUND	0.000	20281020	0.0455
AUSTRIA GOVT BUND	0.500	20290220	0.0612
AUSTRIA GOVT BUND	2.900	20290523	0.0199
AUSTRIA GOVT BUND	0.000	20300220	0.0532
AUSTRIA GOVT BUND	3.450	20301020	0.0279
AUSTRIA GOVT BUND	0.000	20310220	0.0572
AUSTRIA GOVT BUND	0.900	20320220	0.0498
AUSTRIA GOVT BUND	2.900	20330220	0.0753
AUSTRIA GOVT BUND	2.900	20340220	0.0340

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.400	20340523	0.0418
AUSTRIA GOVT BUND	0.250	20361020	0.0262
AUSTRIA GOVT BUND	4.150	20370315	0.0762
AUSTRIA GOVT BUND	0.000	20401020	0.0166
AUSTRIA GOVT BUND	3.150	20440620	0.0391
AUSTRIA GOVT BUND	1.500	20470220	0.0338
AUSTRIA GOVT BUND	1.850	20490523	0.0231
AUSTRIA GOVT BUND	0.750	20510320	0.0245
AUSTRIA GOVT BUND	3.150	20531020	0.0203
AUSTRIA GOVT BUND	3.800	20620126	0.0223
AUSTRIA GOVT BUND	0.700	20710420	0.0084
AUSTRIA GOVT BUND	1.500	20861102	0.0069
AUSTRIA GOVT BUND	2.100	21170920	0.0203
AUSTRIA GOVT BUND	0.850	21200630	0.0106
BELGIUM GOVT OLO #31	5.500	20280328	0.1033
BELGIUM GOVT OLO #44	5.000	20350328	0.1084
BELGIUM GOVT OLO #60	4.250	20410328	0.0886
BELGIUM GOVT OLO #64	4.500	20260328	0.0553
BELGIUM GOVT OLO #66	4.000	20320328	0.0459
BELGIUM GOVT OLO #71	3.750	20450622	0.0487
BELGIUM GOVT OLO #73	3.000	20340622	0.0450
BELGIUM GOVT OLO #74	0.800	20250622	0.1003
BELGIUM GOVT OLO #75	1.000	20310622	0.0721
BELGIUM GOVT OLO #76	1.900	20380622	0.0355
BELGIUM GOVT OLO #77	1.000	20260622	0.0735
BELGIUM GOVT OLO #78	1.600	20470622	0.0363
BELGIUM GOVT OLO #80	2.150	20660622	0.0299
BELGIUM GOVT OLO #81	0.800	20270622	0.0728
BELGIUM GOVT OLO #83	2.250	20570622	0.0260
BELGIUM GOVT OLO #84	1.450	20370622	0.0271
BELGIUM GOVT OLO #87	0.900	20290622	0.0794
BELGIUM GOVT OLO #99	3.450	20430622	0.0201
CANADA GOVT BND	3.750	20250501	0.0476
CANADA GOVT BND	2.250	20250601	0.0348
CANADA GOVT BND	3.500	20250801	0.0584
CANADA GOVT BND	3.000	20251001	0.0303
CANADA GOVT BND	4.500	20251101	0.0624
CANADA GOVT BND	4.500	20260201	0.0719
CANADA GOVT BND	0.250	20260301	0.0514
CANADA GOVT BND	3.000	20260401	0.0302
CANADA GOVT BND	4.000	20260501	0.0805
CANADA GOVT BND	1.500	20260601	0.0233

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	1.000	20260901	0.0506
CANADA GOVT BND	1.250	20270301	0.0466
CANADA GOVT BND	1.000	20270601	0.0238
CANADA GOVT BND	2.750	20270901	0.0478
CANADA GOVT BND	3.500	20280301	0.0459
CANADA GOVT BND	2.000	20280601	0.0200
CANADA GOVT BND	3.250	20280901	0.0606
CANADA GOVT BND	4.000	20290301	0.0845
CANADA GOVT BND	2.250	20290601	0.0175
CANADA GOVT BND	5.750	20290601	0.0267
CANADA GOVT BND	3.500	20290901	0.0152
CANADA GOVT BND	1.250	20300601	0.0869
CANADA GOVT BND	0.500	20301201	0.0707
CANADA GOVT BND	1.500	20310601	0.0978
CANADA GOVT BND	1.500	20311201	0.0817
CANADA GOVT BND	2.000	20320601	0.0655
CANADA GOVT BND	2.500	20321201	0.0593
CANADA GOVT BND	2.750	20330601	0.0546
CANADA GOVT BND	5.750	20330601	0.0306
CANADA GOVT BND	3.250	20331201	0.0629
CANADA GOVT BND	3.000	20340601	0.0699
CANADA GOVT BND	5.000	20370601	0.0182
CANADA GOVT BND	4.000	20410601	0.0257
CANADA GOVT BND	3.500	20451201	0.0308
CANADA GOVT BND	2.750	20481201	0.0284
CANADA GOVT BND	2.000	20511201	0.0888
CANADA GOVT BND	1.750	20531201	0.0636
CANADA GOVT BND	2.750	20551201	0.0435
CANADA GOVT BND	2.750	20641201	0.0168
CANADA GOVT DEB	2.250	20291201	0.0145
CANADA GOVT DEB	3.500	20340301	0.0121
CANADA GOVT NT	0.500	20250901	0.0817
CHINA GOVT BND	2.240	20250525	0.1041
CHINA GOVT BND	3.610	20250607	0.0655
CHINA GOVT BND	2.000	20250615	0.1447
CHINA GOVT BND	2.180	20250825	0.1222
CHINA GOVT BND	3.600	20250906	0.0632
CHINA GOVT BND	2.220	20250925	0.1817
CHINA GOVT BND	2.990	20251015	0.0534
CHINA GOVT BND	3.020	20251022	0.1760
CHINA GOVT BND	2.280	20251125	0.1093
CHINA GOVT BND	3.220	20251206	0.1086

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.330	20251215	0.1608
CHINA GOVT BND	2.460	20260215	0.1353
CHINA GOVT BND	3.030	20260311	0.1464
CHINA GOVT BND	1.990	20260315	0.1180
CHINA GOVT BND	2.900	20260505	0.0570
CHINA GOVT BND	2.300	20260515	0.1375
CHINA GOVT BND	3.250	20260606	0.1498
CHINA GOVT BND	2.740	20260804	0.0529
CHINA GOVT BND	2.690	20260812	0.1626
CHINA GOVT BND	2.180	20260815	0.1573
CHINA GOVT BND	2.390	20261115	0.1704
CHINA GOVT BND	3.120	20261205	0.1319
CHINA GOVT BND	2.370	20270120	0.1072
CHINA GOVT BND	2.040	20270225	0.1685
CHINA GOVT BND	2.480	20270415	0.0935
CHINA GOVT BND	3.520	20270504	0.0590
CHINA GOVT BND	2.850	20270604	0.1763
CHINA GOVT BND	2.500	20270725	0.1332
CHINA GOVT BND	3.590	20270803	0.0604
CHINA GOVT BND	2.440	20271015	0.1008
CHINA GOVT BND	3.280	20271203	0.1703
CHINA GOVT BND	2.640	20280115	0.1250
CHINA GOVT BND	2.620	20280415	0.1321
CHINA GOVT BND	3.010	20280513	0.1573
CHINA GOVT BND	3.690	20280517	0.0676
CHINA GOVT BND	2.400	20280715	0.1488
CHINA GOVT BND	3.540	20280816	0.0677
CHINA GOVT BND	2.480	20280925	0.0599
CHINA GOVT BND	2.910	20281014	0.1499
CHINA GOVT BND	2.550	20281015	0.1798
CHINA GOVT BND	3.250	20281122	0.0983
CHINA GOVT BND	2.370	20290115	0.1578
CHINA GOVT BND	2.800	20290324	0.1109
CHINA GOVT BND	2.050	20290415	0.0631
CHINA GOVT BND	3.290	20290523	0.1517
CHINA GOVT BND	2.750	20290615	0.1173
CHINA GOVT BND	2.620	20290925	0.1145
CHINA GOVT BND	3.130	20291121	0.1311
CHINA GOVT BND	2.790	20291215	0.1225
CHINA GOVT BND	2.800	20300325	0.1339
CHINA GOVT BND	2.680	20300521	0.1772
CHINA GOVT BND	2.620	20300625	0.1456

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.600	20300915	0.1697
CHINA GOVT BND	3.270	20301119	0.1871
CHINA GOVT BND	2.540	20301225	0.1534
CHINA GOVT BND	2.280	20310325	0.1069
CHINA GOVT BND	3.020	20310527	0.1706
CHINA GOVT BND	2.890	20311118	0.0980
CHINA GOVT BND	2.750	20320217	0.1146
CHINA GOVT BND	2.760	20320515	0.1048
CHINA GOVT BND	2.690	20320815	0.1230
CHINA GOVT BND	2.600	20320901	0.1033
CHINA GOVT BND	2.800	20321115	0.1120
CHINA GOVT BND	2.880	20330225	0.1261
CHINA GOVT BND	2.670	20330525	0.1320
CHINA GOVT BND	2.520	20330825	0.1658
CHINA GOVT BND	2.670	20331125	0.1758
CHINA GOVT BND	2.350	20340225	0.1808
CHINA GOVT BND	4.080	20481022	0.1285
CHINA GOVT BND	3.860	20490722	0.1391
CHINA GOVT BND	3.390	20500316	0.1533
CHINA GOVT BND	3.810	20500914	0.1742
CHINA GOVT BND	3.720	20510412	0.0989
CHINA GOVT BND	3.530	20511018	0.0819
CHINA GOVT BND	3.320	20520415	0.0863
CHINA GOVT BND	3.120	20521025	0.0719
CHINA GOVT BND	3.190	20530415	0.0786
CHINA GOVT BND	3.000	20531015	0.0848
DENMARK GOVT	1.750	20251115	0.0425
DENMARK GOVT	0.500	20271115	0.0337
DENMARK GOVT	0.500	20291115	0.0292
DENMARK GOVT	0.000	20311115	0.0311
DENMARK GOVT	2.250	20331115	0.0284
DENMARK GOVT	4.500	20391115	0.0781
DENMARK GOVT	0.250	20521115	0.0197
FINLAND GOVT BND	4.000	20250704	0.0298
FINLAND GOVT BND	0.875	20250915	0.0226
FINLAND GOVT BND	0.500	20260415	0.0297
FINLAND GOVT BND	0.000	20260915	0.0169
FINLAND GOVT BND	1.375	20270415	0.0188
FINLAND GOVT BND	0.500	20270915	0.0284
FINLAND GOVT BND	2.750	20280704	0.0245
FINLAND GOVT BND	0.500	20280915	0.0313
FINLAND GOVT BND	2.875	20290415	0.0231

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	0.500	20290915	0.0269
FINLAND GOVT BND	0.000	20300915	0.0225
FINLAND GOVT BND	0.750	20310415	0.0192
FINLAND GOVT BND	0.125	20310915	0.0239
FINLAND GOVT BND	1.500	20320915	0.0251
FINLAND GOVT BND	3.000	20330915	0.0366
FINLAND GOVT BND	1.125	20340415	0.0186
FINLAND GOVT BND	0.125	20360415	0.0164
FINLAND GOVT BND	2.750	20380415	0.0170
FINLAND GOVT BND	0.250	20400915	0.0114
FINLAND GOVT BND	2.625	20420704	0.0242
FINLAND GOVT BND	0.500	20430415	0.0131
FINLAND GOVT BND	1.375	20470415	0.0193
FINLAND GOVT BND	0.125	20520415	0.0096
FINLAND GOVT BND	2.950	20550415	0.0155
FRANCE GOVT OAT	0.500	20250525	0.1850
FRANCE GOVT OAT	6.000	20251025	0.1453
FRANCE GOVT OAT	1.000	20251125	0.1662
FRANCE GOVT OAT	0.000	20260225	0.1955
FRANCE GOVT OAT	3.500	20260425	0.2021
FRANCE GOVT OAT	0.500	20260525	0.2212
FRANCE GOVT OAT	2.500	20260924	0.2167
FRANCE GOVT OAT	0.250	20261125	0.1674
FRANCE GOVT OAT	0.000	20270225	0.1841
FRANCE GOVT OAT	1.000	20270525	0.1795
FRANCE GOVT OAT	2.500	20270924	0.0912
FRANCE GOVT OAT	2.750	20271025	0.2656
FRANCE GOVT OAT	0.750	20280225	0.2079
FRANCE GOVT OAT	0.750	20280525	0.2657
FRANCE GOVT OAT	0.750	20281125	0.2451
FRANCE GOVT OAT	2.750	20290225	0.2177
FRANCE GOVT OAT	5.500	20290425	0.2011
FRANCE GOVT OAT	0.500	20290525	0.2384
FRANCE GOVT OAT	0.000	20291125	0.1841
FRANCE GOVT OAT	2.750	20300225	0.0234
FRANCE GOVT OAT	2.500	20300525	0.2841
FRANCE GOVT OAT	0.000	20301125	0.2155
FRANCE GOVT OAT	1.500	20310525	0.2741
FRANCE GOVT OAT	0.000	20311125	0.2058
FRANCE GOVT OAT	0.000	20320525	0.1384
FRANCE GOVT OAT	5.750	20321025	0.1967
FRANCE GOVT OAT	2.000	20321125	0.1974

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	3.000	20330525	0.1762
FRANCE GOVT OAT	3.500	20331125	0.1988
FRANCE GOVT OAT	1.250	20340525	0.1928
FRANCE GOVT OAT	4.750	20350425	0.1514
FRANCE GOVT OAT	1.250	20360525	0.1753
FRANCE GOVT OAT	1.250	20380525	0.0888
FRANCE GOVT OAT	4.000	20381025	0.1331
FRANCE GOVT OAT	1.750	20390625	0.1332
FRANCE GOVT OAT	0.500	20400525	0.0835
FRANCE GOVT OAT	4.500	20410425	0.2011
FRANCE GOVT OAT	2.500	20430525	0.0632
FRANCE GOVT OAT	0.500	20440625	0.0598
FRANCE GOVT OAT	3.250	20450525	0.1450
FRANCE GOVT OAT	2.000	20480525	0.1098
FRANCE GOVT OAT	3.000	20490625	0.0348
FRANCE GOVT OAT	1.500	20500525	0.1034
FRANCE GOVT OAT	0.750	20520525	0.0812
FRANCE GOVT OAT	0.750	20530525	0.0736
FRANCE GOVT OAT	3.000	20540525	0.1107
FRANCE GOVT OAT	4.000	20550425	0.1003
FRANCE GOVT OAT	3.250	20550525	0.0431
FRANCE GOVT OAT	4.000	20600425	0.1081
FRANCE GOVT OAT	1.750	20660525	0.0508
FRANCE GOVT OAT	0.500	20720525	0.0225
GERMANY GOVT BOBL	0.000	20251010	0.1194
GERMANY GOVT BOBL	0.000	20251010	0.0369
GERMANY GOVT BOBL	0.000	20260410	0.1200
GERMANY GOVT BOBL	0.000	20261009	0.1017
GERMANY GOVT BOBL	0.000	20270416	0.0921
GERMANY GOVT BOBL	1.300	20271015	0.1309
GERMANY GOVT BOBL	1.300	20271015	0.0393
GERMANY GOVT BOBL	2.200	20280413	0.1116
GERMANY GOVT BOBL	2.400	20281019	0.1354
GERMANY GOVT BOBL	2.100	20290412	0.0714
GERMANY GOVT BUND	1.000	20250815	0.1356
GERMANY GOVT BUND	0.500	20260215	0.1456
GERMANY GOVT BUND	0.000	20260815	0.1382
GERMANY GOVT BUND	0.250	20270215	0.1292
GERMANY GOVT BUND	6.500	20270704	0.0726
GERMANY GOVT BUND	0.500	20270815	0.1379
GERMANY GOVT BUND	0.000	20271115	0.0909
GERMANY GOVT BUND	5.625	20280104	0.0863

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.500	20280215	0.1196
GERMANY GOVT BUND	4.750	20280704	0.0699
GERMANY GOVT BUND	0.250	20280815	0.1174
GERMANY GOVT BUND	0.000	20281115	0.1091
GERMANY GOVT BUND	0.250	20290215	0.1202
GERMANY GOVT BUND	0.000	20290815	0.1172
GERMANY GOVT BUND	2.100	20291115	0.1162
GERMANY GOVT BUND	6.250	20300104	0.0645
GERMANY GOVT BUND	0.000	20300215	0.1100
GERMANY GOVT BUND	0.000	20300815	0.1300
GERMANY GOVT BUND	0.000	20300815	0.0369
GERMANY GOVT BUND	2.400	20301115	0.0870
GERMANY GOVT BUND	5.500	20310104	0.1165
GERMANY GOVT BUND	0.000	20310215	0.1074
GERMANY GOVT BUND	0.000	20310815	0.1212
GERMANY GOVT BUND	0.000	20310815	0.0341
GERMANY GOVT BUND	0.000	20320215	0.1159
GERMANY GOVT BUND	1.700	20320815	0.1208
GERMANY GOVT BUND	2.300	20330215	0.1711
GERMANY GOVT BUND	2.300	20330215	0.0324
GERMANY GOVT BUND	2.600	20330815	0.1417
GERMANY GOVT BUND	2.200	20340215	0.1016
GERMANY GOVT BUND	4.750	20340704	0.1367
GERMANY GOVT BUND	0.000	20350515	0.0810
GERMANY GOVT BUND	0.000	20360515	0.0853
GERMANY GOVT BUND	4.000	20370104	0.1478
GERMANY GOVT BUND	1.000	20380515	0.0875
GERMANY GOVT BUND	4.250	20390704	0.1068
GERMANY GOVT BUND	4.750	20400704	0.1269
GERMANY GOVT BUND	2.600	20410515	0.0111
GERMANY GOVT BUND	3.250	20420704	0.0997
GERMANY GOVT BUND	2.500	20440704	0.1405
GERMANY GOVT BUND	2.500	20460815	0.1434
GERMANY GOVT BUND	1.250	20480815	0.1282
GERMANY GOVT BUND	0.000	20500815	0.0920
GERMANY GOVT BUND	0.000	20500815	0.0251
GERMANY GOVT BUND	0.000	20520815	0.0681
GERMANY GOVT BUND	1.800	20530815	0.1059
GERMANY GOVT BUND	1.800	20530815	0.0246
GERMANY GOVT BUND	2.500	20540815	0.0548
GERMANY GOVT SCHATZE	2.800	20250612	0.0812
GERMANY GOVT SCHATZE	3.100	20250918	0.0789



**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT SCHATZE	3.100	20251212	0.0876
GERMANY GOVT SCHATZE	2.500	20260319	0.0859
IRELAND GOVT BND	1.000	20260515	0.0512
IRELAND GOVT BND	0.200	20270515	0.0325
IRELAND GOVT BND	0.900	20280515	0.0359
IRELAND GOVT BND	1.100	20290515	0.0432
IRELAND GOVT BND	2.400	20300515	0.0427
IRELAND GOVT BND	0.200	20301018	0.0311
IRELAND GOVT BND	1.350	20310318	0.0283
IRELAND GOVT BND	0.000	20311018	0.0339
IRELAND GOVT BND	0.350	20321018	0.0193
IRELAND GOVT BND	1.300	20330515	0.0217
IRELAND GOVT BND	2.600	20341018	0.0155
IRELAND GOVT BND	0.400	20350515	0.0185
IRELAND GOVT BND	1.700	20370515	0.0302
IRELAND GOVT BND	0.550	20410422	0.0124
IRELAND GOVT BND	3.000	20431018	0.0182
IRELAND GOVT BND	2.000	20450218	0.0417
IRELAND GOVT BND	1.500	20500515	0.0299
ISRAEL GOVT BND	1.750	20250831	0.0265
ISRAEL GOVT BND	6.250	20261030	0.0182
ISRAEL GOVT BND	2.000	20270331	0.0276
ISRAEL GOVT BND	1.000	20300331	0.0353
ISRAEL GOVT BND	5.500	20420131	0.0234
ISRAEL GOVT BND	3.750	20470331	0.0243
ITALY GOVT BND	1.500	20250601	0.0956
ITALY GOVT BND	2.500	20251115	0.0876
ITALY GOVT BND	2.000	20251201	0.0914
ITALY GOVT BND	4.500	20260301	0.1093
ITALY GOVT BND	1.600	20260601	0.0999
ITALY GOVT BND	2.100	20260715	0.0790
ITALY GOVT BND	7.250	20261101	0.0636
ITALY GOVT BND	1.250	20261201	0.0883
ITALY GOVT BND	2.200	20270601	0.0880
ITALY GOVT BND	2.050	20270801	0.0841
ITALY GOVT BND	6.500	20271101	0.1431
ITALY GOVT BND	2.000	20280201	0.1047
ITALY GOVT BND	4.750	20280901	0.1281
ITALY GOVT BND	2.800	20281201	0.1003
ITALY GOVT BND	3.000	20290801	0.1029
ITALY GOVT BND	5.250	20291101	0.1563
ITALY GOVT BND	3.500	20300301	0.1336

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	6.000	20310501	0.1729
ITALY GOVT BND	1.650	20320301	0.1082
ITALY GOVT BND	5.750	20330201	0.1438
ITALY GOVT BND	2.450	20330901	0.0811
ITALY GOVT BND	5.000	20340801	0.1388
ITALY GOVT BND	3.350	20350301	0.0838
ITALY GOVT BND	2.250	20360901	0.0652
ITALY GOVT BND	4.000	20370201	0.1467
ITALY GOVT BND	2.950	20380901	0.0599
ITALY GOVT BND	5.000	20390801	0.1335
ITALY GOVT BND	3.100	20400301	0.0570
ITALY GOVT BND	5.000	20400901	0.1167
ITALY GOVT BND	4.750	20440901	0.0949
ITALY GOVT BND	3.250	20460901	0.0702
ITALY GOVT BND	2.700	20470301	0.0666
ITALY GOVT BND	3.450	20480301	0.0740
ITALY GOVT BND	3.850	20490901	0.0666
ITALY GOVT BND	2.450	20500901	0.0552
ITALY GOVT BND	2.800	20670301	0.0320
JGB #1 40YRS BND	2.400	20480320	0.0223
JGB #10 40YRS BND	0.900	20570320	0.0474
JGB #100 20YRS BND	2.200	20280320	0.0463
JGB #101 20YRS BND	2.400	20280320	0.0220
JGB #102 20YRS BND	2.400	20280620	0.0321
JGB #103 20YRS BND	2.300	20280620	0.0224
JGB #104 20YRS BND	2.100	20280620	0.0193
JGB #105 20YRS BND	2.100	20280920	0.0342
JGB #106 20YRS BND	2.200	20280920	0.0191
JGB #107 20YRS BND	2.100	20281220	0.0223
JGB #108 20YRS BND	1.900	20281220	0.0293
JGB #109 20YRS BND	1.900	20290320	0.0281
JGB #11 30YRS BND	1.700	20330620	0.0161
JGB #11 40YRS BND	0.800	20580320	0.0435
JGB #110 20YRS BND	2.100	20290320	0.0384
JGB #111 20YRS BND	2.200	20290620	0.0244
JGB #112 20YRS BND	2.100	20290620	0.0417
JGB #113 20YRS BND	2.100	20290920	0.0372
JGB #114 20YRS BND	2.100	20291220	0.0294
JGB #115 20YRS BND	2.200	20291220	0.0189
JGB #116 20YRS BND	2.200	20300320	0.0251
JGB #117 20YRS BND	2.100	20300320	0.0381
JGB #118 20YRS BND	2.000	20300620	0.0267

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #119 20YRS BND	1.800	20300620	0.0212
JGB #12 30YRS BND	2.100	20330920	0.0137
JGB #12 40YRS BND	0.500	20590320	0.0459
JGB #120 20YRS BND	1.600	20300620	0.0256
JGB #121 20YRS BND	1.900	20300920	0.0339
JGB #122 20YRS BND	1.800	20300920	0.0193
JGB #123 20YRS BND	2.100	20301220	0.0610
JGB #124 20YRS BND	2.000	20301220	0.0256
JGB #125 20YRS BND	2.200	20310320	0.0357
JGB #126 20YRS BND	2.000	20310320	0.0282
JGB #127 20YRS BND	1.900	20310320	0.0229
JGB #128 20YRS BND	1.900	20310620	0.0420
JGB #129 20YRS BND	1.800	20310620	0.0190
JGB #13 30YRS BND	2.000	20331220	0.0217
JGB #130 20YRS BND	1.800	20310920	0.0513
JGB #131 20YRS BND	1.700	20310920	0.0269
JGB #132 20YRS BND	1.700	20311220	0.0369
JGB #133 20YRS BND	1.800	20311220	0.0460
JGB #134 20YRS BND	1.800	20320320	0.0413
JGB #135 20YRS BND	1.700	20320320	0.0226
JGB #136 20YRS BND	1.600	20320320	0.0239
JGB #137 20YRS BND	1.700	20320620	0.0201
JGB #138 20YRS BND	1.500	20320620	0.0213
JGB #139 20YRS BND	1.600	20320620	0.0261
JGB #14 30YRS BND	2.400	20340320	0.0267
JGB #140 20YRS BND	1.700	20320920	0.0680
JGB #141 20YRS BND	1.700	20321220	0.0504
JGB #142 20YRS BND	1.800	20321220	0.0238
JGB #143 20YRS BND	1.600	20330320	0.0332
JGB #144 20YRS BND	1.500	20330320	0.0215
JGB #145 20YRS BND	1.700	20330620	0.0441
JGB #146 20YRS BND	1.700	20330920	0.0453
JGB #147 20YRS BND	1.600	20331220	0.0443
JGB #148 20YRS BND	1.500	20340320	0.0555
JGB #149 20YRS BND	1.500	20340620	0.0532
JGB #15 30YRS BND	2.500	20340620	0.0356
JGB #150 20YRS BND	1.400	20340920	0.0645
JGB #151 20YRS BND	1.200	20341220	0.0563
JGB #152 20YRS BND	1.200	20350320	0.0586
JGB #153 20YRS BND	1.300	20350620	0.0503
JGB #154 20YRS BND	1.200	20350920	0.0577
JGB #155 20YRS BND	1.000	20351220	0.0612

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #156 20YRS BND	0.400	20360320	0.0391
JGB #157 20YRS BND	0.200	20360620	0.0413
JGB #158 20YRS BND	0.500	20360920	0.0585
JGB #159 20YRS BND	0.600	20361220	0.0542
JGB #16 30YRS BND	2.500	20340920	0.0238
JGB #160 20YRS BND	0.700	20370320	0.0537
JGB #161 20YRS BND	0.600	20370620	0.0455
JGB #162 20YRS BND	0.600	20370920	0.0597
JGB #163 20YRS BND	0.600	20371220	0.0529
JGB #164 20YRS BND	0.500	20380320	0.0607
JGB #165 20YRS BND	0.500	20380620	0.0695
JGB #166 20YRS BND	0.700	20380920	0.0556
JGB #167 20YRS BND	0.500	20381220	0.0602
JGB #169 20YRS BND	0.300	20390620	0.0659
JGB #17 30YRS BND	2.400	20341220	0.0249
JGB #170 20YRS BND	0.300	20390920	0.0536
JGB #171 20YRS BND	0.300	20391220	0.0681
JGB #18 30YRS BND	2.300	20350320	0.0340
JGB #19 30YRS BND	2.300	20350620	0.0233
JGB #2 40YRS BND	2.200	20490320	0.0394
JGB #20 30YRS BND	2.500	20350920	0.0239
JGB #21 30YRS BND	2.300	20351220	0.0268
JGB #22 30YRS BND	2.500	20360320	0.0341
JGB #23 30YRS BND	2.500	20360620	0.0334
JGB #24 30YRS BND	2.500	20360920	0.0217
JGB #25 30YRS BND	2.300	20361220	0.0280
JGB #26 30YRS BND	2.400	20370320	0.0569
JGB #27 30YRS BND	2.500	20370920	0.0503
JGB #28 30YRS BND	2.500	20380320	0.0706
JGB #29 30YRS BND	2.400	20380920	0.0654
JGB #3 40YRS BND	2.200	20500320	0.0351
JGB #30 30YRS BND	2.300	20390320	0.0784
JGB #31 30YRS BND	2.200	20390920	0.0705
JGB #32 30YRS BND	2.300	20400320	0.0865
JGB #33 30YRS BND	2.000	20400920	0.0952
JGB #339 10YRS BND	0.400	20250620	0.0274
JGB #34 30YRS BND	2.200	20410320	0.0869
JGB #340 10YRS BND	0.400	20250920	0.0235
JGB #341 10YRS BND	0.300	20251220	0.0221
JGB #342 10YRS BND	0.100	20260320	0.0240
JGB #343 10YRS BND	0.100	20260620	0.0212
JGB #344 10YRS BND	0.100	20260920	0.0329

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #345 10YRS BND	0.100	20261220	0.0330
JGB #346 10YRS BND	0.100	20270320	0.0322
JGB #347 10YRS BND	0.100	20270620	0.0285
JGB #348 10YRS BND	0.100	20270920	0.0316
JGB #349 10YRS BND	0.100	20271220	0.0343
JGB #35 30YRS BND	2.000	20410920	0.0968
JGB #350 10YRS BND	0.100	20280320	0.0388
JGB #351 10YRS BND	0.100	20280620	0.0279
JGB #352 10YRS BND	0.100	20280920	0.0270
JGB #353 10YRS BND	0.100	20281220	0.0269
JGB #355 10YRS BND	0.100	20290620	0.0185
JGB #356 10YRS BND	0.100	20290920	0.0204
JGB #357 10YRS BND	0.100	20291220	0.0192
JGB #358 10YRS BND	0.100	20300320	0.0263
JGB #36 30YRS BND	2.000	20420320	0.0898
JGB #363 10YRS BND	0.100	20310620	0.0408
JGB #37 30YRS BND	1.900	20420920	0.1088
JGB #38 30YRS BND	1.800	20430320	0.0606
JGB #39 30YRS BND	1.900	20430620	0.0533
JGB #4 40YRS BND	2.200	20510320	0.0511
JGB #40 30YRS BND	1.800	20430920	0.0401
JGB #41 30YRS BND	1.700	20431220	0.0400
JGB #42 30YRS BND	1.700	20440320	0.0469
JGB #43 30YRS BND	1.700	20440620	0.0330
JGB #44 30YRS BND	1.700	20440920	0.0364
JGB #45 30YRS BND	1.500	20441220	0.0255
JGB #46 30YRS BND	1.500	20450320	0.0423
JGB #47 30YRS BND	1.600	20450620	0.0218
JGB #48 30YRS BND	1.400	20450920	0.0176
JGB #49 30YRS BND	1.400	20451220	0.0236
JGB #5 40YRS BND	2.000	20520320	0.0520
JGB #50 30YRS BND	0.800	20460320	0.0343
JGB #51 30YRS BND	0.300	20460620	0.0274
JGB #52 30YRS BND	0.500	20460920	0.0370
JGB #53 30YRS BND	0.600	20461220	0.0299
JGB #54 30YRS BND	0.800	20470320	0.0290
JGB #55 30YRS BND	0.800	20470620	0.0310
JGB #56 30YRS BND	0.800	20470920	0.0332
JGB #57 30YRS BND	0.800	20471220	0.0364
JGB #58 30YRS BND	0.800	20480320	0.0339
JGB #59 30YRS BND	0.700	20480620	0.0468
JGB #6 40YRS BND	1.900	20530320	0.0352

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #60 30YRS BND	0.900	20480920	0.0265
JGB #61 30YRS BND	0.700	20481220	0.0358
JGB #62 30YRS BND	0.500	20490320	0.0341
JGB #63 30YRS BND	0.400	20490620	0.0354
JGB #64 30YRS BND	0.400	20490920	0.0332
JGB #65 30YRS BND	0.400	20491220	0.0449
JGB #66 30YRS BND	0.400	20500320	0.0412
JGB #7 30YRS BND	2.300	20320520	0.0164
JGB #7 40YRS BND	1.700	20540320	0.0298
JGB #78 20YRS BND	1.900	20250620	0.0165
JGB #8 30YRS BND	1.800	20321122	0.0165
JGB #8 40YRS BND	1.400	20550320	0.0269
JGB #81 20YRS BND	2.000	20250920	0.0175
JGB #82 20YRS BND	2.100	20250920	0.0152
JGB #83 20YRS BND	2.100	20251220	0.0168
JGB #84 20YRS BND	2.000	20251220	0.0234
JGB #85 20YRS BND	2.100	20260320	0.0230
JGB #86 20YRS BND	2.300	20260320	0.0176
JGB #87 20YRS BND	2.200	20260320	0.0168
JGB #88 20YRS BND	2.300	20260620	0.0275
JGB #89 20YRS BND	2.200	20260620	0.0143
JGB #9 40YRS BND	0.400	20560320	0.0435
JGB #90 20YRS BND	2.200	20260920	0.0304
JGB #92 20YRS BND	2.100	20261220	0.0430
JGB #93 20YRS BND	2.000	20270320	0.0200
JGB #94 20YRS BND	2.100	20270320	0.0344
JGB #95 20YRS BND	2.300	20270620	0.0270
JGB #96 20YRS BND	2.100	20270620	0.0164
JGB #97 20YRS BND	2.200	20270920	0.0244
JGB #98 20YRS BND	2.100	20270920	0.0207
JGB #99 20YRS BND	2.100	20271220	0.0533
MALAYSIA GOVT BND	3.955	20250915	0.0245
MALAYSIA GOVT BND	4.392	20260415	0.0076
MALAYSIA GOVT BND	3.900	20261130	0.0210
MALAYSIA GOVT BND	3.892	20270315	0.0038
MALAYSIA GOVT BND	3.502	20270531	0.0198
MALAYSIA GOVT BND	3.899	20271116	0.0224
MALAYSIA GOVT BND	3.733	20280615	0.0216
MALAYSIA GOVT BND	4.498	20300415	0.0255
MALAYSIA GOVT BND	4.232	20310630	0.0128
MALAYSIA GOVT BND	3.844	20330415	0.0123
MALAYSIA GOVT BND	4.254	20350531	0.0148

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	4.762	20370407	0.0247
MALAYSIA GOVT BND	4.935	20430930	0.0080
MALAYSIA GOVT BND	4.736	20460315	0.0108
MEXICO GOVT BONO	5.750	20260305	0.1014
MEXICO GOVT BONO	7.000	20260903	0.0513
MEXICO GOVT BONO	5.500	20270304	0.0805
MEXICO GOVT BONO	7.500	20270603	0.0839
MEXICO GOVT BONO	8.500	20290301	0.0339
MEXICO GOVT BONO	8.500	20290531	0.0716
MEXICO GOVT BONO	7.750	20310529	0.0946
MEXICO GOVT BONO	7.500	20330526	0.0623
MEXICO GOVT BONO	7.750	20341123	0.0310
MEXICO GOVT BONO	8.000	20350524	0.0052
MEXICO GOVT BONO	10.000	20361120	0.0194
MEXICO GOVT BONO	8.500	20381118	0.0497
MEXICO GOVT BONO	7.750	20421113	0.0728
MEXICO GOVT BONO	8.000	20471107	0.0553
MEXICO GOVT BONO	8.000	20530731	0.0509
NETHERLANDS GOVT DSL	0.250	20250715	0.0874
NETHERLANDS GOVT DSL	0.000	20260115	0.0599
NETHERLANDS GOVT DSL	0.500	20260715	0.0819
NETHERLANDS GOVT DSL	0.000	20270115	0.0662
NETHERLANDS GOVT DSL	0.750	20270715	0.0757
NETHERLANDS GOVT DSL	5.500	20280115	0.0655
NETHERLANDS GOVT DSL	0.750	20280715	0.0813
NETHERLANDS GOVT DSL	0.000	20290115	0.0588
NETHERLANDS GOVT DSL	0.250	20290715	0.0489
NETHERLANDS GOVT DSL	2.500	20300115	0.0551
NETHERLANDS GOVT DSL	0.000	20300715	0.0538
NETHERLANDS GOVT DSL	0.000	20310715	0.0562
NETHERLANDS GOVT DSL	0.500	20320715	0.0517
NETHERLANDS GOVT DSL	2.500	20330115	0.0693
NETHERLANDS GOVT DSL	2.500	20330715	0.0548
NETHERLANDS GOVT DSL	2.500	20340715	0.0265
NETHERLANDS GOVT DSL	4.000	20370115	0.0916
NETHERLANDS GOVT DSL	0.000	20380115	0.0379
NETHERLANDS GOVT DSL	0.500	20400115	0.0497
NETHERLANDS GOVT DSL	3.750	20420115	0.0957
NETHERLANDS GOVT DSL	3.250	20440115	0.0342
NETHERLANDS GOVT DSL	2.750	20470115	0.0915
NETHERLANDS GOVT DSL	0.000	20520115	0.0375
NETHERLANDS GOVT DSL	2.000	20540115	0.0514

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NEW ZEALAND GOVT BND	0.500	20260515	0.0190
NEW ZEALAND GOVT BND	4.500	20270415	0.0259
NEW ZEALAND GOVT BND	0.250	20280515	0.0219
NEW ZEALAND GOVT BND	3.000	20290420	0.0213
NEW ZEALAND GOVT BND	4.500	20300515	0.0156
NEW ZEALAND GOVT BND	1.500	20310515	0.0166
NEW ZEALAND GOVT BND	2.000	20320515	0.0188
NEW ZEALAND GOVT BND	3.500	20330414	0.0325
NEW ZEALAND GOVT BND	4.250	20340515	0.0130
NEW ZEALAND GOVT BND	4.500	20350515	0.0111
NEW ZEALAND GOVT BND	2.750	20370415	0.0136
NEW ZEALAND GOVT BND	1.750	20410515	0.0082
NEW ZEALAND GOVT BND	2.750	20510515	0.0114
NEW ZEALAND GOVT BND	5.000	20540515	0.0100
NORWAY GOVT BND	1.500	20260219	0.0210
NORWAY GOVT BND	1.750	20270217	0.0188
NORWAY GOVT BND	2.000	20280426	0.0154
NORWAY GOVT BND	1.750	20290906	0.0147
NORWAY GOVT BND	1.375	20300819	0.0188
NORWAY GOVT BND	1.250	20310917	0.0147
NORWAY GOVT BND	2.125	20320518	0.0154
NORWAY GOVT BND	3.000	20330815	0.0206
NORWAY GOVT BND	3.625	20340413	0.0107
NORWAY GOVT BND	3.500	20421006	0.0078
POLAND GOVT BND	3.250	20250725	0.0404
POLAND GOVT BND	0.000	20251025	0.0245
POLAND GOVT BND	0.000	20260425	0.0082
POLAND GOVT BND	2.500	20260725	0.0467
POLAND GOVT BND	0.250	20261025	0.0313
POLAND GOVT BND	3.750	20270525	0.0341
POLAND GOVT BND	2.500	20270725	0.0314
POLAND GOVT BND	2.750	20280425	0.0364
POLAND GOVT BND	7.500	20280725	0.0539
POLAND GOVT BND	5.750	20290425	0.0511
POLAND GOVT BND	2.750	20291025	0.0473
POLAND GOVT BND	1.250	20301025	0.0373
POLAND GOVT BND	1.750	20320425	0.0332
POLAND GOVT BND	6.000	20331025	0.0540
SINGAPORE GOVT BND	2.375	20250601	0.0321
SINGAPORE GOVT BND	0.500	20251101	0.0226
SINGAPORE GOVT BND	2.125	20260601	0.0321
SINGAPORE GOVT BND	1.250	20261101	0.0189



**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SINGAPORE GOVT BND	3.500	20270301	0.0301
SINGAPORE GOVT BND	2.875	20270901	0.0129
SINGAPORE GOVT BND	2.625	20280501	0.0212
SINGAPORE GOVT BND	2.875	20280801	0.0068
SINGAPORE GOVT BND	3.000	20290401	0.0077
SINGAPORE GOVT BND	2.875	20290701	0.0211
SINGAPORE GOVT BND	2.875	20300901	0.0263
SINGAPORE GOVT BND	1.625	20310701	0.0155
SINGAPORE GOVT BND	2.625	20320801	0.0165
SINGAPORE GOVT BND	3.375	20330901	0.0268
SINGAPORE GOVT BND	2.250	20360801	0.0232
SINGAPORE GOVT BND	2.375	20390701	0.0124
SINGAPORE GOVT BND	2.750	20420401	0.0187
SINGAPORE GOVT BND	2.750	20460301	0.0244
SINGAPORE GOVT BND	1.875	20500301	0.0155
SINGAPORE GOVT BND	1.875	20511001	0.0138
SINGAPORE GOVT BND	3.000	20720801	0.0151
SPAIN GOVT BONOS	0.500	20300430	0.1000
SPAIN GOVT BONOS	1.250	20301031	0.1106
SPAIN GOVT OBLIGAC	1.600	20250430	0.0970
SPAIN GOVT OBLIGAC	4.650	20250730	0.1153
SPAIN GOVT OBLIGAC	2.150	20251031	0.1219
SPAIN GOVT OBLIGAC	1.950	20260430	0.1017
SPAIN GOVT OBLIGAC	5.900	20260730	0.1233
SPAIN GOVT OBLIGAC	1.300	20261031	0.1254
SPAIN GOVT OBLIGAC	1.500	20270430	0.1124
SPAIN GOVT OBLIGAC	1.450	20271031	0.1091
SPAIN GOVT OBLIGAC	1.400	20280430	0.1193
SPAIN GOVT OBLIGAC	1.400	20280730	0.1068
SPAIN GOVT OBLIGAC	5.150	20281031	0.1031
SPAIN GOVT OBLIGAC	6.000	20290131	0.1386
SPAIN GOVT OBLIGAC	1.950	20300730	0.1112
SPAIN GOVT OBLIGAC	5.750	20320730	0.1455
SPAIN GOVT OBLIGAC	2.350	20330730	0.0971
SPAIN GOVT OBLIGAC	4.200	20370131	0.1092
SPAIN GOVT OBLIGAC	4.900	20400730	0.1109
SPAIN GOVT OBLIGAC	4.700	20410730	0.1132
SPAIN GOVT OBLIGAC	5.150	20441031	0.0896
SPAIN GOVT OBLIGAC	2.900	20461031	0.0800
SPAIN GOVT OBLIGAC	2.700	20481031	0.0717
SPAIN GOVT OBLIGAC	3.450	20660730	0.0677
SWEDEN GOVT BND	2.500	20250512	0.0327

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SWEDEN GOVT BND	1.000	20261112	0.0311
SWEDEN GOVT BND	0.750	20280512	0.0271
SWEDEN GOVT BND	0.750	20291112	0.0250
SWEDEN GOVT BND	0.125	20310512	0.0184
SWEDEN GOVT BND	2.250	20320601	0.0181
SWEDEN GOVT BND	1.750	20331111	0.0204
SWEDEN GOVT BND	3.500	20390330	0.0186
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.0805
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0706
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.1861
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0762
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0815
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1306
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.1716
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.0983
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0851
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0847
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0758
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.1871
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0732
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0697
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1265
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0728
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0760
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1153
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1144
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0408
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1509
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1180
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1655
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1068
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1539
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0823
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0772
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.0924
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0836
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1094
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.0874
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0813
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0681
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0787
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0798

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1051
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.0802
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.0967
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.0924
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0440
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.0876
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0558
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0356
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0670
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0392
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0675
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0596
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0513
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1231
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0301
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0372
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.0865
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0563
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0636
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0383
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0588
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0513
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0678
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0389
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0200
US TREASURY	0.375	20250430	0.1696
US TREASURY	2.875	20250430	0.1017
US TREASURY	3.875	20250430	0.1760
US TREASURY	2.125	20250515	0.2111
US TREASURY	2.750	20250515	0.1887
US TREASURY	0.250	20250531	0.1659
US TREASURY	2.875	20250531	0.0944
US TREASURY	4.250	20250531	0.1796
US TREASURY	2.875	20250615	0.1841
US TREASURY	0.250	20250630	0.1744
US TREASURY	2.750	20250630	0.0724
US TREASURY	4.625	20250630	0.1799
US TREASURY	3.000	20250715	0.1796
US TREASURY	0.250	20250731	0.1815
US TREASURY	2.875	20250731	0.0883
US TREASURY	4.750	20250731	0.1789
US TREASURY	2.000	20250815	0.2264

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.125	20250815	0.1750
US TREASURY	0.250	20250831	0.1813
US TREASURY	2.750	20250831	0.0906
US TREASURY	5.000	20250831	0.1922
US TREASURY	3.500	20250915	0.1710
US TREASURY	0.250	20250930	0.2072
US TREASURY	3.000	20250930	0.0914
US TREASURY	5.000	20250930	0.2042
US TREASURY	4.250	20251015	0.1680
US TREASURY	0.250	20251031	0.2118
US TREASURY	3.000	20251031	0.0798
US TREASURY	5.000	20251031	0.2161
US TREASURY	2.250	20251115	0.2399
US TREASURY	4.500	20251115	0.1718
US TREASURY	0.375	20251130	0.2023
US TREASURY	2.875	20251130	0.0983
US TREASURY	4.875	20251130	0.2331
US TREASURY	4.000	20251215	0.1694
US TREASURY	0.375	20251231	0.2162
US TREASURY	2.625	20251231	0.0888
US TREASURY	4.250	20251231	0.2422
US TREASURY	3.875	20260115	0.1684
US TREASURY	0.375	20260131	0.2335
US TREASURY	2.625	20260131	0.1054
US TREASURY	4.250	20260131	0.2539
US TREASURY	1.625	20260215	0.2078
US TREASURY	4.000	20260215	0.1681
US TREASURY	6.000	20260215	0.0270
US TREASURY	0.500	20260228	0.2362
US TREASURY	2.500	20260228	0.1069
US TREASURY	4.625	20260228	0.2676
US TREASURY	4.625	20260315	0.1694
US TREASURY	0.750	20260331	0.2199
US TREASURY	2.250	20260331	0.1036
US TREASURY	4.500	20260331	0.2786
US TREASURY	3.750	20260415	0.1659
US TREASURY	0.750	20260430	0.2194
US TREASURY	2.375	20260430	0.0779
US TREASURY	1.625	20260515	0.2029
US TREASURY	3.625	20260515	0.1681
US TREASURY	0.750	20260531	0.2296
US TREASURY	2.125	20260531	0.0977

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.125	20260615	0.1695
US TREASURY	0.875	20260630	0.2024
US TREASURY	1.875	20260630	0.0948
US TREASURY	4.500	20260715	0.1703
US TREASURY	0.625	20260731	0.2150
US TREASURY	1.875	20260731	0.0959
US TREASURY	1.500	20260815	0.2151
US TREASURY	4.375	20260815	0.1776
US TREASURY	0.750	20260831	0.2329
US TREASURY	1.375	20260831	0.0917
US TREASURY	4.625	20260915	0.1865
US TREASURY	0.875	20260930	0.2194
US TREASURY	1.625	20260930	0.0702
US TREASURY	4.625	20261015	0.1943
US TREASURY	1.125	20261031	0.2214
US TREASURY	1.625	20261031	0.0913
US TREASURY	2.000	20261115	0.2047
US TREASURY	4.625	20261115	0.2067
US TREASURY	1.250	20261130	0.2294
US TREASURY	1.625	20261130	0.0856
US TREASURY	4.375	20261215	0.2130
US TREASURY	1.250	20261231	0.2212
US TREASURY	1.750	20261231	0.0908
US TREASURY	4.000	20270115	0.2184
US TREASURY	1.500	20270131	0.2977
US TREASURY	2.250	20270215	0.1824
US TREASURY	4.125	20270215	0.2267
US TREASURY	1.125	20270228	0.0525
US TREASURY	1.875	20270228	0.2080
US TREASURY	4.250	20270315	0.2351
US TREASURY	0.625	20270331	0.0849
US TREASURY	2.500	20270331	0.2033
US TREASURY	4.500	20270415	0.2444
US TREASURY	0.500	20270430	0.1198
US TREASURY	2.750	20270430	0.1959
US TREASURY	2.375	20270515	0.2210
US TREASURY	0.500	20270531	0.1167
US TREASURY	2.625	20270531	0.1931
US TREASURY	0.500	20270630	0.1380
US TREASURY	3.250	20270630	0.1925
US TREASURY	0.375	20270731	0.1605
US TREASURY	2.750	20270731	0.1844

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.250	20270815	0.1715
US TREASURY	0.500	20270831	0.1381
US TREASURY	3.125	20270831	0.1821
US TREASURY	0.375	20270930	0.1753
US TREASURY	4.125	20270930	0.1834
US TREASURY	0.500	20271031	0.1721
US TREASURY	4.125	20271031	0.1785
US TREASURY	2.250	20271115	0.1768
US TREASURY	6.125	20271115	0.0353
US TREASURY	0.625	20271130	0.1841
US TREASURY	3.875	20271130	0.1799
US TREASURY	0.625	20271231	0.2042
US TREASURY	3.875	20271231	0.1792
US TREASURY	0.750	20280131	0.2252
US TREASURY	3.500	20280131	0.1760
US TREASURY	2.750	20280215	0.2404
US TREASURY	1.125	20280229	0.2303
US TREASURY	4.000	20280229	0.1787
US TREASURY	1.250	20280331	0.2091
US TREASURY	3.625	20280331	0.1756
US TREASURY	1.250	20280430	0.2296
US TREASURY	3.500	20280430	0.1741
US TREASURY	2.875	20280515	0.2572
US TREASURY	1.250	20280531	0.2305
US TREASURY	3.625	20280531	0.1775
US TREASURY	1.250	20280630	0.2118
US TREASURY	4.000	20280630	0.1798
US TREASURY	1.000	20280731	0.2225
US TREASURY	4.125	20280731	0.1800
US TREASURY	2.875	20280815	0.2566
US TREASURY	1.125	20280831	0.2215
US TREASURY	4.375	20280831	0.1938
US TREASURY	1.250	20280930	0.2229
US TREASURY	4.625	20280930	0.2077
US TREASURY	1.375	20281031	0.2110
US TREASURY	4.875	20281031	0.2219
US TREASURY	3.125	20281115	0.2407
US TREASURY	5.250	20281115	0.0342
US TREASURY	1.500	20281130	0.2141
US TREASURY	4.375	20281130	0.2343
US TREASURY	1.375	20281231	0.2057
US TREASURY	3.750	20281231	0.2393

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.750	20290131	0.1977
US TREASURY	4.000	20290131	0.2536
US TREASURY	2.625	20290215	0.2334
US TREASURY	1.875	20290228	0.1870
US TREASURY	4.250	20290228	0.2682
US TREASURY	2.375	20290331	0.1795
US TREASURY	4.125	20290331	0.2782
US TREASURY	2.875	20290430	0.1715
US TREASURY	2.375	20290515	0.1893
US TREASURY	2.750	20290531	0.1646
US TREASURY	3.250	20290630	0.1602
US TREASURY	2.625	20290731	0.1468
US TREASURY	1.625	20290815	0.1663
US TREASURY	3.125	20290831	0.1462
US TREASURY	3.875	20290930	0.1472
US TREASURY	4.000	20291031	0.1435
US TREASURY	1.750	20291115	0.1253
US TREASURY	3.875	20291130	0.1450
US TREASURY	3.875	20291231	0.1443
US TREASURY	3.500	20300131	0.1408
US TREASURY	1.500	20300215	0.2095
US TREASURY	4.000	20300228	0.1441
US TREASURY	3.625	20300331	0.1408
US TREASURY	3.500	20300430	0.1393
US TREASURY	0.625	20300515	0.2682
US TREASURY	6.250	20300515	0.0302
US TREASURY	3.750	20300531	0.1434
US TREASURY	3.750	20300630	0.1429
US TREASURY	4.000	20300731	0.1443
US TREASURY	0.625	20300815	0.3475
US TREASURY	4.125	20300831	0.1490
US TREASURY	4.625	20300930	0.1570
US TREASURY	4.875	20301031	0.1628
US TREASURY	0.875	20301115	0.3656
US TREASURY	4.375	20301130	0.1655
US TREASURY	3.750	20301231	0.1628
US TREASURY	4.000	20310131	0.1688
US TREASURY	1.125	20310215	0.3570
US TREASURY	5.375	20310215	0.0362
US TREASURY	4.250	20310228	0.1750
US TREASURY	4.125	20310331	0.1771
US TREASURY	1.625	20310515	0.3658

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.250	20310815	0.3843
US TREASURY	1.375	20311115	0.3759
US TREASURY	1.875	20320215	0.3663
US TREASURY	2.875	20320515	0.3864
US TREASURY	2.750	20320815	0.3669
US TREASURY	4.125	20321115	0.4116
US TREASURY	3.500	20330215	0.3876
US TREASURY	3.375	20330515	0.3865
US TREASURY	3.875	20330815	0.4343
US TREASURY	4.500	20331115	0.4872
US TREASURY	4.000	20340215	0.4869
US TREASURY	4.500	20360215	0.0357
US TREASURY	5.000	20370515	0.0289
US TREASURY	4.375	20380215	0.0281
US TREASURY	4.500	20380515	0.0325
US TREASURY	3.500	20390215	0.0292
US TREASURY	4.250	20390515	0.0477
US TREASURY	4.500	20390815	0.0518
US TREASURY	4.375	20391115	0.0554
US TREASURY	4.625	20400215	0.0567
US TREASURY	1.125	20400515	0.1016
US TREASURY	4.375	20400515	0.0539
US TREASURY	1.125	20400815	0.1223
US TREASURY	3.875	20400815	0.0496
US TREASURY	1.375	20401115	0.1425
US TREASURY	4.250	20401115	0.0521
US TREASURY	1.875	20410215	0.1864
US TREASURY	4.750	20410215	0.0580
US TREASURY	2.250	20410515	0.1718
US TREASURY	4.375	20410515	0.0517
US TREASURY	1.750	20410815	0.2032
US TREASURY	3.750	20410815	0.0475
US TREASURY	2.000	20411115	0.1792
US TREASURY	3.125	20411115	0.0459
US TREASURY	2.375	20420215	0.1529
US TREASURY	3.125	20420215	0.0479
US TREASURY	3.000	20420515	0.0440
US TREASURY	3.250	20420515	0.1563
US TREASURY	2.750	20420815	0.0488
US TREASURY	3.375	20420815	0.1362
US TREASURY	2.750	20421115	0.0711
US TREASURY	4.000	20421115	0.1505



**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.125	20430215	0.0640
US TREASURY	3.875	20430215	0.1460
US TREASURY	2.875	20430515	0.0980
US TREASURY	3.875	20430515	0.1468
US TREASURY	3.625	20430815	0.0782
US TREASURY	4.375	20430815	0.1682
US TREASURY	3.750	20431115	0.0818
US TREASURY	4.750	20431115	0.1789
US TREASURY	3.625	20440215	0.0844
US TREASURY	4.500	20440215	0.1709
US TREASURY	3.375	20440515	0.0760
US TREASURY	3.125	20440815	0.0928
US TREASURY	3.000	20441115	0.0801
US TREASURY	2.500	20450215	0.0959
US TREASURY	3.000	20450515	0.0518
US TREASURY	2.875	20450815	0.0681
US TREASURY	3.000	20451115	0.0415
US TREASURY	2.500	20460215	0.0767
US TREASURY	2.500	20460515	0.0782
US TREASURY	2.250	20460815	0.0906
US TREASURY	2.875	20461115	0.0466
US TREASURY	3.000	20470215	0.0930
US TREASURY	3.000	20470515	0.0722
US TREASURY	2.750	20470815	0.0972
US TREASURY	2.750	20471115	0.0986
US TREASURY	3.000	20480215	0.1171
US TREASURY	3.125	20480515	0.1298
US TREASURY	3.000	20480815	0.1372
US TREASURY	3.375	20481115	0.1525
US TREASURY	3.000	20490215	0.1480
US TREASURY	2.875	20490515	0.1422
US TREASURY	2.250	20490815	0.1157
US TREASURY	2.375	20491115	0.1126
US TREASURY	2.000	20500215	0.1280
US TREASURY	1.250	20500515	0.1214
US TREASURY	1.375	20500815	0.1403
US TREASURY	1.625	20501115	0.1500
US TREASURY	1.875	20510215	0.1774
US TREASURY	2.375	20510515	0.2041
US TREASURY	2.000	20510815	0.1820
US TREASURY	1.875	20511115	0.1650
US TREASURY	2.250	20520215	0.1645

**INDEX CONSTITUENTS (CONTINUED)**

May 2024 Index Profile - Index data as of April 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.875	20520515	0.1826
US TREASURY	3.000	20520815	0.1762
US TREASURY	4.000	20521115	0.2165
US TREASURY	3.625	20530215	0.1996
US TREASURY	3.625	20530515	0.2019
US TREASURY	4.125	20530815	0.2418
US TREASURY	4.750	20531115	0.2849
US TREASURY	4.250	20540215	0.2709

Sources: FTSE Russell and Refinitiv

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