



# FTSE MPF World Government Bond Index

## INDEX CONSTITUENTS

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	0.250	20251121	0.0522
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	0.0493
AUSTRALIA GOVT BND	2.250	20280521	0.0441
AUSTRALIA GOVT BND	2.750	20281121	0.0426
AUSTRALIA GOVT BND	3.250	20290421	0.0603
AUSTRALIA GOVT BND	2.750	20291121	0.0508
AUSTRALIA GOVT BND	2.500	20300521	0.0612
AUSTRALIA GOVT BND	1.000	20301221	0.0481
AUSTRALIA GOVT BND	1.500	20310621	0.0593
AUSTRALIA GOVT BND	1.000	20311121	0.0683
AUSTRALIA GOVT BND	1.250	20320521	0.0659
AUSTRALIA GOVT BND	1.750	20321121	0.0608
AUSTRALIA GOVT BND	4.500	20330421	0.0713
AUSTRALIA GOVT BND	3.000	20331121	0.0597
AUSTRALIA GOVT BND	3.750	20340521	0.0558
AUSTRALIA GOVT BND	4.250	20340621	0.0191
AUSTRALIA GOVT BND	3.500	20341221	0.0475
AUSTRALIA GOVT BND	2.750	20350621	0.0422
AUSTRALIA GOVT BND	3.750	20370421	0.0357
AUSTRALIA GOVT BND	3.250	20390621	0.0245
AUSTRALIA GOVT BND	2.750	20410521	0.0316
AUSTRALIA GOVT BND	3.000	20470321	0.0302
AUSTRALIA GOVT BND	1.750	20510621	0.0298
AUSTRALIA GOVT BND	4.750	20540621	0.0231
AUSTRIA GOVT BUND	1.200	20251020	0.0567
AUSTRIA GOVT BUND	4.850	20260315	0.0474
AUSTRIA GOVT BUND	2.000	20260715	0.0215
AUSTRIA GOVT BUND	0.750	20261020	0.0665
AUSTRIA GOVT BUND	0.500	20270420	0.0606
AUSTRIA GOVT BUND	6.250	20270715	0.0479
AUSTRIA GOVT BUND	0.750	20280220	0.0549
AUSTRIA GOVT BUND	0.000	20281020	0.0444
AUSTRIA GOVT BUND	0.500	20290220	0.0597
AUSTRIA GOVT BUND	2.900	20290523	0.0188
AUSTRIA GOVT BUND	0.000	20300220	0.0518
AUSTRIA GOVT BUND	3.450	20301020	0.0323
AUSTRIA GOVT BUND	0.000	20310220	0.0557
AUSTRIA GOVT BUND	0.900	20320220	0.0485
AUSTRIA GOVT BUND	2.900	20330220	0.0742

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.900	20340220	0.0429
AUSTRIA GOVT BUND	2.400	20340523	0.0397
AUSTRIA GOVT BUND	0.250	20361020	0.0255
AUSTRIA GOVT BUND	4.150	20370315	0.0741
AUSTRIA GOVT BUND	3.200	20390715	0.0175
AUSTRIA GOVT BUND	0.000	20401020	0.0161
AUSTRIA GOVT BUND	3.150	20440620	0.0366
AUSTRIA GOVT BUND	1.500	20470220	0.0325
AUSTRIA GOVT BUND	1.850	20490523	0.0217
AUSTRIA GOVT BUND	0.750	20510320	0.0235
AUSTRIA GOVT BUND	3.150	20531020	0.0195
AUSTRIA GOVT BUND	3.800	20620126	0.0215
AUSTRIA GOVT BUND	0.700	20710420	0.0100
AUSTRIA GOVT BUND	1.500	20861102	0.0067
AUSTRIA GOVT BUND	2.100	21170920	0.0192
AUSTRIA GOVT BUND	0.850	21200630	0.0097
BELGIUM GOVT OLO #31	5.500	20280328	0.1008
BELGIUM GOVT OLO #44	5.000	20350328	0.1053
BELGIUM GOVT OLO #60	4.250	20410328	0.0859
BELGIUM GOVT OLO #64	4.500	20260328	0.0540
BELGIUM GOVT OLO #66	4.000	20320328	0.0446
BELGIUM GOVT OLO #71	3.750	20450622	0.0454
BELGIUM GOVT OLO #73	3.000	20340622	0.0424
BELGIUM GOVT OLO #75	1.000	20310622	0.0695
BELGIUM GOVT OLO #76	1.900	20380622	0.0338
BELGIUM GOVT OLO #77	1.000	20260622	0.0710
BELGIUM GOVT OLO #78	1.600	20470622	0.0342
BELGIUM GOVT OLO #80	2.150	20660622	0.0276
BELGIUM GOVT OLO #81	0.800	20270622	0.0706
BELGIUM GOVT OLO #83	2.250	20570622	0.0246
BELGIUM GOVT OLO #84	1.450	20370622	0.0258
BELGIUM GOVT OLO #87	0.900	20290622	0.0767
BELGIUM GOVT OLO #99	3.450	20430622	0.0188
CANADA GOVT BND	3.500	20250801	0.0538
CANADA GOVT BND	3.000	20251001	0.0298
CANADA GOVT BND	4.500	20251101	0.0600
CANADA GOVT BND	4.500	20260201	0.0707
CANADA GOVT BND	0.250	20260301	0.0505
CANADA GOVT BND	3.000	20260401	0.0297
CANADA GOVT BND	4.000	20260501	0.0786
CANADA GOVT BND	1.500	20260601	0.0227
CANADA GOVT BND	4.000	20260801	0.0348

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	1.000	20260901	0.0499
CANADA GOVT BND	1.250	20270301	0.0460
CANADA GOVT BND	1.000	20270601	0.0233
CANADA GOVT BND	2.750	20270901	0.0472
CANADA GOVT BND	3.500	20280301	0.0454
CANADA GOVT BND	2.000	20280601	0.0196
CANADA GOVT BND	3.250	20280901	0.0600
CANADA GOVT BND	4.000	20290301	0.0838
CANADA GOVT BND	2.250	20290601	0.0171
CANADA GOVT BND	5.750	20290601	0.0258
CANADA GOVT BND	3.500	20290901	0.0453
CANADA GOVT BND	1.250	20300601	0.0861
CANADA GOVT BND	0.500	20301201	0.0703
CANADA GOVT BND	1.500	20310601	0.0966
CANADA GOVT BND	1.500	20311201	0.0808
CANADA GOVT BND	2.000	20320601	0.0647
CANADA GOVT BND	2.500	20321201	0.0586
CANADA GOVT BND	2.750	20330601	0.0537
CANADA GOVT BND	5.750	20330601	0.0299
CANADA GOVT BND	3.250	20331201	0.0620
CANADA GOVT BND	3.000	20340601	0.0980
CANADA GOVT BND	5.000	20370601	0.0179
CANADA GOVT BND	4.000	20410601	0.0254
CANADA GOVT BND	3.500	20451201	0.0308
CANADA GOVT BND	2.750	20481201	0.0286
CANADA GOVT BND	2.000	20511201	0.0904
CANADA GOVT BND	1.750	20531201	0.0651
CANADA GOVT BND	2.750	20551201	0.0546
CANADA GOVT BND	2.750	20641201	0.0173
CANADA GOVT DEB	2.250	20291201	0.0142
CANADA GOVT DEB	3.500	20340301	0.0122
CANADA GOVT NT	0.500	20250901	0.0803
CHINA GOVT BND	2.180	20250825	0.1263
CHINA GOVT BND	3.600	20250906	0.0652
CHINA GOVT BND	2.220	20250925	0.1877
CHINA GOVT BND	2.990	20251015	0.0552
CHINA GOVT BND	3.020	20251022	0.1817
CHINA GOVT BND	2.280	20251125	0.1130
CHINA GOVT BND	3.220	20251206	0.1121
CHINA GOVT BND	2.330	20251215	0.1663
CHINA GOVT BND	2.460	20260215	0.1399
CHINA GOVT BND	3.030	20260311	0.1513

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	1.990	20260315	0.1872
CHINA GOVT BND	2.900	20260505	0.0581
CHINA GOVT BND	2.300	20260515	0.1392
CHINA GOVT BND	3.250	20260606	0.1501
CHINA GOVT BND	1.670	20260615	0.0719
CHINA GOVT BND	2.740	20260804	0.0548
CHINA GOVT BND	2.690	20260812	0.1683
CHINA GOVT BND	2.180	20260815	0.1628
CHINA GOVT BND	2.390	20261115	0.1765
CHINA GOVT BND	3.120	20261205	0.1363
CHINA GOVT BND	2.370	20270120	0.1110
CHINA GOVT BND	2.040	20270225	0.1747
CHINA GOVT BND	2.480	20270415	0.0967
CHINA GOVT BND	3.520	20270504	0.0600
CHINA GOVT BND	1.850	20270515	0.1345
CHINA GOVT BND	2.850	20270604	0.1779
CHINA GOVT BND	2.500	20270725	0.1383
CHINA GOVT BND	3.590	20270803	0.0625
CHINA GOVT BND	2.440	20271015	0.1045
CHINA GOVT BND	3.280	20271203	0.1766
CHINA GOVT BND	2.640	20280115	0.1299
CHINA GOVT BND	2.620	20280415	0.1372
CHINA GOVT BND	3.010	20280513	0.1585
CHINA GOVT BND	3.690	20280517	0.0690
CHINA GOVT BND	2.400	20280715	0.1546
CHINA GOVT BND	3.540	20280816	0.0703
CHINA GOVT BND	2.480	20280925	0.0622
CHINA GOVT BND	2.910	20281014	0.1556
CHINA GOVT BND	2.550	20281015	0.1867
CHINA GOVT BND	3.250	20281122	0.1005
CHINA GOVT BND	2.370	20290115	0.1640
CHINA GOVT BND	2.800	20290324	0.1152
CHINA GOVT BND	2.050	20290415	0.2005
CHINA GOVT BND	3.290	20290523	0.1551
CHINA GOVT BND	2.750	20290615	0.1190
CHINA GOVT BND	2.620	20290925	0.1192
CHINA GOVT BND	3.130	20291121	0.1342
CHINA GOVT BND	2.790	20291215	0.1274
CHINA GOVT BND	2.800	20300325	0.1396
CHINA GOVT BND	2.680	20300521	0.1822
CHINA GOVT BND	2.620	20300625	0.1481
CHINA GOVT BND	2.600	20300915	0.1768

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	3.270	20301119	0.1914
CHINA GOVT BND	2.540	20301225	0.1601
CHINA GOVT BND	2.280	20310325	0.1691
CHINA GOVT BND	3.020	20310527	0.1754
CHINA GOVT BND	2.120	20310625	0.0763
CHINA GOVT BND	2.890	20311118	0.1006
CHINA GOVT BND	2.750	20320217	0.1193
CHINA GOVT BND	2.760	20320515	0.1078
CHINA GOVT BND	2.690	20320815	0.1281
CHINA GOVT BND	2.600	20320901	0.1077
CHINA GOVT BND	2.800	20321115	0.1150
CHINA GOVT BND	2.880	20330225	0.1315
CHINA GOVT BND	2.670	20330525	0.1357
CHINA GOVT BND	2.520	20330825	0.1726
CHINA GOVT BND	2.670	20331125	0.1805
CHINA GOVT BND	2.350	20340225	0.1875
CHINA GOVT BND	2.270	20340525	0.1454
CHINA GOVT BND	4.080	20481022	0.1363
CHINA GOVT BND	3.860	20490722	0.1474
CHINA GOVT BND	3.390	20500316	0.1623
CHINA GOVT BND	3.810	20500914	0.1844
CHINA GOVT BND	3.720	20510412	0.1051
CHINA GOVT BND	3.530	20511018	0.0870
CHINA GOVT BND	3.320	20520415	0.0916
CHINA GOVT BND	3.120	20521025	0.0760
CHINA GOVT BND	3.190	20530415	0.0828
CHINA GOVT BND	3.000	20531015	0.1058
DENMARK GOVT	1.750	20251115	0.0415
DENMARK GOVT	2.250	20261115	0.0123
DENMARK GOVT	0.500	20271115	0.0324
DENMARK GOVT	0.500	20291115	0.0276
DENMARK GOVT	0.000	20311115	0.0295
DENMARK GOVT	2.250	20331115	0.0306
DENMARK GOVT	4.500	20391115	0.0764
DENMARK GOVT	0.250	20521115	0.0198
FINLAND GOVT BND	4.000	20250704	0.0290
FINLAND GOVT BND	0.875	20250915	0.0220
FINLAND GOVT BND	0.500	20260415	0.0298
FINLAND GOVT BND	0.000	20260915	0.0165
FINLAND GOVT BND	1.375	20270415	0.0183
FINLAND GOVT BND	0.500	20270915	0.0277
FINLAND GOVT BND	2.750	20280704	0.0239

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	0.500	20280915	0.0305
FINLAND GOVT BND	2.875	20290415	0.0259
FINLAND GOVT BND	0.500	20290915	0.0262
FINLAND GOVT BND	0.000	20300915	0.0219
FINLAND GOVT BND	0.750	20310415	0.0187
FINLAND GOVT BND	0.125	20310915	0.0233
FINLAND GOVT BND	1.500	20320915	0.0244
FINLAND GOVT BND	3.000	20330915	0.0356
FINLAND GOVT BND	1.125	20340415	0.0181
FINLAND GOVT BND	3.000	20340915	0.0245
FINLAND GOVT BND	0.125	20360415	0.0160
FINLAND GOVT BND	2.750	20380415	0.0165
FINLAND GOVT BND	0.250	20400915	0.0110
FINLAND GOVT BND	2.625	20420704	0.0234
FINLAND GOVT BND	0.500	20430415	0.0127
FINLAND GOVT BND	1.375	20470415	0.0191
FINLAND GOVT BND	0.125	20520415	0.0092
FINLAND GOVT BND	2.950	20550415	0.0175
FRANCE GOVT OAT	6.000	20251025	0.1418
FRANCE GOVT OAT	1.000	20251125	0.1621
FRANCE GOVT OAT	0.000	20260225	0.1906
FRANCE GOVT OAT	3.500	20260425	0.1970
FRANCE GOVT OAT	0.500	20260525	0.2144
FRANCE GOVT OAT	2.500	20260924	0.2111
FRANCE GOVT OAT	0.250	20261125	0.1630
FRANCE GOVT OAT	0.000	20270225	0.1792
FRANCE GOVT OAT	1.000	20270525	0.1728
FRANCE GOVT OAT	2.500	20270924	0.1073
FRANCE GOVT OAT	2.750	20271025	0.2749
FRANCE GOVT OAT	0.750	20280225	0.2020
FRANCE GOVT OAT	0.750	20280525	0.2560
FRANCE GOVT OAT	0.750	20281125	0.2377
FRANCE GOVT OAT	2.750	20290225	0.2231
FRANCE GOVT OAT	5.500	20290425	0.2101
FRANCE GOVT OAT	0.500	20290525	0.2296
FRANCE GOVT OAT	0.000	20291125	0.1783
FRANCE GOVT OAT	2.750	20300225	0.0538
FRANCE GOVT OAT	2.500	20300525	0.2757
FRANCE GOVT OAT	0.000	20301125	0.2081
FRANCE GOVT OAT	1.500	20310525	0.2602
FRANCE GOVT OAT	0.000	20311125	0.1983
FRANCE GOVT OAT	0.000	20320525	0.1412

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	5.750	20321025	0.1897
FRANCE GOVT OAT	2.000	20321125	0.1898
FRANCE GOVT OAT	3.000	20330525	0.1643
FRANCE GOVT OAT	3.500	20331125	0.2166
FRANCE GOVT OAT	1.250	20340525	0.1957
FRANCE GOVT OAT	3.000	20341125	0.0313
FRANCE GOVT OAT	4.750	20350425	0.1451
FRANCE GOVT OAT	1.250	20360525	0.1648
FRANCE GOVT OAT	1.250	20380525	0.0927
FRANCE GOVT OAT	4.000	20381025	0.1269
FRANCE GOVT OAT	1.750	20390625	0.1239
FRANCE GOVT OAT	0.500	20400525	0.0784
FRANCE GOVT OAT	4.500	20410425	0.1909
FRANCE GOVT OAT	2.500	20430525	0.0709
FRANCE GOVT OAT	0.500	20440625	0.0556
FRANCE GOVT OAT	3.250	20450525	0.1326
FRANCE GOVT OAT	2.000	20480525	0.1001
FRANCE GOVT OAT	3.000	20490625	0.0316
FRANCE GOVT OAT	1.500	20500525	0.0942
FRANCE GOVT OAT	0.750	20520525	0.0741
FRANCE GOVT OAT	0.750	20530525	0.0670
FRANCE GOVT OAT	3.000	20540525	0.0999
FRANCE GOVT OAT	4.000	20550425	0.0937
FRANCE GOVT OAT	3.250	20550525	0.0555
FRANCE GOVT OAT	4.000	20600425	0.1009
FRANCE GOVT OAT	1.750	20660525	0.0454
FRANCE GOVT OAT	0.500	20720525	0.0202
GERMANY GOVT BOBL	0.000	20251010	0.1165
GERMANY GOVT BOBL	0.000	20251010	0.0360
GERMANY GOVT BOBL	0.000	20260410	0.1173
GERMANY GOVT BOBL	0.000	20261009	0.0995
GERMANY GOVT BOBL	0.000	20270416	0.0902
GERMANY GOVT BOBL	1.300	20271015	0.1282
GERMANY GOVT BOBL	1.300	20271015	0.0385
GERMANY GOVT BOBL	2.200	20280413	0.1093
GERMANY GOVT BOBL	2.400	20281019	0.1326
GERMANY GOVT BOBL	2.100	20290412	0.1093
GERMANY GOVT BOBL	2.100	20290412	0.0175
GERMANY GOVT BUND	1.000	20250815	0.1323
GERMANY GOVT BUND	0.500	20260215	0.1423
GERMANY GOVT BUND	0.000	20260815	0.1352
GERMANY GOVT BUND	0.250	20270215	0.1265

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	6.500	20270704	0.0711
GERMANY GOVT BUND	0.500	20270815	0.1351
GERMANY GOVT BUND	0.000	20271115	0.0890
GERMANY GOVT BUND	5.625	20280104	0.0845
GERMANY GOVT BUND	0.500	20280215	0.1172
GERMANY GOVT BUND	4.750	20280704	0.0685
GERMANY GOVT BUND	0.250	20280815	0.1151
GERMANY GOVT BUND	0.000	20281115	0.1070
GERMANY GOVT BUND	0.250	20290215	0.1178
GERMANY GOVT BUND	0.000	20290815	0.1150
GERMANY GOVT BUND	2.100	20291115	0.1139
GERMANY GOVT BUND	6.250	20300104	0.0632
GERMANY GOVT BUND	0.000	20300215	0.1079
GERMANY GOVT BUND	0.000	20300815	0.1277
GERMANY GOVT BUND	0.000	20300815	0.0362
GERMANY GOVT BUND	2.400	20301115	0.0987
GERMANY GOVT BUND	5.500	20310104	0.1141
GERMANY GOVT BUND	0.000	20310215	0.1055
GERMANY GOVT BUND	0.000	20310815	0.1191
GERMANY GOVT BUND	0.000	20310815	0.0335
GERMANY GOVT BUND	0.000	20320215	0.1139
GERMANY GOVT BUND	1.700	20320815	0.1187
GERMANY GOVT BUND	2.300	20330215	0.1680
GERMANY GOVT BUND	2.300	20330215	0.0362
GERMANY GOVT BUND	2.600	20330815	0.1391
GERMANY GOVT BUND	2.200	20340215	0.1519
GERMANY GOVT BUND	4.750	20340704	0.1341
GERMANY GOVT BUND	0.000	20350515	0.0796
GERMANY GOVT BUND	0.000	20360515	0.0838
GERMANY GOVT BUND	4.000	20370104	0.1450
GERMANY GOVT BUND	1.000	20380515	0.0866
GERMANY GOVT BUND	4.250	20390704	0.1046
GERMANY GOVT BUND	4.750	20400704	0.1243
GERMANY GOVT BUND	2.600	20410515	0.0174
GERMANY GOVT BUND	3.250	20420704	0.0976
GERMANY GOVT BUND	2.500	20440704	0.1377
GERMANY GOVT BUND	2.500	20460815	0.1403
GERMANY GOVT BUND	1.250	20480815	0.1253
GERMANY GOVT BUND	0.000	20500815	0.0901
GERMANY GOVT BUND	0.000	20500815	0.0245
GERMANY GOVT BUND	0.000	20520815	0.0668
GERMANY GOVT BUND	1.800	20530815	0.1072



**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	1.800	20530815	0.0352
GERMANY GOVT BUND	2.500	20540815	0.0663
GERMANY GOVT SCHATZE	3.100	20250918	0.0770
GERMANY GOVT SCHATZE	3.100	20251212	0.0856
GERMANY GOVT SCHATZE	2.500	20260319	0.0840
GERMANY GOVT SCHATZE	2.900	20260618	0.0643
IRELAND GOVT BND	1.000	20260515	0.0495
IRELAND GOVT BND	0.200	20270515	0.0317
IRELAND GOVT BND	0.900	20280515	0.0348
IRELAND GOVT BND	1.100	20290515	0.0417
IRELAND GOVT BND	2.400	20300515	0.0407
IRELAND GOVT BND	0.200	20301018	0.0303
IRELAND GOVT BND	1.350	20310318	0.0276
IRELAND GOVT BND	0.000	20311018	0.0330
IRELAND GOVT BND	0.350	20321018	0.0188
IRELAND GOVT BND	1.300	20330515	0.0209
IRELAND GOVT BND	2.600	20341018	0.0177
IRELAND GOVT BND	0.400	20350515	0.0180
IRELAND GOVT BND	1.700	20370515	0.0288
IRELAND GOVT BND	0.550	20410422	0.0132
IRELAND GOVT BND	3.000	20431018	0.0175
IRELAND GOVT BND	2.000	20450218	0.0402
IRELAND GOVT BND	1.500	20500515	0.0282
ISRAEL GOVT BND	1.750	20250831	0.0256
ISRAEL GOVT BND	6.250	20261030	0.0176
ISRAEL GOVT BND	2.000	20270331	0.0266
ISRAEL GOVT BND	1.000	20300331	0.0337
ISRAEL GOVT BND	5.500	20420131	0.0221
ISRAEL GOVT BND	3.750	20470331	0.0227
ITALY GOVT BND	2.500	20251115	0.0844
ITALY GOVT BND	2.000	20251201	0.0883
ITALY GOVT BND	4.500	20260301	0.1066
ITALY GOVT BND	1.600	20260601	0.0967
ITALY GOVT BND	2.100	20260715	0.0771
ITALY GOVT BND	7.250	20261101	0.0601
ITALY GOVT BND	1.250	20261201	0.0856
ITALY GOVT BND	2.200	20270601	0.0849
ITALY GOVT BND	2.050	20270801	0.0820
ITALY GOVT BND	6.500	20271101	0.1355
ITALY GOVT BND	2.000	20280201	0.1019
ITALY GOVT BND	4.750	20280901	0.1247
ITALY GOVT BND	2.800	20281201	0.0961

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	3.000	20290801	0.0999
ITALY GOVT BND	5.250	20291101	0.1482
ITALY GOVT BND	3.500	20300301	0.1296
ITALY GOVT BND	6.000	20310501	0.1632
ITALY GOVT BND	1.650	20320301	0.1047
ITALY GOVT BND	5.750	20330201	0.1337
ITALY GOVT BND	2.450	20330901	0.0782
ITALY GOVT BND	5.000	20340801	0.1339
ITALY GOVT BND	3.350	20350301	0.0807
ITALY GOVT BND	2.250	20360901	0.0627
ITALY GOVT BND	4.000	20370201	0.1454
ITALY GOVT BND	4.050	20371030	0.0392
ITALY GOVT BND	2.950	20380901	0.0612
ITALY GOVT BND	5.000	20390801	0.1277
ITALY GOVT BND	3.100	20400301	0.0545
ITALY GOVT BND	5.000	20400901	0.1165
ITALY GOVT BND	4.750	20440901	0.0952
ITALY GOVT BND	3.250	20460901	0.0667
ITALY GOVT BND	2.700	20470301	0.0632
ITALY GOVT BND	3.450	20480301	0.0702
ITALY GOVT BND	3.850	20490901	0.0681
ITALY GOVT BND	2.450	20500901	0.0521
ITALY GOVT BND	2.800	20670301	0.0301
JGB #1 40YRS BND	2.400	20480320	0.0203
JGB #10 40YRS BND	0.900	20570320	0.0421
JGB #100 20YRS BND	2.200	20280320	0.0439
JGB #101 20YRS BND	2.400	20280320	0.0208
JGB #102 20YRS BND	2.400	20280620	0.0302
JGB #103 20YRS BND	2.300	20280620	0.0209
JGB #104 20YRS BND	2.100	20280620	0.0181
JGB #105 20YRS BND	2.100	20280920	0.0322
JGB #106 20YRS BND	2.200	20280920	0.0182
JGB #107 20YRS BND	2.100	20281220	0.0209
JGB #108 20YRS BND	1.900	20281220	0.0274
JGB #109 20YRS BND	1.900	20290320	0.0269
JGB #11 30YRS BND	1.700	20330620	0.0149
JGB #11 40YRS BND	0.800	20580320	0.0386
JGB #110 20YRS BND	2.100	20290320	0.0364
JGB #111 20YRS BND	2.200	20290620	0.0227
JGB #112 20YRS BND	2.100	20290620	0.0387
JGB #113 20YRS BND	2.100	20290920	0.0347
JGB #114 20YRS BND	2.100	20291220	0.0261

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #115 20YRS BND	2.200	20291220	0.0173
JGB #116 20YRS BND	2.200	20300320	0.0194
JGB #117 20YRS BND	2.100	20300320	0.0268
JGB #118 20YRS BND	2.000	20300620	0.0226
JGB #119 20YRS BND	1.800	20300620	0.0175
JGB #12 30YRS BND	2.100	20330920	0.0128
JGB #12 40YRS BND	0.500	20590320	0.0399
JGB #120 20YRS BND	1.600	20300620	0.0221
JGB #121 20YRS BND	1.900	20300920	0.0295
JGB #122 20YRS BND	1.800	20300920	0.0180
JGB #123 20YRS BND	2.100	20301220	0.0558
JGB #124 20YRS BND	2.000	20301220	0.0238
JGB #125 20YRS BND	2.200	20310320	0.0333
JGB #126 20YRS BND	2.000	20310320	0.0265
JGB #127 20YRS BND	1.900	20310320	0.0214
JGB #128 20YRS BND	1.900	20310620	0.0392
JGB #129 20YRS BND	1.800	20310620	0.0176
JGB #13 30YRS BND	2.000	20331220	0.0201
JGB #130 20YRS BND	1.800	20310920	0.0480
JGB #131 20YRS BND	1.700	20310920	0.0228
JGB #132 20YRS BND	1.700	20311220	0.0326
JGB #133 20YRS BND	1.800	20311220	0.0427
JGB #134 20YRS BND	1.800	20320320	0.0385
JGB #135 20YRS BND	1.700	20320320	0.0204
JGB #136 20YRS BND	1.600	20320320	0.0204
JGB #137 20YRS BND	1.700	20320620	0.0186
JGB #138 20YRS BND	1.500	20320620	0.0197
JGB #139 20YRS BND	1.600	20320620	0.0242
JGB #14 30YRS BND	2.400	20340320	0.0250
JGB #140 20YRS BND	1.700	20320920	0.0617
JGB #141 20YRS BND	1.700	20321220	0.0464
JGB #142 20YRS BND	1.800	20321220	0.0222
JGB #143 20YRS BND	1.600	20330320	0.0311
JGB #144 20YRS BND	1.500	20330320	0.0197
JGB #145 20YRS BND	1.700	20330620	0.0407
JGB #146 20YRS BND	1.700	20330920	0.0424
JGB #147 20YRS BND	1.600	20331220	0.0411
JGB #148 20YRS BND	1.500	20340320	0.0513
JGB #149 20YRS BND	1.500	20340620	0.0492
JGB #15 30YRS BND	2.500	20340620	0.0329
JGB #150 20YRS BND	1.400	20340920	0.0602
JGB #151 20YRS BND	1.200	20341220	0.0520

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #152 20YRS BND	1.200	20350320	0.0545
JGB #153 20YRS BND	1.300	20350620	0.0465
JGB #154 20YRS BND	1.200	20350920	0.0539
JGB #155 20YRS BND	1.000	20351220	0.0561
JGB #156 20YRS BND	0.400	20360320	0.0363
JGB #157 20YRS BND	0.200	20360620	0.0385
JGB #158 20YRS BND	0.500	20360920	0.0555
JGB #159 20YRS BND	0.600	20361220	0.0492
JGB #16 30YRS BND	2.500	20340920	0.0222
JGB #160 20YRS BND	0.700	20370320	0.0503
JGB #161 20YRS BND	0.600	20370620	0.0422
JGB #162 20YRS BND	0.600	20370920	0.0552
JGB #163 20YRS BND	0.600	20371220	0.0485
JGB #164 20YRS BND	0.500	20380320	0.0565
JGB #165 20YRS BND	0.500	20380620	0.0649
JGB #166 20YRS BND	0.700	20380920	0.0540
JGB #167 20YRS BND	0.500	20381220	0.0557
JGB #169 20YRS BND	0.300	20390620	0.0591
JGB #17 30YRS BND	2.400	20341220	0.0230
JGB #170 20YRS BND	0.300	20390920	0.0529
JGB #171 20YRS BND	0.300	20391220	0.0627
JGB #18 30YRS BND	2.300	20350320	0.0317
JGB #19 30YRS BND	2.300	20350620	0.0214
JGB #2 40YRS BND	2.200	20490320	0.0361
JGB #20 30YRS BND	2.500	20350920	0.0223
JGB #21 30YRS BND	2.300	20351220	0.0246
JGB #22 30YRS BND	2.500	20360320	0.0317
JGB #23 30YRS BND	2.500	20360620	0.0309
JGB #24 30YRS BND	2.500	20360920	0.0202
JGB #25 30YRS BND	2.300	20361220	0.0257
JGB #26 30YRS BND	2.400	20370320	0.0527
JGB #27 30YRS BND	2.500	20370920	0.0467
JGB #28 30YRS BND	2.500	20380320	0.0654
JGB #29 30YRS BND	2.400	20380920	0.0615
JGB #3 40YRS BND	2.200	20500320	0.0319
JGB #30 30YRS BND	2.300	20390320	0.0737
JGB #31 30YRS BND	2.200	20390920	0.0666
JGB #32 30YRS BND	2.300	20400320	0.0800
JGB #33 30YRS BND	2.000	20400920	0.0873
JGB #34 30YRS BND	2.200	20410320	0.0806
JGB #340 10YRS BND	0.400	20250920	0.0221
JGB #341 10YRS BND	0.300	20251220	0.0214

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #342 10YRS BND	0.100	20260320	0.0222
JGB #343 10YRS BND	0.100	20260620	0.0200
JGB #344 10YRS BND	0.100	20260920	0.0314
JGB #345 10YRS BND	0.100	20261220	0.0305
JGB #346 10YRS BND	0.100	20270320	0.0287
JGB #347 10YRS BND	0.100	20270620	0.0249
JGB #348 10YRS BND	0.100	20270920	0.0278
JGB #349 10YRS BND	0.100	20271220	0.0320
JGB #35 30YRS BND	2.000	20410920	0.0895
JGB #350 10YRS BND	0.100	20280320	0.0369
JGB #351 10YRS BND	0.100	20280620	0.0260
JGB #352 10YRS BND	0.100	20280920	0.0266
JGB #353 10YRS BND	0.100	20281220	0.0272
JGB #355 10YRS BND	0.100	20290620	0.0220
JGB #356 10YRS BND	0.100	20290920	0.0149
JGB #357 10YRS BND	0.100	20291220	0.0193
JGB #358 10YRS BND	0.100	20300320	0.0248
JGB #36 30YRS BND	2.000	20420320	0.0830
JGB #363 10YRS BND	0.100	20310620	0.0384
JGB #37 30YRS BND	1.900	20420920	0.1003
JGB #38 30YRS BND	1.800	20430320	0.0556
JGB #39 30YRS BND	1.900	20430620	0.0486
JGB #4 40YRS BND	2.200	20510320	0.0464
JGB #40 30YRS BND	1.800	20430920	0.0369
JGB #41 30YRS BND	1.700	20431220	0.0365
JGB #42 30YRS BND	1.700	20440320	0.0431
JGB #43 30YRS BND	1.700	20440620	0.0300
JGB #44 30YRS BND	1.700	20440920	0.0334
JGB #45 30YRS BND	1.500	20441220	0.0232
JGB #46 30YRS BND	1.500	20450320	0.0387
JGB #47 30YRS BND	1.600	20450620	0.0198
JGB #48 30YRS BND	1.400	20450920	0.0160
JGB #49 30YRS BND	1.400	20451220	0.0214
JGB #5 40YRS BND	2.000	20520320	0.0470
JGB #50 30YRS BND	0.800	20460320	0.0313
JGB #51 30YRS BND	0.300	20460620	0.0254
JGB #52 30YRS BND	0.500	20460920	0.0335
JGB #53 30YRS BND	0.600	20461220	0.0279
JGB #54 30YRS BND	0.800	20470320	0.0267
JGB #55 30YRS BND	0.800	20470620	0.0277
JGB #56 30YRS BND	0.800	20470920	0.0301
JGB #57 30YRS BND	0.800	20471220	0.0327

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #58 30YRS BND	0.800	20480320	0.0313
JGB #59 30YRS BND	0.700	20480620	0.0421
JGB #6 40YRS BND	1.900	20530320	0.0317
JGB #60 30YRS BND	0.900	20480920	0.0236
JGB #61 30YRS BND	0.700	20481220	0.0316
JGB #62 30YRS BND	0.500	20490320	0.0285
JGB #63 30YRS BND	0.400	20490620	0.0319
JGB #64 30YRS BND	0.400	20490920	0.0305
JGB #65 30YRS BND	0.400	20491220	0.0404
JGB #66 30YRS BND	0.400	20500320	0.0371
JGB #7 30YRS BND	2.300	20320520	0.0152
JGB #7 40YRS BND	1.700	20540320	0.0268
JGB #8 30YRS BND	1.800	20321122	0.0153
JGB #8 40YRS BND	1.400	20550320	0.0241
JGB #81 20YRS BND	2.000	20250920	0.0168
JGB #82 20YRS BND	2.100	20250920	0.0140
JGB #83 20YRS BND	2.100	20251220	0.0153
JGB #84 20YRS BND	2.000	20251220	0.0217
JGB #85 20YRS BND	2.100	20260320	0.0211
JGB #86 20YRS BND	2.300	20260320	0.0166
JGB #87 20YRS BND	2.200	20260320	0.0159
JGB #88 20YRS BND	2.300	20260620	0.0259
JGB #89 20YRS BND	2.200	20260620	0.0134
JGB #9 40YRS BND	0.400	20560320	0.0386
JGB #90 20YRS BND	2.200	20260920	0.0287
JGB #92 20YRS BND	2.100	20261220	0.0403
JGB #93 20YRS BND	2.000	20270320	0.0196
JGB #94 20YRS BND	2.100	20270320	0.0323
JGB #95 20YRS BND	2.300	20270620	0.0253
JGB #96 20YRS BND	2.100	20270620	0.0154
JGB #97 20YRS BND	2.200	20270920	0.0229
JGB #98 20YRS BND	2.100	20270920	0.0195
JGB #99 20YRS BND	2.100	20271220	0.0480
MALAYSIA GOVT BND	3.955	20250915	0.0241
MALAYSIA GOVT BND	4.392	20260415	0.0075
MALAYSIA GOVT BND	3.900	20261130	0.0203
MALAYSIA GOVT BND	3.892	20270315	0.0038
MALAYSIA GOVT BND	3.502	20270531	0.0236
MALAYSIA GOVT BND	3.899	20271116	0.0217
MALAYSIA GOVT BND	3.733	20280615	0.0210
MALAYSIA GOVT BND	4.498	20300415	0.0253
MALAYSIA GOVT BND	4.232	20310630	0.0124

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	3.844	20330415	0.0123
MALAYSIA GOVT BND	4.254	20350531	0.0144
MALAYSIA GOVT BND	4.762	20370407	0.0246
MALAYSIA GOVT BND	4.935	20430930	0.0080
MALAYSIA GOVT BND	4.736	20460315	0.0107
MEXICO GOVT BONO	5.750	20260305	0.0845
MEXICO GOVT BONO	7.000	20260903	0.0545
MEXICO GOVT BONO	5.500	20270304	0.0791
MEXICO GOVT BONO	7.500	20270603	0.0701
MEXICO GOVT BONO	8.500	20290301	0.0406
MEXICO GOVT BONO	8.500	20290531	0.0630
MEXICO GOVT BONO	7.750	20310529	0.0816
MEXICO GOVT BONO	7.500	20330526	0.0620
MEXICO GOVT BONO	7.750	20341123	0.0324
MEXICO GOVT BONO	8.000	20350524	0.0045
MEXICO GOVT BONO	10.000	20361120	0.0170
MEXICO GOVT BONO	8.500	20381118	0.0431
MEXICO GOVT BONO	7.750	20421113	0.0657
MEXICO GOVT BONO	8.000	20471107	0.0486
MEXICO GOVT BONO	8.000	20530731	0.0527
NETHERLANDS GOVT DSL	0.250	20250715	0.0853
NETHERLANDS GOVT DSL	0.000	20260115	0.0494
NETHERLANDS GOVT DSL	0.500	20260715	0.0800
NETHERLANDS GOVT DSL	0.000	20270115	0.0647
NETHERLANDS GOVT DSL	0.750	20270715	0.0740
NETHERLANDS GOVT DSL	5.500	20280115	0.0641
NETHERLANDS GOVT DSL	0.750	20280715	0.0794
NETHERLANDS GOVT DSL	0.000	20290115	0.0642
NETHERLANDS GOVT DSL	0.250	20290715	0.0478
NETHERLANDS GOVT DSL	2.500	20300115	0.0539
NETHERLANDS GOVT DSL	0.000	20300715	0.0526
NETHERLANDS GOVT DSL	0.000	20310715	0.0549
NETHERLANDS GOVT DSL	0.500	20320715	0.0506
NETHERLANDS GOVT DSL	2.500	20330115	0.0677
NETHERLANDS GOVT DSL	2.500	20330715	0.0536
NETHERLANDS GOVT DSL	2.500	20340715	0.0469
NETHERLANDS GOVT DSL	4.000	20370115	0.0895
NETHERLANDS GOVT DSL	0.000	20380115	0.0419
NETHERLANDS GOVT DSL	0.500	20400115	0.0485
NETHERLANDS GOVT DSL	3.750	20420115	0.0933
NETHERLANDS GOVT DSL	3.250	20440115	0.0332
NETHERLANDS GOVT DSL	2.750	20470115	0.0889

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.000	20520115	0.0363
NETHERLANDS GOVT DSL	2.000	20540115	0.0498
NEW ZEALAND GOVT BND	0.500	20260515	0.0190
NEW ZEALAND GOVT BND	4.500	20270415	0.0261
NEW ZEALAND GOVT BND	0.250	20280515	0.0295
NEW ZEALAND GOVT BND	3.000	20290420	0.0234
NEW ZEALAND GOVT BND	4.500	20300515	0.0167
NEW ZEALAND GOVT BND	1.500	20310515	0.0184
NEW ZEALAND GOVT BND	2.000	20320515	0.0202
NEW ZEALAND GOVT BND	3.500	20330414	0.0338
NEW ZEALAND GOVT BND	4.250	20340515	0.0151
NEW ZEALAND GOVT BND	4.500	20350515	0.0111
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	0.0115
NEW ZEALAND GOVT BND	5.000	20540515	0.0102
NORWAY GOVT BND	1.500	20260219	0.0216
NORWAY GOVT BND	1.750	20270217	0.0194
NORWAY GOVT BND	2.000	20280426	0.0159
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	0.0160
NORWAY GOVT BND	3.000	20330815	0.0212
NORWAY GOVT BND	3.625	20340413	0.0140
NORWAY GOVT BND	3.500	20421006	0.0080
POLAND GOVT BND	3.250	20250725	0.0398
POLAND GOVT BND	0.000	20251025	0.0241
POLAND GOVT BND	0.000	20260425	0.0122
POLAND GOVT BND	2.500	20260725	0.0460
POLAND GOVT BND	0.250	20261025	0.0308
POLAND GOVT BND	3.750	20270525	0.0323
POLAND GOVT BND	2.500	20270725	0.0369
POLAND GOVT BND	2.750	20280425	0.0359
POLAND GOVT BND	7.500	20280725	0.0532
POLAND GOVT BND	5.750	20290425	0.0509
POLAND GOVT BND	4.750	20290725	0.0255
POLAND GOVT BND	2.750	20291025	0.0480
POLAND GOVT BND	1.250	20301025	0.0377
POLAND GOVT BND	1.750	20320425	0.0333
POLAND GOVT BND	6.000	20331025	0.0547
POLAND GOVT BND	5.000	20341025	0.0067



**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SINGAPORE GOVT BND	0.500	20251101	0.0222
SINGAPORE GOVT BND	2.125	20260601	0.0311
SINGAPORE GOVT BND	1.250	20261101	0.0261
SINGAPORE GOVT BND	3.500	20270301	0.0296
SINGAPORE GOVT BND	2.875	20270901	0.0127
SINGAPORE GOVT BND	2.625	20280501	0.0209
SINGAPORE GOVT BND	2.875	20280801	0.0067
SINGAPORE GOVT BND	3.000	20290401	0.0076
SINGAPORE GOVT BND	2.875	20290701	0.0206
SINGAPORE GOVT BND	2.875	20300901	0.0261
SINGAPORE GOVT BND	1.625	20310701	0.0153
SINGAPORE GOVT BND	2.625	20320801	0.0164
SINGAPORE GOVT BND	3.375	20330901	0.0267
SINGAPORE GOVT BND	3.375	20340501	0.0080
SINGAPORE GOVT BND	2.250	20360801	0.0233
SINGAPORE GOVT BND	2.375	20390701	0.0123
SINGAPORE GOVT BND	2.750	20420401	0.0191
SINGAPORE GOVT BND	2.750	20460301	0.0251
SINGAPORE GOVT BND	1.875	20500301	0.0161
SINGAPORE GOVT BND	1.875	20511001	0.0143
SINGAPORE GOVT BND	3.250	20540601	0.0079
SINGAPORE GOVT BND	3.000	20720801	0.0157
SPAIN GOVT BONOS	0.500	20300430	0.0975
SPAIN GOVT BONOS	1.250	20301031	0.1078
SPAIN GOVT OBLIGAC	4.650	20250730	0.1124
SPAIN GOVT OBLIGAC	2.150	20251031	0.1188
SPAIN GOVT OBLIGAC	1.950	20260430	0.0992
SPAIN GOVT OBLIGAC	5.900	20260730	0.1204
SPAIN GOVT OBLIGAC	1.300	20261031	0.1224
SPAIN GOVT OBLIGAC	1.500	20270430	0.1097
SPAIN GOVT OBLIGAC	1.450	20271031	0.1064
SPAIN GOVT OBLIGAC	1.400	20280430	0.1164
SPAIN GOVT OBLIGAC	1.400	20280730	0.1041
SPAIN GOVT OBLIGAC	5.150	20281031	0.1005
SPAIN GOVT OBLIGAC	6.000	20290131	0.1351
SPAIN GOVT OBLIGAC	1.950	20300730	0.1084
SPAIN GOVT OBLIGAC	5.750	20320730	0.1417
SPAIN GOVT OBLIGAC	2.350	20330730	0.0945
SPAIN GOVT OBLIGAC	4.200	20370131	0.1061
SPAIN GOVT OBLIGAC	4.900	20400730	0.1076
SPAIN GOVT OBLIGAC	4.700	20410730	0.1097
SPAIN GOVT OBLIGAC	5.150	20441031	0.0867

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	2.900	20461031	0.0772
SPAIN GOVT OBLIGAC	2.700	20481031	0.0691
SPAIN GOVT OBLIGAC	3.450	20660730	0.0641
SWEDEN GOVT BND	1.000	20261112	0.0317
SWEDEN GOVT BND	0.750	20280512	0.0275
SWEDEN GOVT BND	0.750	20291112	0.0266
SWEDEN GOVT BND	0.125	20310512	0.0193
SWEDEN GOVT BND	2.250	20320601	0.0186
SWEDEN GOVT BND	1.750	20331111	0.0219
SWEDEN GOVT BND	3.500	20390330	0.0193
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0696
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.1835
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0753
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0805
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1291
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.1695
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.1231
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0842
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0822
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0842
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.1813
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0727
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0673
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1257
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20290722	0.0709
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0725
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0757
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1156
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1140
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0405
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1505
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1150
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1649
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1186
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1739
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20340731	0.0574
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0822
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0797
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.0976
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0840
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1096
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.0888

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0825
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0682
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0772
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0804
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1030
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.0955
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.0971
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.0928
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0446
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.0859
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0562
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0361
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0658
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0414
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0683
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0600
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0585
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1238
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0644
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0376
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.0851
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0576
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0640
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0392
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0685
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0517
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0683
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0431
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0204
US TREASURY	0.250	20250630	0.1701
US TREASURY	2.750	20250630	0.0698
US TREASURY	4.625	20250630	0.1717
US TREASURY	3.000	20250715	0.1754
US TREASURY	0.250	20250731	0.1697
US TREASURY	2.875	20250731	0.0863
US TREASURY	4.750	20250731	0.1747
US TREASURY	2.000	20250815	0.2212
US TREASURY	3.125	20250815	0.1710
US TREASURY	0.250	20250831	0.1772
US TREASURY	2.750	20250831	0.0886
US TREASURY	5.000	20250831	0.1877
US TREASURY	3.500	20250915	0.1671

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.250	20250930	0.2026
US TREASURY	3.000	20250930	0.0894
US TREASURY	5.000	20250930	0.1996
US TREASURY	4.250	20251015	0.1642
US TREASURY	0.250	20251031	0.2071
US TREASURY	3.000	20251031	0.0780
US TREASURY	5.000	20251031	0.2113
US TREASURY	2.250	20251115	0.2319
US TREASURY	4.500	20251115	0.1643
US TREASURY	0.375	20251130	0.1975
US TREASURY	2.875	20251130	0.0947
US TREASURY	4.875	20251130	0.2225
US TREASURY	4.000	20251215	0.1625
US TREASURY	0.375	20251231	0.2111
US TREASURY	2.625	20251231	0.0857
US TREASURY	4.250	20251231	0.2319
US TREASURY	3.875	20260115	0.1648
US TREASURY	0.375	20260131	0.2286
US TREASURY	2.625	20260131	0.1032
US TREASURY	4.250	20260131	0.2485
US TREASURY	1.625	20260215	0.2034
US TREASURY	4.000	20260215	0.1646
US TREASURY	6.000	20260215	0.0265
US TREASURY	0.500	20260228	0.2313
US TREASURY	2.500	20260228	0.1047
US TREASURY	4.625	20260228	0.2619
US TREASURY	4.625	20260315	0.1659
US TREASURY	0.750	20260331	0.2154
US TREASURY	2.250	20260331	0.1015
US TREASURY	4.500	20260331	0.2727
US TREASURY	3.750	20260415	0.1624
US TREASURY	0.750	20260430	0.2150
US TREASURY	2.375	20260430	0.0763
US TREASURY	4.875	20260430	0.2862
US TREASURY	1.625	20260515	0.1972
US TREASURY	3.625	20260515	0.1617
US TREASURY	0.750	20260531	0.2242
US TREASURY	2.125	20260531	0.0947
US TREASURY	4.875	20260531	0.2852
US TREASURY	4.125	20260615	0.1627
US TREASURY	0.875	20260630	0.1976
US TREASURY	1.875	20260630	0.0920

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.500	20260715	0.1670
US TREASURY	0.625	20260731	0.2109
US TREASURY	1.875	20260731	0.0941
US TREASURY	1.500	20260815	0.2111
US TREASURY	4.375	20260815	0.1742
US TREASURY	0.750	20260831	0.2286
US TREASURY	1.375	20260831	0.0900
US TREASURY	4.625	20260915	0.1830
US TREASURY	0.875	20260930	0.2154
US TREASURY	1.625	20260930	0.0690
US TREASURY	4.625	20261015	0.1907
US TREASURY	1.125	20261031	0.2175
US TREASURY	1.625	20261031	0.0896
US TREASURY	2.000	20261115	0.1988
US TREASURY	4.625	20261115	0.1983
US TREASURY	1.250	20261130	0.2238
US TREASURY	1.625	20261130	0.0833
US TREASURY	4.375	20261215	0.2047
US TREASURY	1.250	20261231	0.2159
US TREASURY	1.750	20261231	0.0884
US TREASURY	4.000	20270115	0.2145
US TREASURY	1.500	20270131	0.2927
US TREASURY	2.250	20270215	0.1792
US TREASURY	4.125	20270215	0.2228
US TREASURY	1.125	20270228	0.0516
US TREASURY	1.875	20270228	0.2045
US TREASURY	4.250	20270315	0.2311
US TREASURY	0.625	20270331	0.0835
US TREASURY	2.500	20270331	0.1999
US TREASURY	4.500	20270415	0.2402
US TREASURY	0.500	20270430	0.1179
US TREASURY	2.750	20270430	0.1927
US TREASURY	2.375	20270515	0.2147
US TREASURY	4.500	20270515	0.2394
US TREASURY	0.500	20270531	0.1145
US TREASURY	2.625	20270531	0.1875
US TREASURY	4.625	20270615	0.2395
US TREASURY	0.500	20270630	0.1355
US TREASURY	3.250	20270630	0.1864
US TREASURY	0.375	20270731	0.1581
US TREASURY	2.750	20270731	0.1816
US TREASURY	2.250	20270815	0.1689

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.500	20270831	0.1360
US TREASURY	3.125	20270831	0.1793
US TREASURY	0.375	20270930	0.1728
US TREASURY	4.125	20270930	0.1806
US TREASURY	0.500	20271031	0.1697
US TREASURY	4.125	20271031	0.1759
US TREASURY	2.250	20271115	0.1721
US TREASURY	6.125	20271115	0.0338
US TREASURY	0.625	20271130	0.1809
US TREASURY	3.875	20271130	0.1739
US TREASURY	0.625	20271231	0.2007
US TREASURY	3.875	20271231	0.1733
US TREASURY	0.750	20280131	0.2222
US TREASURY	3.500	20280131	0.1736
US TREASURY	2.750	20280215	0.2371
US TREASURY	1.125	20280229	0.2273
US TREASURY	4.000	20280229	0.1763
US TREASURY	1.250	20280331	0.2065
US TREASURY	3.625	20280331	0.1733
US TREASURY	1.250	20280430	0.2268
US TREASURY	3.500	20280430	0.1719
US TREASURY	2.875	20280515	0.2501
US TREASURY	1.250	20280531	0.2261
US TREASURY	3.625	20280531	0.1721
US TREASURY	1.250	20280630	0.2079
US TREASURY	4.000	20280630	0.1740
US TREASURY	1.000	20280731	0.2200
US TREASURY	4.125	20280731	0.1779
US TREASURY	2.875	20280815	0.2536
US TREASURY	1.125	20280831	0.2190
US TREASURY	4.375	20280831	0.1915
US TREASURY	1.250	20280930	0.2205
US TREASURY	4.625	20280930	0.2054
US TREASURY	1.375	20281031	0.2088
US TREASURY	4.875	20281031	0.2194
US TREASURY	3.125	20281115	0.2340
US TREASURY	5.250	20281115	0.0330
US TREASURY	1.500	20281130	0.2101
US TREASURY	4.375	20281130	0.2268
US TREASURY	1.375	20281231	0.2021
US TREASURY	3.750	20281231	0.2323
US TREASURY	1.750	20290131	0.1958

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.000	20290131	0.2510
US TREASURY	2.625	20290215	0.2311
US TREASURY	1.875	20290228	0.1852
US TREASURY	4.250	20290228	0.2655
US TREASURY	2.375	20290331	0.1778
US TREASURY	4.125	20290331	0.2754
US TREASURY	2.875	20290430	0.1699
US TREASURY	4.625	20290430	0.2932
US TREASURY	2.375	20290515	0.1851
US TREASURY	2.750	20290531	0.1607
US TREASURY	4.500	20290531	0.2907
US TREASURY	3.250	20290630	0.1558
US TREASURY	2.625	20290731	0.1448
US TREASURY	1.625	20290815	0.1649
US TREASURY	3.125	20290831	0.1448
US TREASURY	3.875	20290930	0.1455
US TREASURY	4.000	20291031	0.1423
US TREASURY	1.750	20291115	0.1230
US TREASURY	3.875	20291130	0.1407
US TREASURY	3.875	20291231	0.1404
US TREASURY	3.500	20300131	0.1398
US TREASURY	1.500	20300215	0.2077
US TREASURY	4.000	20300228	0.1430
US TREASURY	3.625	20300331	0.1394
US TREASURY	3.500	20300430	0.1376
US TREASURY	0.625	20300515	0.2657
US TREASURY	6.250	20300515	0.0292
US TREASURY	3.750	20300531	0.1391
US TREASURY	3.750	20300630	0.1391
US TREASURY	4.000	20300731	0.1430
US TREASURY	0.625	20300815	0.3453
US TREASURY	4.125	20300831	0.1481
US TREASURY	4.625	20300930	0.1559
US TREASURY	4.875	20301031	0.1616
US TREASURY	0.875	20301115	0.3619
US TREASURY	4.375	20301130	0.1610
US TREASURY	3.750	20301231	0.1588
US TREASURY	4.000	20310131	0.1679
US TREASURY	1.125	20310215	0.3553
US TREASURY	5.375	20310215	0.0360
US TREASURY	4.250	20310228	0.1740
US TREASURY	4.125	20310331	0.1762

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.625	20310430	0.1851
US TREASURY	1.625	20310515	0.3589
US TREASURY	4.625	20310531	0.1844
US TREASURY	1.250	20310815	0.3830
US TREASURY	1.375	20311115	0.3717
US TREASURY	1.875	20320215	0.3652
US TREASURY	2.875	20320515	0.3791
US TREASURY	2.750	20320815	0.3660
US TREASURY	4.125	20321115	0.4020
US TREASURY	3.500	20330215	0.3865
US TREASURY	3.375	20330515	0.3787
US TREASURY	3.875	20330815	0.4331
US TREASURY	4.500	20331115	0.4754
US TREASURY	4.000	20340215	0.4861
US TREASURY	4.375	20340515	0.3348
US TREASURY	4.500	20360215	0.0356
US TREASURY	5.000	20370515	0.0282
US TREASURY	4.375	20380215	0.0282
US TREASURY	4.500	20380515	0.0319
US TREASURY	3.500	20390215	0.0294
US TREASURY	4.250	20390515	0.0470
US TREASURY	4.500	20390815	0.0521
US TREASURY	4.375	20391115	0.0546
US TREASURY	4.625	20400215	0.0572
US TREASURY	1.125	20400515	0.1020
US TREASURY	4.375	20400515	0.0531
US TREASURY	1.125	20400815	0.1240
US TREASURY	3.875	20400815	0.0501
US TREASURY	1.375	20401115	0.1425
US TREASURY	4.250	20401115	0.0515
US TREASURY	1.875	20410215	0.1885
US TREASURY	4.750	20410215	0.0585
US TREASURY	2.250	20410515	0.1707
US TREASURY	4.375	20410515	0.0510
US TREASURY	1.750	20410815	0.2054
US TREASURY	3.750	20410815	0.0480
US TREASURY	2.000	20411115	0.1784
US TREASURY	3.125	20411115	0.0455
US TREASURY	2.375	20420215	0.1543
US TREASURY	3.125	20420215	0.0485
US TREASURY	3.000	20420515	0.0436
US TREASURY	3.250	20420515	0.1544



**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.750	20420815	0.0493
US TREASURY	3.375	20420815	0.1373
US TREASURY	2.750	20421115	0.0706
US TREASURY	4.000	20421115	0.1484
US TREASURY	3.125	20430215	0.0646
US TREASURY	3.875	20430215	0.1471
US TREASURY	2.875	20430515	0.0970
US TREASURY	3.875	20430515	0.1448
US TREASURY	3.625	20430815	0.0788
US TREASURY	4.375	20430815	0.1694
US TREASURY	3.750	20431115	0.0808
US TREASURY	4.750	20431115	0.1759
US TREASURY	3.625	20440215	0.0851
US TREASURY	4.500	20440215	0.1721
US TREASURY	3.375	20440515	0.0751
US TREASURY	4.625	20440515	0.0660
US TREASURY	3.125	20440815	0.0937
US TREASURY	3.000	20441115	0.0792
US TREASURY	2.500	20450215	0.0970
US TREASURY	3.000	20450515	0.0512
US TREASURY	2.875	20450815	0.0685
US TREASURY	3.000	20451115	0.0411
US TREASURY	2.500	20460215	0.0775
US TREASURY	2.500	20460515	0.0774
US TREASURY	2.250	20460815	0.0917
US TREASURY	2.875	20461115	0.0462
US TREASURY	3.000	20470215	0.0934
US TREASURY	3.000	20470515	0.0714
US TREASURY	2.750	20470815	0.0983
US TREASURY	2.750	20471115	0.0979
US TREASURY	3.000	20480215	0.1183
US TREASURY	3.125	20480515	0.1282
US TREASURY	3.000	20480815	0.1387
US TREASURY	3.375	20481115	0.1502
US TREASURY	3.000	20490215	0.1496
US TREASURY	2.875	20490515	0.1409
US TREASURY	2.250	20490815	0.1172
US TREASURY	2.375	20491115	0.1120
US TREASURY	2.000	20500215	0.1296
US TREASURY	1.250	20500515	0.1220
US TREASURY	1.375	20500815	0.1430
US TREASURY	1.625	20501115	0.1504

**INDEX CONSTITUENTS (CONTINUED)**

July 2024 Index Profile - Index data as of June 30, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.875	20510215	0.1804
US TREASURY	2.375	20510515	0.2033
US TREASURY	2.000	20510815	0.1847
US TREASURY	1.875	20511115	0.1651
US TREASURY	2.250	20520215	0.1671
US TREASURY	2.875	20520515	0.1806
US TREASURY	3.000	20520815	0.1787
US TREASURY	4.000	20521115	0.2144
US TREASURY	3.625	20530215	0.2010
US TREASURY	3.625	20530515	0.1999
US TREASURY	4.125	20530815	0.2449
US TREASURY	4.750	20531115	0.2819
US TREASURY	4.250	20540215	0.2745
US TREASURY	4.625	20540515	0.1969

Sources: FTSE Russell and Refinitiv

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