

FTSE MPF World Government Bond Index

INDEX CONSTITUENTS

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	0.250	20251121	0.0490
AUSTRALIA GOVT BND	4.250	20260421	0.0521
AUSTRALIA GOVT BND	0.500	20260921	0.0637
AUSTRALIA GOVT BND	4.750	20270421	0.0608
AUSTRALIA GOVT BND	2.750	20271121	0.0484
AUSTRALIA GOVT BND	2.250	20280521	0.0439
AUSTRALIA GOVT BND	2.750	20281121	0.0404
AUSTRALIA GOVT BND	3.250	20290421	0.0571
AUSTRALIA GOVT BND	2.750	20291121	0.0502
AUSTRALIA GOVT BND	2.500	20300521	0.0580
AUSTRALIA GOVT BND	1.000	20301221	0.0457
AUSTRALIA GOVT BND	1.500	20310621	0.0563
AUSTRALIA GOVT BND	1.000	20311121	0.0649
AUSTRALIA GOVT BND	1.250	20320521	0.0627
AUSTRALIA GOVT BND	1.750	20321121	0.0579
AUSTRALIA GOVT BND	4.500	20330421	0.0677
AUSTRALIA GOVT BND	3.000	20331121	0.0580
AUSTRALIA GOVT BND	3.750	20340521	0.0547
AUSTRALIA GOVT BND	4.250	20340621	0.0182
AUSTRALIA GOVT BND	3.500	20341221	0.0467
AUSTRALIA GOVT BND	2.750	20350621	0.0402
AUSTRALIA GOVT BND	4.250	20351221	0.0298
AUSTRALIA GOVT BND	3.750	20370421	0.0355
AUSTRALIA GOVT BND	3.250	20390621	0.0233
AUSTRALIA GOVT BND	2.750	20410521	0.0301
AUSTRALIA GOVT BND	3.000	20470321	0.0286
AUSTRALIA GOVT BND	1.750	20510621	0.0286
AUSTRALIA GOVT BND	4.750	20540621	0.0218
AUSTRIA GOVT BUND	1.200	20251020	0.0550
AUSTRIA GOVT BUND	4.850	20260315	0.0460
AUSTRIA GOVT BUND	2.000	20260715	0.0205
AUSTRIA GOVT BUND	0.750	20261020	0.0653
AUSTRIA GOVT BUND	0.500	20270420	0.0608
AUSTRIA GOVT BUND	6.250	20270715	0.0443
AUSTRIA GOVT BUND	0.750	20280220	0.0536
AUSTRIA GOVT BUND	0.000	20281020	0.0434
AUSTRIA GOVT BUND	0.500	20290220	0.0585
AUSTRIA GOVT BUND	2.900	20290523	0.0225
AUSTRIA GOVT BUND	0.000	20300220	0.0508
AUSTRIA GOVT BUND	3.450	20301020	0.0317
AUSTRIA GOVT BUND	0.000	20310220	0.0557
AUSTRIA GOVT BUND	0.900	20320220	0.0478

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August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.900	20330220	0.0741
AUSTRIA GOVT BUND	2.900	20340220	0.0422
AUSTRIA GOVT BUND	2.400	20340523	0.0402
AUSTRIA GOVT BUND	0.250	20361020	0.0253
AUSTRIA GOVT BUND	4.150	20370315	0.0744
AUSTRIA GOVT BUND	3.200	20390715	0.0174
AUSTRIA GOVT BUND	0.000	20401020	0.0161
AUSTRIA GOVT BUND	3.150	20440620	0.0390
AUSTRIA GOVT BUND	1.500	20470220	0.0326
AUSTRIA GOVT BUND	1.850	20490523	0.0218
AUSTRIA GOVT BUND	0.750	20510320	0.0245
AUSTRIA GOVT BUND	3.150	20531020	0.0196
AUSTRIA GOVT BUND	3.800	20620126	0.0218
AUSTRIA GOVT BUND	0.700	20710420	0.0107
AUSTRIA GOVT BUND	1.500	20861102	0.0070
AUSTRIA GOVT BUND	2.100	21170920	0.0201
AUSTRIA GOVT BUND	0.850	21200630	0.0107
BELGIUM GOVT OLO #31	5.500	20280328	0.0982
BELGIUM GOVT OLO #44	5.000	20350328	0.1046
BELGIUM GOVT OLO #60	4.250	20410328	0.0850
BELGIUM GOVT OLO #64	4.500	20260328	0.0524
BELGIUM GOVT OLO #66	4.000	20320328	0.0438
BELGIUM GOVT OLO #71	3.750	20450622	0.0451
BELGIUM GOVT OLO #73	3.000	20340622	0.0419
BELGIUM GOVT OLO #75	1.000	20310622	0.0682
BELGIUM GOVT OLO #76	1.900	20380622	0.0334
BELGIUM GOVT OLO #77	1.000	20260622	0.0689
BELGIUM GOVT OLO #78	1.600	20470622	0.0342
BELGIUM GOVT OLO #80	2.150	20660622	0.0277
BELGIUM GOVT OLO #81	0.800	20270622	0.0686
BELGIUM GOVT OLO #83	2.250	20570622	0.0247
BELGIUM GOVT OLO #84	1.450	20370622	0.0256
BELGIUM GOVT OLO #87	0.900	20290622	0.0750
BELGIUM GOVT OLO #99	3.450	20430622	0.0187
CANADA GOVT BND	3.500	20250801	0.0401
CANADA GOVT BND	3.000	20251001	0.0284
CANADA GOVT BND	4.500	20251101	0.0565
CANADA GOVT BND	4.500	20260201	0.0674
CANADA GOVT BND	0.250	20260301	0.0482
CANADA GOVT BND	3.000	20260401	0.0284
CANADA GOVT BND	4.000	20260501	0.0750
CANADA GOVT BND	1.500	20260601	0.0217

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August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	4.000	20260801	0.0636
CANADA GOVT BND	1.000	20260901	0.0477
CANADA GOVT BND	1.250	20270301	0.0441
CANADA GOVT BND	1.000	20270601	0.0224
CANADA GOVT BND	2.750	20270901	0.0453
CANADA GOVT BND	3.500	20280301	0.0437
CANADA GOVT BND	2.000	20280601	0.0188
CANADA GOVT BND	3.250	20280901	0.0578
CANADA GOVT BND	4.000	20290301	0.0808
CANADA GOVT BND	2.250	20290601	0.0165
CANADA GOVT BND	5.750	20290601	0.0249
CANADA GOVT BND	3.500	20290901	0.0585
CANADA GOVT BND	1.250	20300601	0.0830
CANADA GOVT BND	0.500	20301201	0.0682
CANADA GOVT BND	1.500	20310601	0.0938
CANADA GOVT BND	1.500	20311201	0.0786
CANADA GOVT BND	2.000	20320601	0.0630
CANADA GOVT BND	2.500	20321201	0.0571
CANADA GOVT BND	2.750	20330601	0.0525
CANADA GOVT BND	5.750	20330601	0.0290
CANADA GOVT BND	3.250	20331201	0.0603
CANADA GOVT BND	3.000	20340601	0.0955
CANADA GOVT BND	3.250	20341201	0.0142
CANADA GOVT BND	5.000	20370601	0.0175
CANADA GOVT BND	4.000	20410601	0.0248
CANADA GOVT BND	3.500	20451201	0.0302
CANADA GOVT BND	2.750	20481201	0.0281
CANADA GOVT BND	2.000	20511201	0.0889
CANADA GOVT BND	1.750	20531201	0.0641
CANADA GOVT BND	2.750	20551201	0.0588
CANADA GOVT BND	2.750	20641201	0.0170
CANADA GOVT DEB	2.250	20291201	0.0137
CANADA GOVT DEB	3.500	20340301	0.0118
CANADA GOVT NT	0.500	20250901	0.0764
CHINA GOVT BND	2.180	20250825	0.1251
CHINA GOVT BND	3.600	20250906	0.0646
CHINA GOVT BND	2.220	20250925	0.1860
CHINA GOVT BND	2.990	20251015	0.0547
CHINA GOVT BND	3.020	20251022	0.1801
CHINA GOVT BND	2.280	20251125	0.1119
CHINA GOVT BND	3.220	20251206	0.1111
CHINA GOVT BND	2.330	20251215	0.1647

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August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.460	20260215	0.1387
CHINA GOVT BND	3.030	20260311	0.1499
CHINA GOVT BND	1.990	20260315	0.1856
CHINA GOVT BND	2.900	20260505	0.0576
CHINA GOVT BND	2.300	20260515	0.1381
CHINA GOVT BND	3.250	20260606	0.1488
CHINA GOVT BND	1.670	20260615	0.1192
CHINA GOVT BND	2.740	20260804	0.0543
CHINA GOVT BND	2.690	20260812	0.1669
CHINA GOVT BND	2.180	20260815	0.1615
CHINA GOVT BND	2.390	20261115	0.1750
CHINA GOVT BND	3.120	20261205	0.1351
CHINA GOVT BND	2.370	20270120	0.1101
CHINA GOVT BND	2.040	20270225	0.1733
CHINA GOVT BND	2.480	20270415	0.0959
CHINA GOVT BND	3.520	20270504	0.0596
CHINA GOVT BND	1.850	20270515	0.1815
CHINA GOVT BND	2.850	20270604	0.1765
CHINA GOVT BND	2.500	20270725	0.1340
CHINA GOVT BND	3.590	20270803	0.0620
CHINA GOVT BND	2.440	20271015	0.1039
CHINA GOVT BND	3.280	20271203	0.1750
CHINA GOVT BND	2.640	20280115	0.1289
CHINA GOVT BND	2.620	20280415	0.1365
CHINA GOVT BND	3.010	20280513	0.1573
CHINA GOVT BND	3.690	20280517	0.0685
CHINA GOVT BND	2.400	20280715	0.1502
CHINA GOVT BND	3.540	20280816	0.0698
CHINA GOVT BND	2.480	20280925	0.0618
CHINA GOVT BND	2.910	20281014	0.1547
CHINA GOVT BND	2.550	20281015	0.1855
CHINA GOVT BND	3.250	20281122	0.0999
CHINA GOVT BND	2.370	20290115	0.1630
CHINA GOVT BND	2.800	20290324	0.1144
CHINA GOVT BND	2.050	20290415	0.1993
CHINA GOVT BND	3.290	20290523	0.1542
CHINA GOVT BND	2.750	20290615	0.1184
CHINA GOVT BND	1.910	20290715	0.0478
CHINA GOVT BND	2.620	20290925	0.1186
CHINA GOVT BND	3.130	20291121	0.1336
CHINA GOVT BND	2.790	20291215	0.1268
CHINA GOVT BND	2.800	20300325	0.1389

INDEX CONSTITUENTS (CONTINUED)

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Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.680	20300521	0.1814
CHINA GOVT BND	2.620	20300625	0.1474
CHINA GOVT BND	2.600	20300915	0.1761
CHINA GOVT BND	3.270	20301119	0.1907
CHINA GOVT BND	2.540	20301225	0.1594
CHINA GOVT BND	2.280	20310325	0.1684
CHINA GOVT BND	3.020	20310527	0.1748
CHINA GOVT BND	2.120	20310625	0.1185
CHINA GOVT BND	2.890	20311118	0.1003
CHINA GOVT BND	2.750	20320217	0.1189
CHINA GOVT BND	2.760	20320515	0.1076
CHINA GOVT BND	2.690	20320815	0.1279
CHINA GOVT BND	2.600	20320901	0.1075
CHINA GOVT BND	2.800	20321115	0.1148
CHINA GOVT BND	2.880	20330225	0.1313
CHINA GOVT BND	2.670	20330525	0.1353
CHINA GOVT BND	2.520	20330825	0.1724
CHINA GOVT BND	2.670	20331125	0.1807
CHINA GOVT BND	2.350	20340225	0.1868
CHINA GOVT BND	2.270	20340525	0.1974
CHINA GOVT BND	4.080	20481022	0.1366
CHINA GOVT BND	3.860	20490722	0.1458
CHINA GOVT BND	3.390	20500316	0.1633
CHINA GOVT BND	3.810	20500914	0.1856
CHINA GOVT BND	3.720	20510412	0.1056
CHINA GOVT BND	3.530	20511018	0.0873
CHINA GOVT BND	3.320	20520415	0.0919
CHINA GOVT BND	3.120	20521025	0.0764
CHINA GOVT BND	3.190	20530415	0.0829
CHINA GOVT BND	3.000	20531015	0.1058
DENMARK GOVT	1.750	20251115	0.0401
DENMARK GOVT	2.250	20261115	0.0132
DENMARK GOVT	0.500	20271115	0.0311
DENMARK GOVT	0.500	20291115	0.0269
DENMARK GOVT	0.000	20311115	0.0278
DENMARK GOVT	2.250	20331115	0.0314
DENMARK GOVT	4.500	20391115	0.0756
DENMARK GOVT	0.250	20521115	0.0200
FINLAND GOVT BND	0.875	20250915	0.0213
FINLAND GOVT BND	0.500	20260415	0.0289
FINLAND GOVT BND	0.000	20260915	0.0160
FINLAND GOVT BND	1.375	20270415	0.0178

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	0.500	20270915	0.0270
FINLAND GOVT BND	2.750	20280704	0.0227
FINLAND GOVT BND	0.500	20280915	0.0298
FINLAND GOVT BND	2.875	20290415	0.0253
FINLAND GOVT BND	0.500	20290915	0.0256
FINLAND GOVT BND	0.000	20300915	0.0215
FINLAND GOVT BND	0.750	20310415	0.0184
FINLAND GOVT BND	0.125	20310915	0.0229
FINLAND GOVT BND	1.500	20320915	0.0240
FINLAND GOVT BND	3.000	20330915	0.0350
FINLAND GOVT BND	1.125	20340415	0.0179
FINLAND GOVT BND	3.000	20340915	0.0241
FINLAND GOVT BND	0.125	20360415	0.0158
FINLAND GOVT BND	2.750	20380415	0.0163
FINLAND GOVT BND	0.250	20400915	0.0110
FINLAND GOVT BND	2.625	20420704	0.0227
FINLAND GOVT BND	0.500	20430415	0.0127
FINLAND GOVT BND	1.375	20470415	0.0192
FINLAND GOVT BND	0.125	20520415	0.0094
FINLAND GOVT BND	2.950	20550415	0.0176
FRANCE GOVT OAT	6.000	20251025	0.1373
FRANCE GOVT OAT	1.000	20251125	0.1571
FRANCE GOVT OAT	0.000	20260225	0.1850
FRANCE GOVT OAT	3.500	20260425	0.1913
FRANCE GOVT OAT	0.500	20260525	0.2083
FRANCE GOVT OAT	2.500	20260924	0.2053
FRANCE GOVT OAT	0.250	20261125	0.1587
FRANCE GOVT OAT	0.000	20270225	0.1745
FRANCE GOVT OAT	1.000	20270525	0.1838
FRANCE GOVT OAT	2.500	20270924	0.1194
FRANCE GOVT OAT	2.750	20271025	0.2681
FRANCE GOVT OAT	0.750	20280225	0.1973
FRANCE GOVT OAT	0.750	20280525	0.2501
FRANCE GOVT OAT	0.750	20281125	0.2325
FRANCE GOVT OAT	2.750	20290225	0.2184
FRANCE GOVT OAT	5.500	20290425	0.2057
FRANCE GOVT OAT	0.500	20290525	0.2250
FRANCE GOVT OAT	0.000	20291125	0.1749
FRANCE GOVT OAT	2.750	20300225	0.0653
FRANCE GOVT OAT	2.500	20300525	0.2706
FRANCE GOVT OAT	0.000	20301125	0.2048
FRANCE GOVT OAT	1.500	20310525	0.2561

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.000	20311125	0.1956
FRANCE GOVT OAT	0.000	20320525	0.1393
FRANCE GOVT OAT	5.750	20321025	0.1867
FRANCE GOVT OAT	2.000	20321125	0.1957
FRANCE GOVT OAT	3.000	20330525	0.1825
FRANCE GOVT OAT	3.500	20331125	0.2140
FRANCE GOVT OAT	1.250	20340525	0.2108
FRANCE GOVT OAT	3.000	20341125	0.0310
FRANCE GOVT OAT	4.750	20350425	0.1437
FRANCE GOVT OAT	1.250	20360525	0.1639
FRANCE GOVT OAT	1.250	20380525	0.0924
FRANCE GOVT OAT	4.000	20381025	0.1260
FRANCE GOVT OAT	1.750	20390625	0.1236
FRANCE GOVT OAT	0.500	20400525	0.0785
FRANCE GOVT OAT	4.500	20410425	0.1900
FRANCE GOVT OAT	2.500	20430525	0.0709
FRANCE GOVT OAT	0.500	20440625	0.0561
FRANCE GOVT OAT	3.250	20450525	0.1325
FRANCE GOVT OAT	2.000	20480525	0.1008
FRANCE GOVT OAT	3.000	20490625	0.0317
FRANCE GOVT OAT	1.500	20500525	0.0952
FRANCE GOVT OAT	0.750	20520525	0.0753
FRANCE GOVT OAT	0.750	20530525	0.0731
FRANCE GOVT OAT	3.000	20540525	0.1006
FRANCE GOVT OAT	4.000	20550425	0.0940
FRANCE GOVT OAT	3.250	20550525	0.0559
FRANCE GOVT OAT	4.000	20600425	0.1015
FRANCE GOVT OAT	1.750	20660525	0.0502
FRANCE GOVT OAT	0.500	20720525	0.0209
GERMANY GOVT BOBL	0.000	20251010	0.1128
GERMANY GOVT BOBL	0.000	20251010	0.0349
GERMANY GOVT BOBL	0.000	20260410	0.1137
GERMANY GOVT BOBL	0.000	20261009	0.0965
GERMANY GOVT BOBL	0.000	20270416	0.0876
GERMANY GOVT BOBL	1.300	20271015	0.1247
GERMANY GOVT BOBL	1.300	20271015	0.0374
GERMANY GOVT BOBL	2.200	20280413	0.1064
GERMANY GOVT BOBL	2.400	20281019	0.1291
GERMANY GOVT BOBL	2.100	20290412	0.1065
GERMANY GOVT BOBL	2.100	20290412	0.0170
GERMANY GOVT BOBL	2.500	20291011	0.0172
GERMANY GOVT BUND	1.000	20250815	0.1280

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GERMANY GOVT BUND	0.500	20260215	0.1378
GERMANY GOVT BUND	0.000	20260815	0.1311
GERMANY GOVT BUND	2.700	20260917	0.0213
GERMANY GOVT BUND	0.250	20270215	0.1228
GERMANY GOVT BUND	6.500	20270704	0.0652
GERMANY GOVT BUND	0.500	20270815	0.1313
GERMANY GOVT BUND	0.000	20271115	0.0866
GERMANY GOVT BUND	5.625	20280104	0.0821
GERMANY GOVT BUND	0.500	20280215	0.1140
GERMANY GOVT BUND	4.750	20280704	0.0638
GERMANY GOVT BUND	0.250	20280815	0.1121
GERMANY GOVT BUND	0.000	20281115	0.1043
GERMANY GOVT BUND	0.250	20290215	0.1149
GERMANY GOVT BUND	0.000	20290815	0.1122
GERMANY GOVT BUND	2.100	20291115	0.1112
GERMANY GOVT BUND	6.250	20300104	0.0616
GERMANY GOVT BUND	0.000	20300215	0.1054
GERMANY GOVT BUND	0.000	20300815	0.1248
GERMANY GOVT BUND	0.000	20300815	0.0373
GERMANY GOVT BUND	2.400	20301115	0.0964
GERMANY GOVT BUND	5.500	20310104	0.1115
GERMANY GOVT BUND	0.000	20310215	0.1032
GERMANY GOVT BUND	0.000	20310815	0.1166
GERMANY GOVT BUND	0.000	20310815	0.0328
GERMANY GOVT BUND	0.000	20320215	0.1117
GERMANY GOVT BUND	1.700	20320815	0.1163
GERMANY GOVT BUND	2.300	20330215	0.1647
GERMANY GOVT BUND	2.300	20330215	0.0355
GERMANY GOVT BUND	2.600	20330815	0.1365
GERMANY GOVT BUND	2.200	20340215	0.1492
GERMANY GOVT BUND	4.750	20340704	0.1266
GERMANY GOVT BUND	2.600	20340815	0.0436
GERMANY GOVT BUND	0.000	20350515	0.0784
GERMANY GOVT BUND	0.000	20360515	0.0842
GERMANY GOVT BUND	4.000	20370104	0.1426
GERMANY GOVT BUND	1.000	20380515	0.0908
GERMANY GOVT BUND	4.250	20390704	0.0996
GERMANY GOVT BUND	4.750	20400704	0.1181
GERMANY GOVT BUND	2.600	20410515	0.0172
GERMANY GOVT BUND	3.250	20420704	0.0937
GERMANY GOVT BUND	2.500	20440704	0.1330
GERMANY GOVT BUND	2.500	20460815	0.1392

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	1.250	20480815	0.1248
GERMANY GOVT BUND	0.000	20500815	0.0905
GERMANY GOVT BUND	0.000	20500815	0.0258
GERMANY GOVT BUND	0.000	20520815	0.0693
GERMANY GOVT BUND	1.800	20530815	0.1071
GERMANY GOVT BUND	1.800	20530815	0.0351
GERMANY GOVT BUND	2.500	20540815	0.0705
GERMANY GOVT SCHATZE	3.100	20250918	0.0745
GERMANY GOVT SCHATZE	3.100	20251212	0.0828
GERMANY GOVT SCHATZE	2.500	20260319	0.0813
GERMANY GOVT SCHATZE	2.900	20260618	0.0816
IRELAND GOVT BND	1.000	20260515	0.0480
IRELAND GOVT BND	0.200	20270515	0.0308
IRELAND GOVT BND	0.900	20280515	0.0339
IRELAND GOVT BND	1.100	20290515	0.0407
IRELAND GOVT BND	2.400	20300515	0.0398
IRELAND GOVT BND	0.200	20301018	0.0298
IRELAND GOVT BND	1.350	20310318	0.0271
IRELAND GOVT BND	0.000	20311018	0.0314
IRELAND GOVT BND	0.350	20321018	0.0185
IRELAND GOVT BND	1.300	20330515	0.0206
IRELAND GOVT BND	2.600	20341018	0.0175
IRELAND GOVT BND	0.400	20350515	0.0178
IRELAND GOVT BND	1.700	20370515	0.0285
IRELAND GOVT BND	0.550	20410422	0.0132
IRELAND GOVT BND	3.000	20431018	0.0175
IRELAND GOVT BND	2.000	20450218	0.0407
IRELAND GOVT BND	1.500	20500515	0.0284
ISRAEL GOVT BND	1.750	20250831	0.0246
ISRAEL GOVT BND	6.250	20261030	0.0169
ISRAEL GOVT BND	2.000	20270331	0.0256
ISRAEL GOVT BND	1.000	20300331	0.0324
ISRAEL GOVT BND	5.500	20420131	0.0226
ISRAEL GOVT BND	3.750	20470331	0.0221
ITALY GOVT BND	2.500	20251115	0.0819
ITALY GOVT BND	2.000	20251201	0.0858
ITALY GOVT BND	4.500	20260301	0.1036
ITALY GOVT BND	1.600	20260601	0.0941
ITALY GOVT BND	2.100	20260715	0.0743
ITALY GOVT BND	7.250	20261101	0.0586
ITALY GOVT BND	1.250	20261201	0.0835
ITALY GOVT BND	2.200	20270601	0.0830

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	2.050	20270801	0.0802
ITALY GOVT BND	6.500	20271101	0.1326
ITALY GOVT BND	2.000	20280201	0.1000
ITALY GOVT BND	4.750	20280901	0.1224
ITALY GOVT BND	2.800	20281201	0.0946
ITALY GOVT BND	3.000	20290801	0.0985
ITALY GOVT BND	5.250	20291101	0.1460
ITALY GOVT BND	3.500	20300301	0.1279
ITALY GOVT BND	6.000	20310501	0.1614
ITALY GOVT BND	1.650	20320301	0.1042
ITALY GOVT BND	5.750	20330201	0.1329
ITALY GOVT BND	2.450	20330901	0.0781
ITALY GOVT BND	5.000	20340801	0.1336
ITALY GOVT BND	3.350	20350301	0.0807
ITALY GOVT BND	2.250	20360901	0.0630
ITALY GOVT BND	4.000	20370201	0.1458
ITALY GOVT BND	4.050	20371030	0.0394
ITALY GOVT BND	2.950	20380901	0.0616
ITALY GOVT BND	5.000	20390801	0.1285
ITALY GOVT BND	3.100	20400301	0.0550
ITALY GOVT BND	5.000	20400901	0.1172
ITALY GOVT BND	4.750	20440901	0.0962
ITALY GOVT BND	3.250	20460901	0.0678
ITALY GOVT BND	2.700	20470301	0.0644
ITALY GOVT BND	3.450	20480301	0.0713
ITALY GOVT BND	3.850	20490901	0.0704
ITALY GOVT BND	2.450	20500901	0.0533
ITALY GOVT BND	2.800	20670301	0.0309
JGB #1 40YRS BND	2.400	20480320	0.0206
JGB #10 40YRS BND	0.900	20570320	0.0428
JGB #100 20YRS BND	2.200	20280320	0.0447
JGB #101 20YRS BND	2.400	20280320	0.0211
JGB #102 20YRS BND	2.400	20280620	0.0310
JGB #103 20YRS BND	2.300	20280620	0.0214
JGB #104 20YRS BND	2.100	20280620	0.0185
JGB #105 20YRS BND	2.100	20280920	0.0329
JGB #106 20YRS BND	2.200	20280920	0.0185
JGB #107 20YRS BND	2.100	20281220	0.0213
JGB #108 20YRS BND	1.900	20281220	0.0284
JGB #109 20YRS BND	1.900	20290320	0.0274
JGB #11 30YRS BND	1.700	20330620	0.0152
JGB #11 40YRS BND	0.800	20580320	0.0391

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #110 20YRS BND	2.100	20290320	0.0373
JGB #111 20YRS BND	2.200	20290620	0.0231
JGB #112 20YRS BND	2.100	20290620	0.0395
JGB #113 20YRS BND	2.100	20290920	0.0349
JGB #114 20YRS BND	2.100	20291220	0.0266
JGB #115 20YRS BND	2.200	20291220	0.0176
JGB #116 20YRS BND	2.200	20300320	0.0197
JGB #117 20YRS BND	2.100	20300320	0.0260
JGB #118 20YRS BND	2.000	20300620	0.0230
JGB #119 20YRS BND	1.800	20300620	0.0162
JGB #12 30YRS BND	2.100	20330920	0.0130
JGB #12 40YRS BND	0.500	20590320	0.0405
JGB #120 20YRS BND	1.600	20300620	0.0219
JGB #121 20YRS BND	1.900	20300920	0.0288
JGB #122 20YRS BND	1.800	20300920	0.0181
JGB #123 20YRS BND	2.100	20301220	0.0565
JGB #124 20YRS BND	2.000	20301220	0.0242
JGB #125 20YRS BND	2.200	20310320	0.0339
JGB #126 20YRS BND	2.000	20310320	0.0270
JGB #127 20YRS BND	1.900	20310320	0.0218
JGB #128 20YRS BND	1.900	20310620	0.0399
JGB #129 20YRS BND	1.800	20310620	0.0179
JGB #13 30YRS BND	2.000	20331220	0.0205
JGB #130 20YRS BND	1.800	20310920	0.0486
JGB #131 20YRS BND	1.700	20310920	0.0232
JGB #132 20YRS BND	1.700	20311220	0.0332
JGB #133 20YRS BND	1.800	20311220	0.0435
JGB #134 20YRS BND	1.800	20320320	0.0392
JGB #135 20YRS BND	1.700	20320320	0.0207
JGB #136 20YRS BND	1.600	20320320	0.0208
JGB #137 20YRS BND	1.700	20320620	0.0190
JGB #138 20YRS BND	1.500	20320620	0.0200
JGB #139 20YRS BND	1.600	20320620	0.0247
JGB #14 30YRS BND	2.400	20340320	0.0255
JGB #140 20YRS BND	1.700	20320920	0.0627
JGB #141 20YRS BND	1.700	20321220	0.0473
JGB #142 20YRS BND	1.800	20321220	0.0226
JGB #143 20YRS BND	1.600	20330320	0.0317
JGB #144 20YRS BND	1.500	20330320	0.0201
JGB #145 20YRS BND	1.700	20330620	0.0415
JGB #146 20YRS BND	1.700	20330920	0.0432
JGB #147 20YRS BND	1.600	20331220	0.0420

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #148 20YRS BND	1.500	20340320	0.0517
JGB #149 20YRS BND	1.500	20340620	0.0501
JGB #15 30YRS BND	2.500	20340620	0.0325
JGB #150 20YRS BND	1.400	20340920	0.0614
JGB #151 20YRS BND	1.200	20341220	0.0531
JGB #152 20YRS BND	1.200	20350320	0.0557
JGB #153 20YRS BND	1.300	20350620	0.0475
JGB #154 20YRS BND	1.200	20350920	0.0556
JGB #155 20YRS BND	1.000	20351220	0.0582
JGB #156 20YRS BND	0.400	20360320	0.0383
JGB #157 20YRS BND	0.200	20360620	0.0394
JGB #158 20YRS BND	0.500	20360920	0.0566
JGB #159 20YRS BND	0.600	20361220	0.0502
JGB #16 30YRS BND	2.500	20340920	0.0227
JGB #160 20YRS BND	0.700	20370320	0.0514
JGB #161 20YRS BND	0.600	20370620	0.0433
JGB #162 20YRS BND	0.600	20370920	0.0560
JGB #163 20YRS BND	0.600	20371220	0.0484
JGB #164 20YRS BND	0.500	20380320	0.0580
JGB #165 20YRS BND	0.500	20380620	0.0663
JGB #166 20YRS BND	0.700	20380920	0.0552
JGB #167 20YRS BND	0.500	20381220	0.0567
JGB #169 20YRS BND	0.300	20390620	0.0605
JGB #17 30YRS BND	2.400	20341220	0.0235
JGB #170 20YRS BND	0.300	20390920	0.0546
JGB #171 20YRS BND	0.300	20391220	0.0655
JGB #18 30YRS BND	2.300	20350320	0.0323
JGB #19 30YRS BND	2.300	20350620	0.0214
JGB #2 40YRS BND	2.200	20490320	0.0368
JGB #20 30YRS BND	2.500	20350920	0.0227
JGB #21 30YRS BND	2.300	20351220	0.0252
JGB #22 30YRS BND	2.500	20360320	0.0324
JGB #23 30YRS BND	2.500	20360620	0.0315
JGB #24 30YRS BND	2.500	20360920	0.0206
JGB #25 30YRS BND	2.300	20361220	0.0263
JGB #26 30YRS BND	2.400	20370320	0.0538
JGB #27 30YRS BND	2.500	20370920	0.0476
JGB #28 30YRS BND	2.500	20380320	0.0665
JGB #29 30YRS BND	2.400	20380920	0.0628
JGB #3 40YRS BND	2.200	20500320	0.0325
JGB #30 30YRS BND	2.300	20390320	0.0752
JGB #31 30YRS BND	2.200	20390920	0.0689

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #32 30YRS BND	2.300	20400320	0.0818
JGB #33 30YRS BND	2.000	20400920	0.0887
JGB #34 30YRS BND	2.200	20410320	0.0819
JGB #340 10YRS BND	0.400	20250920	0.0224
JGB #341 10YRS BND	0.300	20251220	0.0219
JGB #342 10YRS BND	0.100	20260320	0.0234
JGB #343 10YRS BND	0.100	20260620	0.0204
JGB #344 10YRS BND	0.100	20260920	0.0319
JGB #345 10YRS BND	0.100	20261220	0.0309
JGB #346 10YRS BND	0.100	20270320	0.0291
JGB #347 10YRS BND	0.100	20270620	0.0252
JGB #348 10YRS BND	0.100	20270920	0.0284
JGB #349 10YRS BND	0.100	20271220	0.0325
JGB #35 30YRS BND	2.000	20410920	0.0913
JGB #350 10YRS BND	0.100	20280320	0.0378
JGB #351 10YRS BND	0.100	20280620	0.0268
JGB #352 10YRS BND	0.100	20280920	0.0273
JGB #353 10YRS BND	0.100	20281220	0.0295
JGB #355 10YRS BND	0.100	20290620	0.0224
JGB #356 10YRS BND	0.100	20290920	0.0203
JGB #357 10YRS BND	0.100	20291220	0.0229
JGB #358 10YRS BND	0.100	20300320	0.0252
JGB #36 30YRS BND	2.000	20420320	0.0848
JGB #363 10YRS BND	0.100	20310620	0.0390
JGB #37 30YRS BND	1.900	20420920	0.1024
JGB #38 30YRS BND	1.800	20430320	0.0563
JGB #39 30YRS BND	1.900	20430620	0.0497
JGB #4 40YRS BND	2.200	20510320	0.0472
JGB #40 30YRS BND	1.800	20430920	0.0376
JGB #41 30YRS BND	1.700	20431220	0.0373
JGB #42 30YRS BND	1.700	20440320	0.0440
JGB #43 30YRS BND	1.700	20440620	0.0307
JGB #44 30YRS BND	1.700	20440920	0.0342
JGB #45 30YRS BND	1.500	20441220	0.0237
JGB #46 30YRS BND	1.500	20450320	0.0396
JGB #47 30YRS BND	1.600	20450620	0.0202
JGB #48 30YRS BND	1.400	20450920	0.0162
JGB #49 30YRS BND	1.400	20451220	0.0218
JGB #5 40YRS BND	2.000	20520320	0.0478
JGB #50 30YRS BND	0.800	20460320	0.0320
JGB #51 30YRS BND	0.300	20460620	0.0256
JGB #52 30YRS BND	0.500	20460920	0.0342

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #53 30YRS BND	0.600	20461220	0.0283
JGB #54 30YRS BND	0.800	20470320	0.0273
JGB #55 30YRS BND	0.800	20470620	0.0282
JGB #56 30YRS BND	0.800	20470920	0.0307
JGB #57 30YRS BND	0.800	20471220	0.0334
JGB #58 30YRS BND	0.800	20480320	0.0320
JGB #59 30YRS BND	0.700	20480620	0.0429
JGB #6 40YRS BND	1.900	20530320	0.0322
JGB #60 30YRS BND	0.900	20480920	0.0239
JGB #61 30YRS BND	0.700	20481220	0.0322
JGB #62 30YRS BND	0.500	20490320	0.0290
JGB #63 30YRS BND	0.400	20490620	0.0323
JGB #64 30YRS BND	0.400	20490920	0.0304
JGB #65 30YRS BND	0.400	20491220	0.0412
JGB #66 30YRS BND	0.400	20500320	0.0373
JGB #7 30YRS BND	2.300	20320520	0.0155
JGB #7 40YRS BND	1.700	20540320	0.0272
JGB #8 30YRS BND	1.800	20321122	0.0156
JGB #8 40YRS BND	1.400	20550320	0.0245
JGB #81 20YRS BND	2.000	20250920	0.0171
JGB #82 20YRS BND	2.100	20250920	0.0142
JGB #83 20YRS BND	2.100	20251220	0.0154
JGB #84 20YRS BND	2.000	20251220	0.0220
JGB #85 20YRS BND	2.100	20260320	0.0214
JGB #86 20YRS BND	2.300	20260320	0.0163
JGB #87 20YRS BND	2.200	20260320	0.0160
JGB #88 20YRS BND	2.300	20260620	0.0265
JGB #89 20YRS BND	2.200	20260620	0.0135
JGB #9 40YRS BND	0.400	20560320	0.0394
JGB #90 20YRS BND	2.200	20260920	0.0293
JGB #92 20YRS BND	2.100	20261220	0.0409
JGB #93 20YRS BND	2.000	20270320	0.0201
JGB #94 20YRS BND	2.100	20270320	0.0323
JGB #95 20YRS BND	2.300	20270620	0.0256
JGB #96 20YRS BND	2.100	20270620	0.0155
JGB #97 20YRS BND	2.200	20270920	0.0232
JGB #98 20YRS BND	2.100	20270920	0.0197
JGB #99 20YRS BND	2.100	20271220	0.0490
MALAYSIA GOVT BND	3.955	20250915	0.0237
MALAYSIA GOVT BND	4.392	20260415	0.0074
MALAYSIA GOVT BND	3.900	20261130	0.0200
MALAYSIA GOVT BND	3.892	20270315	0.0037

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	3.502	20270531	0.0232
MALAYSIA GOVT BND	3.899	20271116	0.0214
MALAYSIA GOVT BND	3.733	20280615	0.0207
MALAYSIA GOVT BND	4.498	20300415	0.0250
MALAYSIA GOVT BND	4.232	20310630	0.0123
MALAYSIA GOVT BND	3.844	20330415	0.0121
MALAYSIA GOVT BND	4.254	20350531	0.0144
MALAYSIA GOVT BND	4.762	20370407	0.0245
MALAYSIA GOVT BND	4.935	20430930	0.0079
MALAYSIA GOVT BND	4.736	20460315	0.0107
MEXICO GOVT BONO	5.750	20260305	0.0800
MEXICO GOVT BONO	7.000	20260903	0.0553
MEXICO GOVT BONO	5.500	20270304	0.0752
MEXICO GOVT BONO	7.500	20270603	0.0667
MEXICO GOVT BONO	8.500	20290301	0.0479
MEXICO GOVT BONO	8.500	20290531	0.0599
MEXICO GOVT BONO	7.750	20310529	0.0775
MEXICO GOVT BONO	7.500	20330526	0.0588
MEXICO GOVT BONO	7.750	20341123	0.0352
MEXICO GOVT BONO	8.000	20350524	0.0043
MEXICO GOVT BONO	10.000	20361120	0.0161
MEXICO GOVT BONO	8.500	20381118	0.0409
MEXICO GOVT BONO	7.750	20421113	0.0621
MEXICO GOVT BONO	8.000	20471107	0.0458
MEXICO GOVT BONO	8.000	20530731	0.0522
NETHERLANDS GOVT DSL	0.000	20260115	0.0477
NETHERLANDS GOVT DSL	0.500	20260715	0.0713
NETHERLANDS GOVT DSL	0.000	20270115	0.0629
NETHERLANDS GOVT DSL	0.750	20270715	0.0715
NETHERLANDS GOVT DSL	5.500	20280115	0.0623
NETHERLANDS GOVT DSL	0.750	20280715	0.0769
NETHERLANDS GOVT DSL	0.000	20290115	0.0628
NETHERLANDS GOVT DSL	0.250	20290715	0.0466
NETHERLANDS GOVT DSL	2.500	20300115	0.0527
NETHERLANDS GOVT DSL	0.000	20300715	0.0516
NETHERLANDS GOVT DSL	0.000	20310715	0.0539
NETHERLANDS GOVT DSL	0.500	20320715	0.0495
NETHERLANDS GOVT DSL	2.500	20330115	0.0665
NETHERLANDS GOVT DSL	2.500	20330715	0.0514
NETHERLANDS GOVT DSL	2.500	20340715	0.0457
NETHERLANDS GOVT DSL	4.000	20370115	0.0883
NETHERLANDS GOVT DSL	0.000	20380115	0.0416

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.500	20400115	0.0482
NETHERLANDS GOVT DSL	3.750	20420115	0.0924
NETHERLANDS GOVT DSL	3.250	20440115	0.0428
NETHERLANDS GOVT DSL	2.750	20470115	0.0885
NETHERLANDS GOVT DSL	0.000	20520115	0.0369
NETHERLANDS GOVT DSL	2.000	20540115	0.0500
NEW ZEALAND GOVT BND	0.500	20260515	0.0179
NEW ZEALAND GOVT BND	4.500	20270415	0.0247
NEW ZEALAND GOVT BND	0.250	20280515	0.0281
NEW ZEALAND GOVT BND	3.000	20290420	0.0240
NEW ZEALAND GOVT BND	4.500	20300515	0.0165
NEW ZEALAND GOVT BND	1.500	20310515	0.0181
NEW ZEALAND GOVT BND	2.000	20320515	0.0193
NEW ZEALAND GOVT BND	3.500	20330414	0.0327
NEW ZEALAND GOVT BND	4.250	20340515	0.0159
NEW ZEALAND GOVT BND	4.500	20350515	0.0111
NEW ZEALAND GOVT BND	2.750	20370415	0.0139
NEW ZEALAND GOVT BND	1.750	20410515	0.0083
NEW ZEALAND GOVT BND	2.750	20510515	0.0111
NEW ZEALAND GOVT BND	5.000	20540515	0.0098
NORWAY GOVT BND	1.500	20260219	0.0207
NORWAY GOVT BND	1.750	20270217	0.0182
NORWAY GOVT BND	2.000	20280426	0.0150
NORWAY GOVT BND	1.750	20290906	0.0141
NORWAY GOVT BND	1.375	20300819	0.0181
NORWAY GOVT BND	1.250	20310917	0.0143
NORWAY GOVT BND	2.125	20320518	0.0151
NORWAY GOVT BND	3.000	20330815	0.0200
NORWAY GOVT BND	3.625	20340413	0.0137
NORWAY GOVT BND	3.500	20421006	0.0075
POLAND GOVT BND	0.000	20251025	0.0235
POLAND GOVT BND	0.000	20260425	0.0131
POLAND GOVT BND	2.500	20260725	0.0437
POLAND GOVT BND	0.250	20261025	0.0300
POLAND GOVT BND	3.750	20270525	0.0315
POLAND GOVT BND	2.500	20270725	0.0366
POLAND GOVT BND	2.750	20280425	0.0351
POLAND GOVT BND	7.500	20280725	0.0487
POLAND GOVT BND	5.750	20290425	0.0500
POLAND GOVT BND	4.750	20290725	0.0290
POLAND GOVT BND	2.750	20291025	0.0473
POLAND GOVT BND	1.250	20301025	0.0372

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
POLAND GOVT BND	1.750	20320425	0.0342
POLAND GOVT BND	6.000	20331025	0.0542
POLAND GOVT BND	5.000	20341025	0.0088
SINGAPORE GOVT BND	0.500	20251101	0.0215
SINGAPORE GOVT BND	2.125	20260601	0.0304
SINGAPORE GOVT BND	1.250	20261101	0.0255
SINGAPORE GOVT BND	3.500	20270301	0.0289
SINGAPORE GOVT BND	2.875	20270901	0.0124
SINGAPORE GOVT BND	2.625	20280501	0.0205
SINGAPORE GOVT BND	2.875	20280801	0.0132
SINGAPORE GOVT BND	3.000	20290401	0.0075
SINGAPORE GOVT BND	2.875	20290701	0.0203
SINGAPORE GOVT BND	2.875	20300901	0.0258
SINGAPORE GOVT BND	1.625	20310701	0.0151
SINGAPORE GOVT BND	2.625	20320801	0.0161
SINGAPORE GOVT BND	3.375	20330901	0.0265
SINGAPORE GOVT BND	3.375	20340501	0.0080
SINGAPORE GOVT BND	2.250	20360801	0.0230
SINGAPORE GOVT BND	2.375	20390701	0.0124
SINGAPORE GOVT BND	2.750	20420401	0.0191
SINGAPORE GOVT BND	2.750	20460301	0.0252
SINGAPORE GOVT BND	1.875	20500301	0.0162
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	0.0958
SPAIN GOVT BONOS	1.250	20301031	0.1138
SPAIN GOVT OBLIGAC	2.150	20251031	0.1151
SPAIN GOVT OBLIGAC	1.950	20260430	0.0963
SPAIN GOVT OBLIGAC	5.900	20260730	0.1107
SPAIN GOVT OBLIGAC	1.300	20261031	0.1190
SPAIN GOVT OBLIGAC	1.500	20270430	0.1069
SPAIN GOVT OBLIGAC	1.450	20271031	0.1038
SPAIN GOVT OBLIGAC	1.400	20280430	0.1137
SPAIN GOVT OBLIGAC	1.400	20280730	0.1003
SPAIN GOVT OBLIGAC	5.150	20281031	0.0982
SPAIN GOVT OBLIGAC	6.000	20290131	0.1321
SPAIN GOVT OBLIGAC	1.950	20300730	0.1043
SPAIN GOVT OBLIGAC	5.750	20320730	0.1331
SPAIN GOVT OBLIGAC	2.350	20330730	0.0911
SPAIN GOVT OBLIGAC	4.200	20370131	0.1054
SPAIN GOVT OBLIGAC	4.900	20400730	0.1028

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	4.700	20410730	0.1051
SPAIN GOVT OBLIGAC	5.150	20441031	0.0867
SPAIN GOVT OBLIGAC	2.900	20461031	0.0776
SPAIN GOVT OBLIGAC	2.700	20481031	0.0696
SPAIN GOVT OBLIGAC	3.450	20660730	0.0626
SWEDEN GOVT BND	1.000	20261112	0.0301
SWEDEN GOVT BND	0.750	20280512	0.0263
SWEDEN GOVT BND	0.750	20291112	0.0254
SWEDEN GOVT BND	0.125	20310512	0.0185
SWEDEN GOVT BND	2.250	20320601	0.0178
SWEDEN GOVT BND	1.750	20331111	0.0210
SWEDEN GOVT BND	3.500	20390330	0.0186
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0699
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.1807
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0753
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0802
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1280
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.1641
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.1429
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0840
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0835
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0866
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.1796
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0732
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0673
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1245
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20290722	0.0901
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0733
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0764
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1163
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1141
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0598
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1492
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1155
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1615
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1178
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1697
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20340731	0.0573
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0831
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0841
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1016
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0847

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1222
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.0895
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0821
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0688
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0778
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0811
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1036
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.1105
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.0958
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.0917
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0447
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.0865
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0560
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0365
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0663
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0422
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0681
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0594
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0581
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1241
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0756
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0386
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.0858
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0578
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0632
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0401
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0685
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0511
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0672
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0458
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0207
US TREASURY	0.250	20250731	0.1629
US TREASURY	2.875	20250731	0.0817
US TREASURY	4.750	20250731	0.1640
US TREASURY	2.000	20250815	0.2126
US TREASURY	3.125	20250815	0.1643
US TREASURY	0.250	20250831	0.1703
US TREASURY	2.750	20250831	0.0851
US TREASURY	5.000	20250831	0.1804
US TREASURY	3.500	20250915	0.1607
US TREASURY	0.250	20250930	0.1948
US TREASURY	3.000	20250930	0.0859

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	5.000	20250930	0.1919
US TREASURY	4.250	20251015	0.1580
US TREASURY	0.250	20251031	0.1992
US TREASURY	3.000	20251031	0.0751
US TREASURY	5.000	20251031	0.2032
US TREASURY	2.250	20251115	0.2231
US TREASURY	4.500	20251115	0.1580
US TREASURY	0.375	20251130	0.1901
US TREASURY	2.875	20251130	0.0911
US TREASURY	4.875	20251130	0.2141
US TREASURY	4.000	20251215	0.1564
US TREASURY	0.375	20251231	0.2033
US TREASURY	2.625	20251231	0.0825
US TREASURY	4.250	20251231	0.2233
US TREASURY	3.875	20260115	0.1556
US TREASURY	0.375	20260131	0.2197
US TREASURY	2.625	20260131	0.0980
US TREASURY	4.250	20260131	0.2343
US TREASURY	1.625	20260215	0.1960
US TREASURY	4.000	20260215	0.1585
US TREASURY	6.000	20260215	0.0255
US TREASURY	0.500	20260228	0.2228
US TREASURY	2.500	20260228	0.1008
US TREASURY	4.625	20260228	0.2522
US TREASURY	4.625	20260315	0.1598
US TREASURY	0.750	20260331	0.2075
US TREASURY	2.250	20260331	0.0978
US TREASURY	4.500	20260331	0.2628
US TREASURY	3.750	20260415	0.1566
US TREASURY	0.750	20260430	0.2073
US TREASURY	2.375	20260430	0.0735
US TREASURY	4.875	20260430	0.2758
US TREASURY	1.625	20260515	0.1901
US TREASURY	3.625	20260515	0.1559
US TREASURY	0.750	20260531	0.2162
US TREASURY	2.125	20260531	0.0913
US TREASURY	4.875	20260531	0.2751
US TREASURY	4.125	20260615	0.1570
US TREASURY	0.875	20260630	0.1906
US TREASURY	1.875	20260630	0.0888
US TREASURY	4.625	20260630	0.2730
US TREASURY	4.500	20260715	0.1576

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.625	20260731	0.2029
US TREASURY	1.875	20260731	0.0874
US TREASURY	4.375	20260731	0.2709
US TREASURY	1.500	20260815	0.2038
US TREASURY	4.375	20260815	0.1682
US TREASURY	0.750	20260831	0.2207
US TREASURY	1.375	20260831	0.0869
US TREASURY	4.625	20260915	0.1767
US TREASURY	0.875	20260930	0.2081
US TREASURY	1.625	20260930	0.0666
US TREASURY	4.625	20261015	0.1842
US TREASURY	1.125	20261031	0.2102
US TREASURY	1.625	20261031	0.0866
US TREASURY	2.000	20261115	0.1916
US TREASURY	4.625	20261115	0.1916
US TREASURY	1.250	20261130	0.2163
US TREASURY	1.625	20261130	0.0790
US TREASURY	4.375	20261215	0.1978
US TREASURY	1.250	20261231	0.2088
US TREASURY	1.750	20261231	0.0855
US TREASURY	4.000	20270115	0.2033
US TREASURY	1.500	20270131	0.2809
US TREASURY	2.250	20270215	0.1735
US TREASURY	4.125	20270215	0.2154
US TREASURY	1.125	20270228	0.0499
US TREASURY	1.875	20270228	0.1979
US TREASURY	4.250	20270315	0.2236
US TREASURY	0.625	20270331	0.0808
US TREASURY	2.500	20270331	0.1934
US TREASURY	4.500	20270415	0.2324
US TREASURY	0.500	20270430	0.1142
US TREASURY	2.750	20270430	0.1866
US TREASURY	2.375	20270515	0.2054
US TREASURY	4.500	20270515	0.2317
US TREASURY	0.500	20270531	0.1109
US TREASURY	2.625	20270531	0.1816
US TREASURY	4.625	20270615	0.2320
US TREASURY	0.500	20270630	0.1313
US TREASURY	3.250	20270630	0.1806
US TREASURY	4.375	20270715	0.2296
US TREASURY	0.375	20270731	0.1530
US TREASURY	2.750	20270731	0.1735

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.250	20270815	0.1637
US TREASURY	0.500	20270831	0.1320
US TREASURY	3.125	20270831	0.1739
US TREASURY	0.375	20270930	0.1677
US TREASURY	4.125	20270930	0.1752
US TREASURY	0.500	20271031	0.1648
US TREASURY	4.125	20271031	0.1706
US TREASURY	2.250	20271115	0.1671
US TREASURY	6.125	20271115	0.0328
US TREASURY	0.625	20271130	0.1757
US TREASURY	3.875	20271130	0.1687
US TREASURY	0.625	20271231	0.1950
US TREASURY	3.875	20271231	0.1683
US TREASURY	0.750	20280131	0.2151
US TREASURY	3.500	20280131	0.1656
US TREASURY	2.750	20280215	0.2290
US TREASURY	1.125	20280229	0.2209
US TREASURY	4.000	20280229	0.1712
US TREASURY	1.250	20280331	0.2007
US TREASURY	3.625	20280331	0.1684
US TREASURY	1.250	20280430	0.2205
US TREASURY	3.500	20280430	0.1670
US TREASURY	2.875	20280515	0.2430
US TREASURY	1.250	20280531	0.2199
US TREASURY	3.625	20280531	0.1673
US TREASURY	1.250	20280630	0.2023
US TREASURY	4.000	20280630	0.1691
US TREASURY	1.000	20280731	0.2129
US TREASURY	4.125	20280731	0.1694
US TREASURY	2.875	20280815	0.2466
US TREASURY	1.125	20280831	0.2132
US TREASURY	4.375	20280831	0.1862
US TREASURY	1.250	20280930	0.2147
US TREASURY	4.625	20280930	0.1997
US TREASURY	1.375	20281031	0.2030
US TREASURY	4.875	20281031	0.2134
US TREASURY	3.125	20281115	0.2278
US TREASURY	5.250	20281115	0.0322
US TREASURY	1.500	20281130	0.2046
US TREASURY	4.375	20281130	0.2206
US TREASURY	1.375	20281231	0.1969
US TREASURY	3.750	20281231	0.2261

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.750	20290131	0.1889
US TREASURY	4.000	20290131	0.2395
US TREASURY	2.625	20290215	0.2250
US TREASURY	1.875	20290228	0.1805
US TREASURY	4.250	20290228	0.2585
US TREASURY	2.375	20290331	0.1729
US TREASURY	4.125	20290331	0.2682
US TREASURY	2.875	20290430	0.1648
US TREASURY	4.625	20290430	0.2855
US TREASURY	2.375	20290515	0.1802
US TREASURY	2.750	20290531	0.1567
US TREASURY	4.500	20290531	0.2832
US TREASURY	3.250	20290630	0.1520
US TREASURY	4.250	20290630	0.2791
US TREASURY	2.625	20290731	0.1393
US TREASURY	4.000	20290731	0.2752
US TREASURY	1.625	20290815	0.1609
US TREASURY	3.125	20290831	0.1413
US TREASURY	3.875	20290930	0.1419
US TREASURY	4.000	20291031	0.1388
US TREASURY	1.750	20291115	0.1201
US TREASURY	3.875	20291130	0.1374
US TREASURY	3.875	20291231	0.1371
US TREASURY	3.500	20300131	0.1340
US TREASURY	1.500	20300215	0.2030
US TREASURY	4.000	20300228	0.1396
US TREASURY	3.625	20300331	0.1361
US TREASURY	3.500	20300430	0.1344
US TREASURY	0.625	20300515	0.2600
US TREASURY	6.250	20300515	0.0285
US TREASURY	3.750	20300531	0.1359
US TREASURY	3.750	20300630	0.1359
US TREASURY	4.000	20300731	0.1370
US TREASURY	0.625	20300815	0.3382
US TREASURY	4.125	20300831	0.1447
US TREASURY	4.625	20300930	0.1524
US TREASURY	4.875	20301031	0.1580
US TREASURY	0.875	20301115	0.3546
US TREASURY	4.375	20301130	0.1574
US TREASURY	3.750	20301231	0.1554
US TREASURY	4.000	20310131	0.1609
US TREASURY	1.125	20310215	0.3481

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	5.375	20310215	0.0352
US TREASURY	4.250	20310228	0.1702
US TREASURY	4.125	20310331	0.1724
US TREASURY	4.625	20310430	0.1811
US TREASURY	1.625	20310515	0.3518
US TREASURY	4.625	20310531	0.1804
US TREASURY	4.250	20310630	0.1760
US TREASURY	4.125	20310731	0.1741
US TREASURY	1.250	20310815	0.3757
US TREASURY	1.375	20311115	0.3648
US TREASURY	1.875	20320215	0.3585
US TREASURY	2.875	20320515	0.3721
US TREASURY	2.750	20320815	0.3591
US TREASURY	4.125	20321115	0.3942
US TREASURY	3.500	20330215	0.3792
US TREASURY	3.375	20330515	0.3716
US TREASURY	3.875	20330815	0.4248
US TREASURY	4.500	20331115	0.4661
US TREASURY	4.000	20340215	0.4769
US TREASURY	4.375	20340515	0.4865
US TREASURY	4.500	20360215	0.0350
US TREASURY	5.000	20370515	0.0277
US TREASURY	4.375	20380215	0.0277
US TREASURY	4.500	20380515	0.0314
US TREASURY	3.500	20390215	0.0290
US TREASURY	4.250	20390515	0.0462
US TREASURY	4.500	20390815	0.0513
US TREASURY	4.375	20391115	0.0538
US TREASURY	4.625	20400215	0.0564
US TREASURY	1.125	20400515	0.1008
US TREASURY	4.375	20400515	0.0524
US TREASURY	1.125	20400815	0.1227
US TREASURY	3.875	20400815	0.0495
US TREASURY	1.375	20401115	0.1410
US TREASURY	4.250	20401115	0.0508
US TREASURY	1.875	20410215	0.1863
US TREASURY	4.750	20410215	0.0578
US TREASURY	2.250	20410515	0.1676
US TREASURY	4.375	20410515	0.0504
US TREASURY	1.750	20410815	0.2028
US TREASURY	3.750	20410815	0.0474
US TREASURY	2.000	20411115	0.1760

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.125	20411115	0.0450
US TREASURY	2.375	20420215	0.1524
US TREASURY	3.125	20420215	0.0478
US TREASURY	3.000	20420515	0.0431
US TREASURY	3.250	20420515	0.1506
US TREASURY	2.750	20420815	0.0486
US TREASURY	3.375	20420815	0.1347
US TREASURY	2.750	20421115	0.0696
US TREASURY	4.000	20421115	0.1464
US TREASURY	3.125	20430215	0.0637
US TREASURY	3.875	20430215	0.1451
US TREASURY	2.875	20430515	0.0957
US TREASURY	3.875	20430515	0.1428
US TREASURY	3.625	20430815	0.0777
US TREASURY	4.375	20430815	0.1670
US TREASURY	3.750	20431115	0.0796
US TREASURY	4.750	20431115	0.1735
US TREASURY	3.625	20440215	0.0839
US TREASURY	4.500	20440215	0.1695
US TREASURY	3.375	20440515	0.0740
US TREASURY	4.625	20440515	0.1705
US TREASURY	3.125	20440815	0.0924
US TREASURY	3.000	20441115	0.0782
US TREASURY	2.500	20450215	0.0958
US TREASURY	3.000	20450515	0.0506
US TREASURY	2.875	20450815	0.0677
US TREASURY	3.000	20451115	0.0406
US TREASURY	2.500	20460215	0.0767
US TREASURY	2.500	20460515	0.0764
US TREASURY	2.250	20460815	0.0907
US TREASURY	2.875	20461115	0.0456
US TREASURY	3.000	20470215	0.0922
US TREASURY	3.000	20470515	0.0705
US TREASURY	2.750	20470815	0.0971
US TREASURY	2.750	20471115	0.0967
US TREASURY	3.000	20480215	0.1167
US TREASURY	3.125	20480515	0.1265
US TREASURY	3.000	20480815	0.1369
US TREASURY	3.375	20481115	0.1482
US TREASURY	3.000	20490215	0.1475
US TREASURY	2.875	20490515	0.1391
US TREASURY	2.250	20490815	0.1158

INDEX CONSTITUENTS (CONTINUED)

August 2024 Index Profile - Index data as of July 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.375	20491115	0.1106
US TREASURY	2.000	20500215	0.1281
US TREASURY	1.250	20500515	0.1208
US TREASURY	1.375	20500815	0.1413
US TREASURY	1.625	20501115	0.1487
US TREASURY	1.875	20510215	0.1783
US TREASURY	2.375	20510515	0.2007
US TREASURY	2.000	20510815	0.1823
US TREASURY	1.875	20511115	0.1632
US TREASURY	2.250	20520215	0.1651
US TREASURY	2.875	20520515	0.1785
US TREASURY	3.000	20520815	0.1765
US TREASURY	4.000	20521115	0.2118
US TREASURY	3.625	20530215	0.1985
US TREASURY	3.625	20530515	0.1975
US TREASURY	4.125	20530815	0.2419
US TREASURY	4.750	20531115	0.2785
US TREASURY	4.250	20540215	0.2711
US TREASURY	4.625	20540515	0.2857

Sources: LSEG

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