



FTSE MPF World Government Bond Index

INDEX CONSTITUENTS

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	0.250	20251121	0.0501
AUSTRALIA GOVT BND	4.250	20260421	0.0532
AUSTRALIA GOVT BND	0.500	20260921	0.0651
AUSTRALIA GOVT BND	4.750	20270421	0.0641
AUSTRALIA GOVT BND	2.750	20271121	0.0495
AUSTRALIA GOVT BND	2.250	20280521	0.0467
AUSTRALIA GOVT BND	2.750	20281121	0.0455
AUSTRALIA GOVT BND	3.250	20290421	0.0586
AUSTRALIA GOVT BND	2.750	20291121	0.0515
AUSTRALIA GOVT BND	2.500	20300521	0.0596
AUSTRALIA GOVT BND	1.000	20301221	0.0470
AUSTRALIA GOVT BND	1.500	20310621	0.0579
AUSTRALIA GOVT BND	1.000	20311121	0.0668
AUSTRALIA GOVT BND	1.250	20320521	0.0646
AUSTRALIA GOVT BND	1.750	20321121	0.0596
AUSTRALIA GOVT BND	4.500	20330421	0.0697
AUSTRALIA GOVT BND	3.000	20331121	0.0617
AUSTRALIA GOVT BND	3.750	20340521	0.0580
AUSTRALIA GOVT BND	4.250	20340621	0.0187
AUSTRALIA GOVT BND	3.500	20341221	0.0501
AUSTRALIA GOVT BND	2.750	20350621	0.0433
AUSTRALIA GOVT BND	4.250	20351221	0.0307
AUSTRALIA GOVT BND	3.750	20370421	0.0367
AUSTRALIA GOVT BND	3.250	20390621	0.0241
AUSTRALIA GOVT BND	2.750	20410521	0.0312
AUSTRALIA GOVT BND	3.000	20470321	0.0297
AUSTRALIA GOVT BND	1.750	20510621	0.0298
AUSTRALIA GOVT BND	4.750	20540621	0.0226
AUSTRIA GOVT BUND	1.200	20251020	0.0552
AUSTRIA GOVT BUND	4.850	20260315	0.0462
AUSTRIA GOVT BUND	2.000	20260715	0.0205
AUSTRIA GOVT BUND	0.750	20261020	0.0656
AUSTRIA GOVT BUND	0.500	20270420	0.0611
AUSTRIA GOVT BUND	6.250	20270715	0.0445
AUSTRIA GOVT BUND	0.750	20280220	0.0546
AUSTRIA GOVT BUND	0.000	20281020	0.0436
AUSTRIA GOVT BUND	0.500	20290220	0.0588
AUSTRIA GOVT BUND	2.900	20290523	0.0226
AUSTRIA GOVT BUND	0.000	20300220	0.0510
AUSTRIA GOVT BUND	3.450	20301020	0.0318
AUSTRIA GOVT BUND	0.000	20310220	0.0568
AUSTRIA GOVT BUND	0.900	20320220	0.0480

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.900	20330220	0.0758
AUSTRIA GOVT BUND	2.900	20340220	0.0459
AUSTRIA GOVT BUND	2.400	20340523	0.0404
AUSTRIA GOVT BUND	0.250	20361020	0.0253
AUSTRIA GOVT BUND	4.150	20370315	0.0746
AUSTRIA GOVT BUND	3.200	20390715	0.0174
AUSTRIA GOVT BUND	0.000	20401020	0.0177
AUSTRIA GOVT BUND	3.150	20440620	0.0389
AUSTRIA GOVT BUND	1.500	20470220	0.0325
AUSTRIA GOVT BUND	1.850	20490523	0.0218
AUSTRIA GOVT BUND	0.750	20510320	0.0244
AUSTRIA GOVT BUND	3.150	20531020	0.0195
AUSTRIA GOVT BUND	3.800	20620126	0.0216
AUSTRIA GOVT BUND	0.700	20710420	0.0106
AUSTRIA GOVT BUND	1.500	20861102	0.0069
AUSTRIA GOVT BUND	2.100	21170920	0.0199
AUSTRIA GOVT BUND	0.850	21200630	0.0105
BELGIUM GOVT OLO #31	5.500	20280328	0.0987
BELGIUM GOVT OLO #44	5.000	20350328	0.1051
BELGIUM GOVT OLO #60	4.250	20410328	0.0854
BELGIUM GOVT OLO #64	4.500	20260328	0.0526
BELGIUM GOVT OLO #66	4.000	20320328	0.0440
BELGIUM GOVT OLO #71	3.750	20450622	0.0453
BELGIUM GOVT OLO #73	3.000	20340622	0.0421
BELGIUM GOVT OLO #75	1.000	20310622	0.0685
BELGIUM GOVT OLO #76	1.900	20380622	0.0336
BELGIUM GOVT OLO #77	1.000	20260622	0.0692
BELGIUM GOVT OLO #78	1.600	20470622	0.0343
BELGIUM GOVT OLO #80	2.150	20660622	0.0279
BELGIUM GOVT OLO #81	0.800	20270622	0.0690
BELGIUM GOVT OLO #83	2.250	20570622	0.0247
BELGIUM GOVT OLO #84	1.450	20370622	0.0257
BELGIUM GOVT OLO #87	0.900	20290622	0.0753
BELGIUM GOVT OLO #99	3.450	20430622	0.0188
CANADA GOVT BND	3.000	20251001	0.0286
CANADA GOVT BND	4.500	20251101	0.0569
CANADA GOVT BND	4.500	20260201	0.0650
CANADA GOVT BND	0.250	20260301	0.0485
CANADA GOVT BND	3.000	20260401	0.0286
CANADA GOVT BND	4.000	20260501	0.0755
CANADA GOVT BND	1.500	20260601	0.0219
CANADA GOVT BND	4.000	20260801	0.0635

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	1.000	20260901	0.0481
CANADA GOVT BND	3.250	20261101	0.0157
CANADA GOVT BND	1.250	20270301	0.0444
CANADA GOVT BND	1.000	20270601	0.0226
CANADA GOVT BND	2.750	20270901	0.0456
CANADA GOVT BND	3.500	20280301	0.0440
CANADA GOVT BND	2.000	20280601	0.0189
CANADA GOVT BND	3.250	20280901	0.0582
CANADA GOVT BND	4.000	20290301	0.0813
CANADA GOVT BND	2.250	20290601	0.0167
CANADA GOVT BND	5.750	20290601	0.0250
CANADA GOVT BND	3.500	20290901	0.0736
CANADA GOVT BND	1.250	20300601	0.0838
CANADA GOVT BND	0.500	20301201	0.0686
CANADA GOVT BND	1.500	20310601	0.0945
CANADA GOVT BND	1.500	20311201	0.0791
CANADA GOVT BND	2.000	20320601	0.0634
CANADA GOVT BND	2.500	20321201	0.0574
CANADA GOVT BND	2.750	20330601	0.0535
CANADA GOVT BND	5.750	20330601	0.0292
CANADA GOVT BND	3.250	20331201	0.0606
CANADA GOVT BND	3.000	20340601	0.0960
CANADA GOVT BND	3.250	20341201	0.0287
CANADA GOVT BND	5.000	20370601	0.0176
CANADA GOVT BND	4.000	20410601	0.0249
CANADA GOVT BND	3.500	20451201	0.0302
CANADA GOVT BND	2.750	20481201	0.0281
CANADA GOVT BND	2.000	20511201	0.0886
CANADA GOVT BND	1.750	20531201	0.0638
CANADA GOVT BND	2.750	20551201	0.0586
CANADA GOVT BND	2.750	20641201	0.0169
CANADA GOVT DEB	2.250	20291201	0.0138
CANADA GOVT DEB	3.500	20340301	0.0120
CANADA GOVT NT	0.500	20250901	0.0768
CHINA GOVT BND	3.600	20250906	0.0663
CHINA GOVT BND	2.220	20250925	0.1908
CHINA GOVT BND	2.990	20251015	0.0561
CHINA GOVT BND	3.020	20251022	0.1848
CHINA GOVT BND	2.280	20251125	0.1149
CHINA GOVT BND	3.220	20251206	0.1140
CHINA GOVT BND	2.330	20251215	0.1690
CHINA GOVT BND	2.460	20260215	0.1423

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	3.030	20260311	0.1539
CHINA GOVT BND	1.990	20260315	0.1906
CHINA GOVT BND	2.900	20260505	0.0591
CHINA GOVT BND	2.300	20260515	0.1417
CHINA GOVT BND	3.250	20260606	0.1526
CHINA GOVT BND	1.670	20260615	0.1874
CHINA GOVT BND	2.740	20260804	0.0550
CHINA GOVT BND	2.690	20260812	0.1669
CHINA GOVT BND	2.180	20260815	0.1624
CHINA GOVT BND	2.390	20261115	0.1797
CHINA GOVT BND	3.120	20261205	0.1387
CHINA GOVT BND	2.370	20270120	0.1131
CHINA GOVT BND	2.040	20270225	0.1780
CHINA GOVT BND	2.480	20270415	0.0985
CHINA GOVT BND	3.520	20270504	0.0613
CHINA GOVT BND	1.850	20270515	0.1867
CHINA GOVT BND	2.850	20270604	0.1812
CHINA GOVT BND	2.500	20270725	0.1377
CHINA GOVT BND	3.590	20270803	0.0627
CHINA GOVT BND	1.620	20270815	0.0651
CHINA GOVT BND	2.440	20271015	0.1066
CHINA GOVT BND	3.280	20271203	0.1799
CHINA GOVT BND	2.640	20280115	0.1324
CHINA GOVT BND	2.620	20280415	0.1400
CHINA GOVT BND	3.010	20280513	0.1617
CHINA GOVT BND	3.690	20280517	0.0703
CHINA GOVT BND	2.400	20280715	0.1542
CHINA GOVT BND	3.540	20280816	0.0706
CHINA GOVT BND	2.480	20280925	0.0635
CHINA GOVT BND	2.910	20281014	0.1588
CHINA GOVT BND	2.550	20281015	0.1906
CHINA GOVT BND	3.250	20281122	0.1025
CHINA GOVT BND	2.370	20290115	0.1673
CHINA GOVT BND	2.800	20290324	0.1175
CHINA GOVT BND	2.050	20290415	0.2048
CHINA GOVT BND	3.290	20290523	0.1586
CHINA GOVT BND	2.750	20290615	0.1215
CHINA GOVT BND	1.910	20290715	0.1141
CHINA GOVT BND	2.620	20290925	0.1218
CHINA GOVT BND	3.130	20291121	0.1374
CHINA GOVT BND	2.790	20291215	0.1302
CHINA GOVT BND	2.800	20300325	0.1425

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.680	20300521	0.1860
CHINA GOVT BND	2.620	20300625	0.1513
CHINA GOVT BND	2.600	20300915	0.1808
CHINA GOVT BND	3.270	20301119	0.1960
CHINA GOVT BND	2.540	20301225	0.1635
CHINA GOVT BND	2.280	20310325	0.1721
CHINA GOVT BND	3.020	20310527	0.1796
CHINA GOVT BND	2.120	20310625	0.1795
CHINA GOVT BND	2.890	20311118	0.1030
CHINA GOVT BND	2.750	20320217	0.1204
CHINA GOVT BND	2.760	20320515	0.1102
CHINA GOVT BND	2.690	20320815	0.1295
CHINA GOVT BND	2.600	20320901	0.1102
CHINA GOVT BND	2.800	20321115	0.1177
CHINA GOVT BND	2.880	20330225	0.1328
CHINA GOVT BND	2.670	20330525	0.1387
CHINA GOVT BND	2.520	20330825	0.1743
CHINA GOVT BND	2.670	20331125	0.1852
CHINA GOVT BND	2.350	20340225	0.1891
CHINA GOVT BND	2.270	20340525	0.2020
CHINA GOVT BND	2.110	20340825	0.0679
CHINA GOVT BND	4.080	20481022	0.1405
CHINA GOVT BND	3.860	20490722	0.1501
CHINA GOVT BND	3.390	20500316	0.1679
CHINA GOVT BND	3.810	20500914	0.1908
CHINA GOVT BND	3.720	20510412	0.1088
CHINA GOVT BND	3.530	20511018	0.0901
CHINA GOVT BND	3.320	20520415	0.0949
CHINA GOVT BND	3.120	20521025	0.0789
CHINA GOVT BND	3.190	20530415	0.0857
CHINA GOVT BND	3.000	20531015	0.1089
DENMARK GOVT	1.750	20251115	0.0403
DENMARK GOVT	2.250	20261115	0.0145
DENMARK GOVT	0.500	20271115	0.0308
DENMARK GOVT	0.500	20291115	0.0270
DENMARK GOVT	0.000	20311115	0.0279
DENMARK GOVT	2.250	20331115	0.0326
DENMARK GOVT	4.500	20391115	0.0761
DENMARK GOVT	0.250	20521115	0.0204
FINLAND GOVT BND	0.875	20250915	0.0214
FINLAND GOVT BND	0.500	20260415	0.0290
FINLAND GOVT BND	0.000	20260915	0.0161

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	1.375	20270415	0.0179
FINLAND GOVT BND	0.500	20270915	0.0272
FINLAND GOVT BND	2.750	20280704	0.0228
FINLAND GOVT BND	0.500	20280915	0.0300
FINLAND GOVT BND	2.875	20290415	0.0255
FINLAND GOVT BND	0.500	20290915	0.0258
FINLAND GOVT BND	0.000	20300915	0.0216
FINLAND GOVT BND	0.750	20310415	0.0185
FINLAND GOVT BND	0.125	20310915	0.0231
FINLAND GOVT BND	1.500	20320915	0.0242
FINLAND GOVT BND	3.000	20330915	0.0352
FINLAND GOVT BND	1.125	20340415	0.0180
FINLAND GOVT BND	3.000	20340915	0.0242
FINLAND GOVT BND	0.125	20360415	0.0159
FINLAND GOVT BND	2.750	20380415	0.0164
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	0.0177
FRANCE GOVT OAT	6.000	20251025	0.1379
FRANCE GOVT OAT	1.000	20251125	0.1577
FRANCE GOVT OAT	0.000	20260225	0.1857
FRANCE GOVT OAT	3.500	20260425	0.1921
FRANCE GOVT OAT	0.500	20260525	0.2092
FRANCE GOVT OAT	2.500	20260924	0.2062
FRANCE GOVT OAT	0.250	20261125	0.1594
FRANCE GOVT OAT	0.000	20270225	0.1826
FRANCE GOVT OAT	1.000	20270525	0.1848
FRANCE GOVT OAT	2.500	20270924	0.1200
FRANCE GOVT OAT	2.750	20271025	0.2695
FRANCE GOVT OAT	0.750	20280225	0.1983
FRANCE GOVT OAT	0.750	20280525	0.2514
FRANCE GOVT OAT	0.750	20281125	0.2337
FRANCE GOVT OAT	2.750	20290225	0.2308
FRANCE GOVT OAT	5.500	20290425	0.2065
FRANCE GOVT OAT	0.500	20290525	0.2261
FRANCE GOVT OAT	0.000	20291125	0.1757
FRANCE GOVT OAT	2.750	20300225	0.0777
FRANCE GOVT OAT	2.500	20300525	0.2719
FRANCE GOVT OAT	0.000	20301125	0.2058

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	1.500	20310525	0.2573
FRANCE GOVT OAT	0.000	20311125	0.2024
FRANCE GOVT OAT	0.000	20320525	0.1400
FRANCE GOVT OAT	5.750	20321025	0.1875
FRANCE GOVT OAT	2.000	20321125	0.1965
FRANCE GOVT OAT	3.000	20330525	0.1832
FRANCE GOVT OAT	3.500	20331125	0.2149
FRANCE GOVT OAT	1.250	20340525	0.2116
FRANCE GOVT OAT	3.000	20341125	0.0583
FRANCE GOVT OAT	4.750	20350425	0.1442
FRANCE GOVT OAT	1.250	20360525	0.1643
FRANCE GOVT OAT	1.250	20380525	0.0998
FRANCE GOVT OAT	4.000	20381025	0.1264
FRANCE GOVT OAT	1.750	20390625	0.1239
FRANCE GOVT OAT	0.500	20400525	0.0787
FRANCE GOVT OAT	4.500	20410425	0.1907
FRANCE GOVT OAT	2.500	20430525	0.0793
FRANCE GOVT OAT	0.500	20440625	0.0562
FRANCE GOVT OAT	3.250	20450525	0.1328
FRANCE GOVT OAT	2.000	20480525	0.1009
FRANCE GOVT OAT	3.000	20490625	0.0318
FRANCE GOVT OAT	1.500	20500525	0.0952
FRANCE GOVT OAT	0.750	20520525	0.0752
FRANCE GOVT OAT	0.750	20530525	0.0728
FRANCE GOVT OAT	3.000	20540525	0.1005
FRANCE GOVT OAT	4.000	20550425	0.1057
FRANCE GOVT OAT	3.250	20550525	0.0558
FRANCE GOVT OAT	4.000	20600425	0.1012
FRANCE GOVT OAT	1.750	20660525	0.0499
FRANCE GOVT OAT	0.500	20720525	0.0206
GERMANY GOVT BOBL	0.000	20251010	0.1132
GERMANY GOVT BOBL	0.000	20251010	0.0350
GERMANY GOVT BOBL	0.000	20260410	0.1142
GERMANY GOVT BOBL	0.000	20261009	0.0969
GERMANY GOVT BOBL	0.000	20270416	0.0880
GERMANY GOVT BOBL	1.300	20271015	0.1253
GERMANY GOVT BOBL	1.300	20271015	0.0376
GERMANY GOVT BOBL	2.200	20280413	0.1069
GERMANY GOVT BOBL	2.400	20281019	0.1297
GERMANY GOVT BOBL	2.100	20290412	0.1069
GERMANY GOVT BOBL	2.100	20290412	0.0171
GERMANY GOVT BOBL	2.500	20291011	0.0345

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.500	20260215	0.1384
GERMANY GOVT BUND	0.000	20260815	0.1317
GERMANY GOVT BUND	0.250	20270215	0.1234
GERMANY GOVT BUND	6.500	20270704	0.0655
GERMANY GOVT BUND	0.500	20270815	0.1312
GERMANY GOVT BUND	0.000	20271115	0.0870
GERMANY GOVT BUND	5.625	20280104	0.0825
GERMANY GOVT BUND	0.500	20280215	0.1146
GERMANY GOVT BUND	4.750	20280704	0.0641
GERMANY GOVT BUND	0.250	20280815	0.1123
GERMANY GOVT BUND	0.000	20281115	0.1047
GERMANY GOVT BUND	0.250	20290215	0.1154
GERMANY GOVT BUND	0.000	20290815	0.1127
GERMANY GOVT BUND	2.100	20291115	0.1116
GERMANY GOVT BUND	6.250	20300104	0.0619
GERMANY GOVT BUND	0.000	20300215	0.1058
GERMANY GOVT BUND	0.000	20300815	0.1253
GERMANY GOVT BUND	0.000	20300815	0.0374
GERMANY GOVT BUND	2.400	20301115	0.1100
GERMANY GOVT BUND	5.500	20310104	0.1120
GERMANY GOVT BUND	0.000	20310215	0.1036
GERMANY GOVT BUND	0.000	20310815	0.1172
GERMANY GOVT BUND	0.000	20310815	0.0329
GERMANY GOVT BUND	0.000	20320215	0.1121
GERMANY GOVT BUND	1.700	20320815	0.1147
GERMANY GOVT BUND	2.300	20330215	0.1654
GERMANY GOVT BUND	2.300	20330215	0.0389
GERMANY GOVT BUND	2.600	20330815	0.1334
GERMANY GOVT BUND	2.200	20340215	0.1498
GERMANY GOVT BUND	4.750	20340704	0.1271
GERMANY GOVT BUND	2.600	20340815	0.0634
GERMANY GOVT BUND	0.000	20350515	0.0787
GERMANY GOVT BUND	0.000	20360515	0.0845
GERMANY GOVT BUND	4.000	20370104	0.1430
GERMANY GOVT BUND	1.000	20380515	0.0928
GERMANY GOVT BUND	4.250	20390704	0.0997
GERMANY GOVT BUND	4.750	20400704	0.1182
GERMANY GOVT BUND	2.600	20410515	0.0237
GERMANY GOVT BUND	3.250	20420704	0.0937
GERMANY GOVT BUND	2.500	20440704	0.1329
GERMANY GOVT BUND	2.500	20460815	0.1357
GERMANY GOVT BUND	1.250	20480815	0.1227

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.000	20500815	0.0927
GERMANY GOVT BUND	0.000	20500815	0.0274
GERMANY GOVT BUND	0.000	20520815	0.0693
GERMANY GOVT BUND	1.800	20530815	0.1050
GERMANY GOVT BUND	1.800	20530815	0.0345
GERMANY GOVT BUND	2.500	20540815	0.0749
GERMANY GOVT SCHATZE	3.100	20250918	0.0748
GERMANY GOVT SCHATZE	3.100	20251212	0.0831
GERMANY GOVT SCHATZE	2.500	20260319	0.0817
GERMANY GOVT SCHATZE	2.900	20260618	0.0820
GERMANY GOVT SCHATZE	2.700	20260917	0.0428
IRELAND GOVT BND	1.000	20260515	0.0482
IRELAND GOVT BND	0.200	20270515	0.0310
IRELAND GOVT BND	0.900	20280515	0.0341
IRELAND GOVT BND	1.100	20290515	0.0410
IRELAND GOVT BND	2.400	20300515	0.0401
IRELAND GOVT BND	0.200	20301018	0.0300
IRELAND GOVT BND	1.350	20310318	0.0273
IRELAND GOVT BND	0.000	20311018	0.0316
IRELAND GOVT BND	0.350	20321018	0.0186
IRELAND GOVT BND	1.300	20330515	0.0208
IRELAND GOVT BND	2.600	20341018	0.0176
IRELAND GOVT BND	0.400	20350515	0.0179
IRELAND GOVT BND	1.700	20370515	0.0289
IRELAND GOVT BND	0.550	20410422	0.0133
IRELAND GOVT BND	3.000	20431018	0.0176
IRELAND GOVT BND	2.000	20450218	0.0410
IRELAND GOVT BND	1.500	20500515	0.0288
ISRAEL GOVT BND	1.750	20250831	0.0245
ISRAEL GOVT BND	6.250	20261030	0.0172
ISRAEL GOVT BND	2.000	20270331	0.0260
ISRAEL GOVT BND	1.000	20300331	0.0331
ISRAEL GOVT BND	5.500	20420131	0.0239
ISRAEL GOVT BND	3.750	20470331	0.0228
ITALY GOVT BND	2.500	20251115	0.0822
ITALY GOVT BND	2.000	20251201	0.0861
ITALY GOVT BND	4.500	20260301	0.1040
ITALY GOVT BND	1.600	20260601	0.0945
ITALY GOVT BND	2.100	20260715	0.0746
ITALY GOVT BND	7.250	20261101	0.0588
ITALY GOVT BND	1.250	20261201	0.0839
ITALY GOVT BND	2.200	20270601	0.0834

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	2.050	20270801	0.0798
ITALY GOVT BND	6.500	20271101	0.1332
ITALY GOVT BND	2.000	20280201	0.0994
ITALY GOVT BND	4.750	20280901	0.1229
ITALY GOVT BND	2.800	20281201	0.0950
ITALY GOVT BND	3.000	20290801	0.0974
ITALY GOVT BND	5.250	20291101	0.1465
ITALY GOVT BND	3.500	20300301	0.1285
ITALY GOVT BND	6.000	20310501	0.1618
ITALY GOVT BND	1.650	20320301	0.1044
ITALY GOVT BND	5.750	20330201	0.1300
ITALY GOVT BND	2.450	20330901	0.0782
ITALY GOVT BND	5.000	20340801	0.1308
ITALY GOVT BND	3.850	20350201	0.0252
ITALY GOVT BND	3.350	20350301	0.0808
ITALY GOVT BND	2.250	20360901	0.0630
ITALY GOVT BND	4.000	20370201	0.1432
ITALY GOVT BND	4.050	20371030	0.0394
ITALY GOVT BND	2.950	20380901	0.0617
ITALY GOVT BND	5.000	20390801	0.1258
ITALY GOVT BND	3.100	20400301	0.0550
ITALY GOVT BND	5.000	20400901	0.1172
ITALY GOVT BND	4.750	20440901	0.0961
ITALY GOVT BND	3.250	20460901	0.0714
ITALY GOVT BND	2.700	20470301	0.0642
ITALY GOVT BND	3.450	20480301	0.0712
ITALY GOVT BND	3.850	20490901	0.0744
ITALY GOVT BND	2.450	20500901	0.0531
ITALY GOVT BND	2.800	20670301	0.0307
JGB #1 40YRS BND	2.400	20480320	0.0213
JGB #10 40YRS BND	0.900	20570320	0.0442
JGB #100 20YRS BND	2.200	20280320	0.0454
JGB #101 20YRS BND	2.400	20280320	0.0215
JGB #102 20YRS BND	2.400	20280620	0.0315
JGB #103 20YRS BND	2.300	20280620	0.0216
JGB #104 20YRS BND	2.100	20280620	0.0187
JGB #105 20YRS BND	2.100	20280920	0.0334
JGB #106 20YRS BND	2.200	20280920	0.0188
JGB #107 20YRS BND	2.100	20281220	0.0216
JGB #108 20YRS BND	1.900	20281220	0.0289
JGB #109 20YRS BND	1.900	20290320	0.0279
JGB #11 30YRS BND	1.700	20330620	0.0155

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #11 40YRS BND	0.800	20580320	0.0404
JGB #110 20YRS BND	2.100	20290320	0.0379
JGB #111 20YRS BND	2.200	20290620	0.0235
JGB #112 20YRS BND	2.100	20290620	0.0402
JGB #113 20YRS BND	2.100	20290920	0.0331
JGB #114 20YRS BND	2.100	20291220	0.0263
JGB #115 20YRS BND	2.200	20291220	0.0179
JGB #116 20YRS BND	2.200	20300320	0.0201
JGB #117 20YRS BND	2.100	20300320	0.0257
JGB #118 20YRS BND	2.000	20300620	0.0225
JGB #119 20YRS BND	1.800	20300620	0.0160
JGB #12 30YRS BND	2.100	20330920	0.0134
JGB #12 40YRS BND	0.500	20590320	0.0418
JGB #120 20YRS BND	1.600	20300620	0.0224
JGB #121 20YRS BND	1.900	20300920	0.0292
JGB #122 20YRS BND	1.800	20300920	0.0185
JGB #123 20YRS BND	2.100	20301220	0.0577
JGB #124 20YRS BND	2.000	20301220	0.0248
JGB #125 20YRS BND	2.200	20310320	0.0347
JGB #126 20YRS BND	2.000	20310320	0.0276
JGB #127 20YRS BND	1.900	20310320	0.0220
JGB #128 20YRS BND	1.900	20310620	0.0406
JGB #129 20YRS BND	1.800	20310620	0.0179
JGB #13 30YRS BND	2.000	20331220	0.0210
JGB #130 20YRS BND	1.800	20310920	0.0495
JGB #131 20YRS BND	1.700	20310920	0.0233
JGB #132 20YRS BND	1.700	20311220	0.0340
JGB #133 20YRS BND	1.800	20311220	0.0446
JGB #134 20YRS BND	1.800	20320320	0.0402
JGB #135 20YRS BND	1.700	20320320	0.0212
JGB #136 20YRS BND	1.600	20320320	0.0213
JGB #137 20YRS BND	1.700	20320620	0.0191
JGB #138 20YRS BND	1.500	20320620	0.0205
JGB #139 20YRS BND	1.600	20320620	0.0253
JGB #14 30YRS BND	2.400	20340320	0.0262
JGB #140 20YRS BND	1.700	20320920	0.0640
JGB #141 20YRS BND	1.700	20321220	0.0478
JGB #142 20YRS BND	1.800	20321220	0.0232
JGB #143 20YRS BND	1.600	20330320	0.0317
JGB #144 20YRS BND	1.500	20330320	0.0205
JGB #145 20YRS BND	1.700	20330620	0.0426
JGB #146 20YRS BND	1.700	20330920	0.0443

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #147 20YRS BND	1.600	20331220	0.0431
JGB #148 20YRS BND	1.500	20340320	0.0524
JGB #149 20YRS BND	1.500	20340620	0.0513
JGB #15 30YRS BND	2.500	20340620	0.0330
JGB #150 20YRS BND	1.400	20340920	0.0619
JGB #151 20YRS BND	1.200	20341220	0.0545
JGB #152 20YRS BND	1.200	20350320	0.0567
JGB #153 20YRS BND	1.300	20350620	0.0489
JGB #154 20YRS BND	1.200	20350920	0.0569
JGB #155 20YRS BND	1.000	20351220	0.0603
JGB #156 20YRS BND	0.400	20360320	0.0394
JGB #157 20YRS BND	0.200	20360620	0.0405
JGB #158 20YRS BND	0.500	20360920	0.0588
JGB #159 20YRS BND	0.600	20361220	0.0518
JGB #16 30YRS BND	2.500	20340920	0.0232
JGB #160 20YRS BND	0.700	20370320	0.0543
JGB #161 20YRS BND	0.600	20370620	0.0459
JGB #162 20YRS BND	0.600	20370920	0.0576
JGB #163 20YRS BND	0.600	20371220	0.0497
JGB #164 20YRS BND	0.500	20380320	0.0597
JGB #165 20YRS BND	0.500	20380620	0.0682
JGB #166 20YRS BND	0.700	20380920	0.0567
JGB #167 20YRS BND	0.500	20381220	0.0617
JGB #169 20YRS BND	0.300	20390620	0.0627
JGB #17 30YRS BND	2.400	20341220	0.0241
JGB #170 20YRS BND	0.300	20390920	0.0578
JGB #171 20YRS BND	0.300	20391220	0.0674
JGB #18 30YRS BND	2.300	20350320	0.0332
JGB #19 30YRS BND	2.300	20350620	0.0220
JGB #2 40YRS BND	2.200	20490320	0.0379
JGB #20 30YRS BND	2.500	20350920	0.0233
JGB #21 30YRS BND	2.300	20351220	0.0259
JGB #22 30YRS BND	2.500	20360320	0.0332
JGB #23 30YRS BND	2.500	20360620	0.0324
JGB #24 30YRS BND	2.500	20360920	0.0212
JGB #25 30YRS BND	2.300	20361220	0.0270
JGB #26 30YRS BND	2.400	20370320	0.0554
JGB #27 30YRS BND	2.500	20370920	0.0489
JGB #28 30YRS BND	2.500	20380320	0.0672
JGB #29 30YRS BND	2.400	20380920	0.0643
JGB #3 40YRS BND	2.200	20500320	0.0335
JGB #30 30YRS BND	2.300	20390320	0.0773

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #31 30YRS BND	2.200	20390920	0.0709
JGB #32 30YRS BND	2.300	20400320	0.0839
JGB #33 30YRS BND	2.000	20400920	0.0909
JGB #34 30YRS BND	2.200	20410320	0.0841
JGB #340 10YRS BND	0.400	20250920	0.0227
JGB #341 10YRS BND	0.300	20251220	0.0221
JGB #342 10YRS BND	0.100	20260320	0.0236
JGB #343 10YRS BND	0.100	20260620	0.0206
JGB #344 10YRS BND	0.100	20260920	0.0321
JGB #345 10YRS BND	0.100	20261220	0.0311
JGB #346 10YRS BND	0.100	20270320	0.0290
JGB #347 10YRS BND	0.100	20270620	0.0240
JGB #348 10YRS BND	0.100	20270920	0.0286
JGB #349 10YRS BND	0.100	20271220	0.0330
JGB #35 30YRS BND	2.000	20410920	0.0939
JGB #350 10YRS BND	0.100	20280320	0.0383
JGB #351 10YRS BND	0.100	20280620	0.0272
JGB #352 10YRS BND	0.100	20280920	0.0274
JGB #353 10YRS BND	0.100	20281220	0.0300
JGB #355 10YRS BND	0.100	20290620	0.0228
JGB #356 10YRS BND	0.100	20290920	0.0216
JGB #357 10YRS BND	0.100	20291220	0.0239
JGB #358 10YRS BND	0.100	20300320	0.0257
JGB #36 30YRS BND	2.000	20420320	0.0872
JGB #363 10YRS BND	0.100	20310620	0.0399
JGB #37 30YRS BND	1.900	20420920	0.1055
JGB #38 30YRS BND	1.800	20430320	0.0580
JGB #39 30YRS BND	1.900	20430620	0.0512
JGB #4 40YRS BND	2.200	20510320	0.0487
JGB #40 30YRS BND	1.800	20430920	0.0385
JGB #41 30YRS BND	1.700	20431220	0.0384
JGB #42 30YRS BND	1.700	20440320	0.0453
JGB #43 30YRS BND	1.700	20440620	0.0314
JGB #44 30YRS BND	1.700	20440920	0.0352
JGB #45 30YRS BND	1.500	20441220	0.0245
JGB #46 30YRS BND	1.500	20450320	0.0408
JGB #47 30YRS BND	1.600	20450620	0.0208
JGB #48 30YRS BND	1.400	20450920	0.0167
JGB #49 30YRS BND	1.400	20451220	0.0225
JGB #5 40YRS BND	2.000	20520320	0.0492
JGB #50 30YRS BND	0.800	20460320	0.0330
JGB #51 30YRS BND	0.300	20460620	0.0265

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #52 30YRS BND	0.500	20460920	0.0353
JGB #53 30YRS BND	0.600	20461220	0.0292
JGB #54 30YRS BND	0.800	20470320	0.0282
JGB #55 30YRS BND	0.800	20470620	0.0291
JGB #56 30YRS BND	0.800	20470920	0.0317
JGB #57 30YRS BND	0.800	20471220	0.0345
JGB #58 30YRS BND	0.800	20480320	0.0330
JGB #59 30YRS BND	0.700	20480620	0.0444
JGB #6 40YRS BND	1.900	20530320	0.0332
JGB #60 30YRS BND	0.900	20480920	0.0247
JGB #61 30YRS BND	0.700	20481220	0.0333
JGB #62 30YRS BND	0.500	20490320	0.0299
JGB #63 30YRS BND	0.400	20490620	0.0307
JGB #64 30YRS BND	0.400	20490920	0.0313
JGB #65 30YRS BND	0.400	20491220	0.0426
JGB #66 30YRS BND	0.400	20500320	0.0385
JGB #7 30YRS BND	2.300	20320520	0.0157
JGB #7 40YRS BND	1.700	20540320	0.0280
JGB #8 30YRS BND	1.800	20321122	0.0159
JGB #8 40YRS BND	1.400	20550320	0.0253
JGB #81 20YRS BND	2.000	20250920	0.0173
JGB #82 20YRS BND	2.100	20250920	0.0144
JGB #83 20YRS BND	2.100	20251220	0.0156
JGB #84 20YRS BND	2.000	20251220	0.0223
JGB #85 20YRS BND	2.100	20260320	0.0217
JGB #86 20YRS BND	2.300	20260320	0.0165
JGB #87 20YRS BND	2.200	20260320	0.0162
JGB #88 20YRS BND	2.300	20260620	0.0267
JGB #89 20YRS BND	2.200	20260620	0.0135
JGB #9 40YRS BND	0.400	20560320	0.0407
JGB #90 20YRS BND	2.200	20260920	0.0294
JGB #92 20YRS BND	2.100	20261220	0.0413
JGB #93 20YRS BND	2.000	20270320	0.0203
JGB #94 20YRS BND	2.100	20270320	0.0325
JGB #95 20YRS BND	2.300	20270620	0.0258
JGB #96 20YRS BND	2.100	20270620	0.0157
JGB #97 20YRS BND	2.200	20270920	0.0232
JGB #98 20YRS BND	2.100	20270920	0.0200
JGB #99 20YRS BND	2.100	20271220	0.0492
MALAYSIA GOVT BND	3.955	20250915	0.0243
MALAYSIA GOVT BND	4.392	20260415	0.0077
MALAYSIA GOVT BND	3.900	20261130	0.0208

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	3.892	20270315	0.0039
MALAYSIA GOVT BND	3.502	20270531	0.0242
MALAYSIA GOVT BND	3.899	20271116	0.0223
MALAYSIA GOVT BND	3.733	20280615	0.0216
MALAYSIA GOVT BND	4.498	20300415	0.0261
MALAYSIA GOVT BND	4.232	20310630	0.0128
MALAYSIA GOVT BND	3.844	20330415	0.0126
MALAYSIA GOVT BND	4.254	20350531	0.0149
MALAYSIA GOVT BND	4.762	20370407	0.0254
MALAYSIA GOVT BND	4.935	20430930	0.0083
MALAYSIA GOVT BND	4.736	20460315	0.0112
MEXICO GOVT BONO	5.750	20260305	0.0752
MEXICO GOVT BONO	7.000	20260903	0.0555
MEXICO GOVT BONO	5.500	20270304	0.0742
MEXICO GOVT BONO	7.500	20270603	0.0636
MEXICO GOVT BONO	8.500	20290301	0.0500
MEXICO GOVT BONO	8.500	20290531	0.0613
MEXICO GOVT BONO	7.750	20310529	0.0730
MEXICO GOVT BONO	7.500	20330526	0.0554
MEXICO GOVT BONO	7.750	20341123	0.0374
MEXICO GOVT BONO	8.000	20350524	0.0040
MEXICO GOVT BONO	10.000	20361120	0.0152
MEXICO GOVT BONO	8.500	20381118	0.0384
MEXICO GOVT BONO	7.750	20421113	0.0595
MEXICO GOVT BONO	8.000	20471107	0.0428
MEXICO GOVT BONO	8.000	20530731	0.0486
NETHERLANDS GOVT DSL	0.000	20260115	0.0479
NETHERLANDS GOVT DSL	0.500	20260715	0.0705
NETHERLANDS GOVT DSL	0.000	20270115	0.0632
NETHERLANDS GOVT DSL	0.750	20270715	0.0718
NETHERLANDS GOVT DSL	5.500	20280115	0.0626
NETHERLANDS GOVT DSL	0.750	20280715	0.0772
NETHERLANDS GOVT DSL	0.000	20290115	0.0630
NETHERLANDS GOVT DSL	0.250	20290715	0.0468
NETHERLANDS GOVT DSL	2.500	20300115	0.0529
NETHERLANDS GOVT DSL	0.000	20300715	0.0518
NETHERLANDS GOVT DSL	0.000	20310715	0.0542
NETHERLANDS GOVT DSL	0.500	20320715	0.0497
NETHERLANDS GOVT DSL	2.500	20330115	0.0668
NETHERLANDS GOVT DSL	2.500	20330715	0.0516
NETHERLANDS GOVT DSL	2.500	20340715	0.0459
NETHERLANDS GOVT DSL	4.000	20370115	0.0886

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.000	20380115	0.0417
NETHERLANDS GOVT DSL	0.500	20400115	0.0482
NETHERLANDS GOVT DSL	3.750	20420115	0.0926
NETHERLANDS GOVT DSL	3.250	20440115	0.0429
NETHERLANDS GOVT DSL	2.750	20470115	0.0887
NETHERLANDS GOVT DSL	0.000	20520115	0.0369
NETHERLANDS GOVT DSL	2.000	20540115	0.0501
NEW ZEALAND GOVT BND	0.500	20260515	0.0186
NEW ZEALAND GOVT BND	4.500	20270415	0.0262
NEW ZEALAND GOVT BND	0.250	20280515	0.0292
NEW ZEALAND GOVT BND	3.000	20290420	0.0249
NEW ZEALAND GOVT BND	4.500	20300515	0.0179
NEW ZEALAND GOVT BND	1.500	20310515	0.0193
NEW ZEALAND GOVT BND	2.000	20320515	0.0200
NEW ZEALAND GOVT BND	3.500	20330414	0.0340
NEW ZEALAND GOVT BND	4.250	20340515	0.0173
NEW ZEALAND GOVT BND	4.500	20350515	0.0120
NEW ZEALAND GOVT BND	4.250	20360515	0.0143
NEW ZEALAND GOVT BND	2.750	20370415	0.0146
NEW ZEALAND GOVT BND	1.750	20410515	0.0089
NEW ZEALAND GOVT BND	2.750	20510515	0.0116
NEW ZEALAND GOVT BND	5.000	20540515	0.0102
NORWAY GOVT BND	1.500	20260219	0.0210
NORWAY GOVT BND	1.750	20270217	0.0188
NORWAY GOVT BND	2.000	20280426	0.0153
NORWAY GOVT BND	1.750	20290906	0.0144
NORWAY GOVT BND	1.375	20300819	0.0183
NORWAY GOVT BND	1.250	20310917	0.0146
NORWAY GOVT BND	2.125	20320518	0.0159
NORWAY GOVT BND	3.000	20330815	0.0199
NORWAY GOVT BND	3.625	20340413	0.0144
NORWAY GOVT BND	3.500	20421006	0.0077
POLAND GOVT BND	0.000	20251025	0.0237
POLAND GOVT BND	0.000	20260425	0.0145
POLAND GOVT BND	2.500	20260725	0.0441
POLAND GOVT BND	0.250	20261025	0.0303
POLAND GOVT BND	3.750	20270525	0.0319
POLAND GOVT BND	2.500	20270725	0.0382
POLAND GOVT BND	2.750	20280425	0.0355
POLAND GOVT BND	7.500	20280725	0.0492
POLAND GOVT BND	5.750	20290425	0.0505
POLAND GOVT BND	4.750	20290725	0.0352

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
POLAND GOVT BND	2.750	20291025	0.0478
POLAND GOVT BND	1.250	20301025	0.0386
POLAND GOVT BND	1.750	20320425	0.0344
POLAND GOVT BND	6.000	20331025	0.0546
POLAND GOVT BND	5.000	20341025	0.0125
SINGAPORE GOVT BND	0.500	20251101	0.0218
SINGAPORE GOVT BND	2.125	20260601	0.0307
SINGAPORE GOVT BND	1.250	20261101	0.0258
SINGAPORE GOVT BND	3.500	20270301	0.0288
SINGAPORE GOVT BND	2.875	20270901	0.0124
SINGAPORE GOVT BND	2.625	20280501	0.0208
SINGAPORE GOVT BND	2.875	20280801	0.0134
SINGAPORE GOVT BND	3.000	20290401	0.0076
SINGAPORE GOVT BND	2.875	20290701	0.0206
SINGAPORE GOVT BND	2.875	20300901	0.0260
SINGAPORE GOVT BND	1.625	20310701	0.0155
SINGAPORE GOVT BND	2.625	20320801	0.0164
SINGAPORE GOVT BND	3.375	20330901	0.0266
SINGAPORE GOVT BND	3.375	20340501	0.0082
SINGAPORE GOVT BND	2.250	20360801	0.0235
SINGAPORE GOVT BND	2.375	20390701	0.0168
SINGAPORE GOVT BND	2.750	20420401	0.0194
SINGAPORE GOVT BND	2.750	20460301	0.0252
SINGAPORE GOVT BND	1.875	20500301	0.0163
SINGAPORE GOVT BND	1.875	20511001	0.0145
SINGAPORE GOVT BND	3.250	20540601	0.0080
SINGAPORE GOVT BND	3.000	20720801	0.0160
SPAIN GOVT BONOS	0.500	20300430	0.0962
SPAIN GOVT BONOS	1.250	20301031	0.1143
SPAIN GOVT OBLIGAC	2.150	20251031	0.1155
SPAIN GOVT OBLIGAC	1.950	20260430	0.0968
SPAIN GOVT OBLIGAC	5.900	20260730	0.1113
SPAIN GOVT OBLIGAC	1.300	20261031	0.1196
SPAIN GOVT OBLIGAC	1.500	20270430	0.1074
SPAIN GOVT OBLIGAC	1.450	20271031	0.1043
SPAIN GOVT OBLIGAC	1.400	20280430	0.1142
SPAIN GOVT OBLIGAC	1.400	20280730	0.1008
SPAIN GOVT OBLIGAC	5.150	20281031	0.0986
SPAIN GOVT OBLIGAC	6.000	20290131	0.1327
SPAIN GOVT OBLIGAC	1.950	20300730	0.1048
SPAIN GOVT OBLIGAC	5.750	20320730	0.1335
SPAIN GOVT OBLIGAC	2.350	20330730	0.0914

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	4.200	20370131	0.1056
SPAIN GOVT OBLIGAC	4.900	20400730	0.1029
SPAIN GOVT OBLIGAC	4.700	20410730	0.1051
SPAIN GOVT OBLIGAC	5.150	20441031	0.0944
SPAIN GOVT OBLIGAC	2.900	20461031	0.0776
SPAIN GOVT OBLIGAC	2.700	20481031	0.0696
SPAIN GOVT OBLIGAC	3.450	20660730	0.0624
SWEDEN GOVT BND	1.000	20261112	0.0310
SWEDEN GOVT BND	0.750	20280512	0.0270
SWEDEN GOVT BND	0.750	20291112	0.0268
SWEDEN GOVT BND	0.125	20310512	0.0190
SWEDEN GOVT BND	2.250	20320601	0.0183
SWEDEN GOVT BND	1.750	20331111	0.0215
SWEDEN GOVT BND	3.500	20390330	0.0189
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0695
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.1816
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0757
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0805
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1285
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.1647
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.1600
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0842
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0837
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0931
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.1801
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0734
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0674
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1252
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20290722	0.1109
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0736
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0770
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1175
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1144
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0600
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1496
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1160
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1620
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1184
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1702
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20340731	0.0796
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0819
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0852

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1056
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0842
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1412
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.0900
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0829
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0678
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0786
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0818
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1044
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.1246
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.0967
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.0924
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0452
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.0872
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0566
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0368
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0669
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0427
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0686
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0598
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0586
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1251
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0762
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0389
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.0864
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0582
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0636
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0403
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0690
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0514
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0675
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0461
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0210
US TREASURY	0.250	20250831	0.1674
US TREASURY	2.750	20250831	0.0826
US TREASURY	5.000	20250831	0.1730
US TREASURY	3.500	20250915	0.1581
US TREASURY	0.250	20250930	0.1915
US TREASURY	3.000	20250930	0.0846
US TREASURY	5.000	20250930	0.1888
US TREASURY	4.250	20251015	0.1554
US TREASURY	0.250	20251031	0.1933

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.000	20251031	0.0739
US TREASURY	5.000	20251031	0.2000
US TREASURY	2.250	20251115	0.2197
US TREASURY	4.500	20251115	0.1556
US TREASURY	0.375	20251130	0.1871
US TREASURY	2.875	20251130	0.0897
US TREASURY	4.875	20251130	0.2108
US TREASURY	4.000	20251215	0.1540
US TREASURY	0.375	20251231	0.2002
US TREASURY	2.625	20251231	0.0813
US TREASURY	4.250	20251231	0.2199
US TREASURY	3.875	20260115	0.1533
US TREASURY	0.375	20260131	0.2166
US TREASURY	2.625	20260131	0.0966
US TREASURY	4.250	20260131	0.2308
US TREASURY	1.625	20260215	0.1915
US TREASURY	4.000	20260215	0.1531
US TREASURY	6.000	20260215	0.0244
US TREASURY	0.500	20260228	0.2190
US TREASURY	2.500	20260228	0.0981
US TREASURY	4.625	20260228	0.2429
US TREASURY	4.625	20260315	0.1575
US TREASURY	0.750	20260331	0.2046
US TREASURY	2.250	20260331	0.0964
US TREASURY	4.500	20260331	0.2590
US TREASURY	3.750	20260415	0.1543
US TREASURY	0.750	20260430	0.2044
US TREASURY	2.375	20260430	0.0725
US TREASURY	4.875	20260430	0.2718
US TREASURY	1.625	20260515	0.1875
US TREASURY	3.625	20260515	0.1525
US TREASURY	0.750	20260531	0.2132
US TREASURY	2.125	20260531	0.0901
US TREASURY	4.875	20260531	0.2711
US TREASURY	4.125	20260615	0.1548
US TREASURY	0.875	20260630	0.1880
US TREASURY	1.875	20260630	0.0875
US TREASURY	4.625	20260630	0.2691
US TREASURY	4.500	20260715	0.1554
US TREASURY	0.625	20260731	0.2001
US TREASURY	1.875	20260731	0.0862
US TREASURY	4.375	20260731	0.2671

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.500	20260815	0.1995
US TREASURY	4.375	20260815	0.1623
US TREASURY	0.750	20260831	0.2169
US TREASURY	1.375	20260831	0.0851
US TREASURY	4.625	20260915	0.1743
US TREASURY	0.875	20260930	0.2053
US TREASURY	1.625	20260930	0.0657
US TREASURY	4.625	20261015	0.1817
US TREASURY	1.125	20261031	0.2075
US TREASURY	1.625	20261031	0.0855
US TREASURY	2.000	20261115	0.1890
US TREASURY	4.625	20261115	0.1890
US TREASURY	1.250	20261130	0.2135
US TREASURY	1.625	20261130	0.0779
US TREASURY	4.375	20261215	0.1952
US TREASURY	1.250	20261231	0.2062
US TREASURY	1.750	20261231	0.0844
US TREASURY	4.000	20270115	0.2007
US TREASURY	1.500	20270131	0.2773
US TREASURY	2.250	20270215	0.1692
US TREASURY	4.125	20270215	0.2084
US TREASURY	1.125	20270228	0.0490
US TREASURY	1.875	20270228	0.1935
US TREASURY	4.250	20270315	0.2207
US TREASURY	0.625	20270331	0.0798
US TREASURY	2.500	20270331	0.1910
US TREASURY	4.500	20270415	0.2295
US TREASURY	0.500	20270430	0.1128
US TREASURY	2.750	20270430	0.1842
US TREASURY	2.375	20270515	0.2027
US TREASURY	4.500	20270515	0.2287
US TREASURY	0.500	20270531	0.1096
US TREASURY	2.625	20270531	0.1793
US TREASURY	4.625	20270615	0.2290
US TREASURY	0.500	20270630	0.1297
US TREASURY	3.250	20270630	0.1783
US TREASURY	4.375	20270715	0.2267
US TREASURY	0.375	20270731	0.1512
US TREASURY	2.750	20270731	0.1714
US TREASURY	2.250	20270815	0.1599
US TREASURY	3.750	20270815	0.2222
US TREASURY	0.500	20270831	0.1301

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.125	20270831	0.1690
US TREASURY	0.375	20270930	0.1657
US TREASURY	4.125	20270930	0.1730
US TREASURY	0.500	20271031	0.1628
US TREASURY	4.125	20271031	0.1685
US TREASURY	2.250	20271115	0.1650
US TREASURY	6.125	20271115	0.0323
US TREASURY	0.625	20271130	0.1736
US TREASURY	3.875	20271130	0.1666
US TREASURY	0.625	20271231	0.1927
US TREASURY	3.875	20271231	0.1662
US TREASURY	0.750	20280131	0.2125
US TREASURY	3.500	20280131	0.1636
US TREASURY	2.750	20280215	0.2231
US TREASURY	1.125	20280229	0.2169
US TREASURY	4.000	20280229	0.1658
US TREASURY	1.250	20280331	0.1983
US TREASURY	3.625	20280331	0.1664
US TREASURY	1.250	20280430	0.2179
US TREASURY	3.500	20280430	0.1650
US TREASURY	2.875	20280515	0.2401
US TREASURY	1.250	20280531	0.2173
US TREASURY	3.625	20280531	0.1652
US TREASURY	1.250	20280630	0.1999
US TREASURY	4.000	20280630	0.1671
US TREASURY	1.000	20280731	0.2104
US TREASURY	4.125	20280731	0.1673
US TREASURY	2.875	20280815	0.2400
US TREASURY	1.125	20280831	0.2094
US TREASURY	4.375	20280831	0.1800
US TREASURY	1.250	20280930	0.2123
US TREASURY	4.625	20280930	0.1973
US TREASURY	1.375	20281031	0.2006
US TREASURY	4.875	20281031	0.2108
US TREASURY	3.125	20281115	0.2251
US TREASURY	5.250	20281115	0.0318
US TREASURY	1.500	20281130	0.2023
US TREASURY	4.375	20281130	0.2179
US TREASURY	1.375	20281231	0.1947
US TREASURY	3.750	20281231	0.2234
US TREASURY	1.750	20290131	0.1867
US TREASURY	4.000	20290131	0.2367

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.625	20290215	0.2194
US TREASURY	1.875	20290228	0.1766
US TREASURY	4.250	20290228	0.2502
US TREASURY	2.375	20290331	0.1710
US TREASURY	4.125	20290331	0.2650
US TREASURY	2.875	20290430	0.1630
US TREASURY	4.625	20290430	0.2821
US TREASURY	2.375	20290515	0.1783
US TREASURY	2.750	20290531	0.1549
US TREASURY	4.500	20290531	0.2799
US TREASURY	3.250	20290630	0.1502
US TREASURY	4.250	20290630	0.2758
US TREASURY	2.625	20290731	0.1378
US TREASURY	4.000	20290731	0.2721
US TREASURY	1.625	20290815	0.1578
US TREASURY	3.125	20290831	0.1375
US TREASURY	3.875	20290930	0.1403
US TREASURY	4.000	20291031	0.1372
US TREASURY	1.750	20291115	0.1187
US TREASURY	3.875	20291130	0.1358
US TREASURY	3.875	20291231	0.1355
US TREASURY	3.500	20300131	0.1325
US TREASURY	1.500	20300215	0.1992
US TREASURY	4.000	20300228	0.1354
US TREASURY	3.625	20300331	0.1346
US TREASURY	3.500	20300430	0.1330
US TREASURY	0.625	20300515	0.2576
US TREASURY	6.250	20300515	0.0282
US TREASURY	3.750	20300531	0.1344
US TREASURY	3.750	20300630	0.1344
US TREASURY	4.000	20300731	0.1355
US TREASURY	0.625	20300815	0.3338
US TREASURY	4.125	20300831	0.1403
US TREASURY	4.625	20300930	0.1507
US TREASURY	4.875	20301031	0.1562
US TREASURY	0.875	20301115	0.3510
US TREASURY	4.375	20301130	0.1557
US TREASURY	3.750	20301231	0.1537
US TREASURY	4.000	20310131	0.1592
US TREASURY	1.125	20310215	0.3426
US TREASURY	5.375	20310215	0.0339
US TREASURY	4.250	20310228	0.1649

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.125	20310331	0.1705
US TREASURY	4.625	20310430	0.1791
US TREASURY	1.625	20310515	0.3483
US TREASURY	4.625	20310531	0.1784
US TREASURY	4.250	20310630	0.1741
US TREASURY	4.125	20310731	0.1722
US TREASURY	1.250	20310815	0.3692
US TREASURY	1.375	20311115	0.3614
US TREASURY	1.875	20320215	0.3514
US TREASURY	2.875	20320515	0.3686
US TREASURY	2.750	20320815	0.3507
US TREASURY	4.125	20321115	0.3906
US TREASURY	3.500	20330215	0.3692
US TREASURY	3.375	20330515	0.3683
US TREASURY	3.875	20330815	0.4130
US TREASURY	4.500	20331115	0.4620
US TREASURY	4.000	20340215	0.4631
US TREASURY	4.375	20340515	0.4820
US TREASURY	3.875	20340815	0.1605
US TREASURY	4.500	20360215	0.0340
US TREASURY	5.000	20370515	0.0275
US TREASURY	4.375	20380215	0.0270
US TREASURY	4.500	20380515	0.0312
US TREASURY	3.500	20390215	0.0283
US TREASURY	4.250	20390515	0.0460
US TREASURY	4.500	20390815	0.0499
US TREASURY	4.375	20391115	0.0535
US TREASURY	4.625	20400215	0.0548
US TREASURY	1.125	20400515	0.0999
US TREASURY	4.375	20400515	0.0521
US TREASURY	1.125	20400815	0.1206
US TREASURY	3.875	20400815	0.0482
US TREASURY	1.375	20401115	0.1399
US TREASURY	4.250	20401115	0.0506
US TREASURY	1.875	20410215	0.1826
US TREASURY	4.750	20410215	0.0562
US TREASURY	2.250	20410515	0.1666
US TREASURY	4.375	20410515	0.0501
US TREASURY	1.750	20410815	0.1991
US TREASURY	3.750	20410815	0.0462
US TREASURY	2.000	20411115	0.1750
US TREASURY	3.125	20411115	0.0448

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.375	20420215	0.1491
US TREASURY	3.125	20420215	0.0468
US TREASURY	3.000	20420515	0.0429
US TREASURY	3.250	20420515	0.1500
US TREASURY	2.750	20420815	0.0476
US TREASURY	3.375	20420815	0.1314
US TREASURY	2.750	20421115	0.0693
US TREASURY	4.000	20421115	0.1457
US TREASURY	3.125	20430215	0.0622
US TREASURY	3.875	20430215	0.1415
US TREASURY	2.875	20430515	0.0953
US TREASURY	3.875	20430515	0.1420
US TREASURY	3.625	20430815	0.0758
US TREASURY	4.375	20430815	0.1626
US TREASURY	3.750	20431115	0.0792
US TREASURY	4.750	20431115	0.1726
US TREASURY	3.625	20440215	0.0819
US TREASURY	4.500	20440215	0.1650
US TREASURY	3.375	20440515	0.0738
US TREASURY	4.625	20440515	0.1696
US TREASURY	3.125	20440815	0.0903
US TREASURY	3.000	20441115	0.0779
US TREASURY	2.500	20450215	0.0941
US TREASURY	3.000	20450515	0.0488
US TREASURY	2.875	20450815	0.0648
US TREASURY	3.000	20451115	0.0405
US TREASURY	2.500	20460215	0.0752
US TREASURY	2.500	20460515	0.0763
US TREASURY	2.250	20460815	0.0891
US TREASURY	2.875	20461115	0.0455
US TREASURY	3.000	20470215	0.0903
US TREASURY	3.000	20470515	0.0703
US TREASURY	2.750	20470815	0.0952
US TREASURY	2.750	20471115	0.0965
US TREASURY	3.000	20480215	0.1143
US TREASURY	3.125	20480515	0.1254
US TREASURY	3.000	20480815	0.1338
US TREASURY	3.375	20481115	0.1473
US TREASURY	3.000	20490215	0.1445
US TREASURY	2.875	20490515	0.1381
US TREASURY	2.250	20490815	0.1137
US TREASURY	2.375	20491115	0.1104

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.000	20500215	0.1260
US TREASURY	1.250	20500515	0.1210
US TREASURY	1.375	20500815	0.1398
US TREASURY	1.625	20501115	0.1487
US TREASURY	1.875	20510215	0.1757
US TREASURY	2.375	20510515	0.2006
US TREASURY	2.000	20510815	0.1796
US TREASURY	1.875	20511115	0.1634
US TREASURY	2.250	20520215	0.1625
US TREASURY	2.875	20520515	0.1781
US TREASURY	3.000	20520815	0.1730
US TREASURY	4.000	20521115	0.2118
US TREASURY	3.625	20530215	0.1948
US TREASURY	3.625	20530515	0.1977
US TREASURY	4.125	20530815	0.2371
US TREASURY	4.750	20531115	0.2787
US TREASURY	4.250	20540215	0.2657
US TREASURY	4.625	20540515	0.2859
US TREASURY	4.250	20540815	0.0965

Sources: LSEG

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