



FTSE Advanced Climate World Government Bond Index

INDEX CONSTITUENTS

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	2.750	20271121	0.0139
AUSTRALIA GOVT BND	2.250	20280521	0.0136
AUSTRALIA GOVT BND	2.750	20281121	0.0151
AUSTRALIA GOVT BND	3.250	20290421	0.0171
AUSTRALIA GOVT BND	2.750	20291121	0.0168
AUSTRALIA GOVT BND	2.500	20300521	0.0173
AUSTRALIA GOVT BND	1.000	20301221	0.0155
AUSTRALIA GOVT BND	1.500	20310621	0.0178
AUSTRALIA GOVT BND	1.000	20311121	0.0183
AUSTRALIA GOVT BND	1.250	20320521	0.0182
AUSTRALIA GOVT BND	1.750	20321121	0.0161
AUSTRALIA GOVT BND	4.500	20330421	0.0166
AUSTRALIA GOVT BND	3.000	20331121	0.0160
AUSTRALIA GOVT BND	3.750	20340521	0.0148
AUSTRALIA GOVT BND	4.250	20340621	0.0062
AUSTRALIA GOVT BND	3.500	20341221	0.0171
AUSTRALIA GOVT BND	2.750	20350621	0.0168
AUSTRALIA GOVT BND	4.250	20351221	0.0147
AUSTRALIA GOVT BND	4.250	20360321	0.0160
AUSTRALIA GOVT BND	5.000	20360621	0.0049
AUSTRALIA GOVT BND	4.250	20361021	0.0135
AUSTRALIA GOVT BND	3.750	20370421	0.0138
AUSTRALIA GOVT BND	4.750	20371021	0.0106
AUSTRALIA GOVT BND	3.250	20390621	0.0060
AUSTRALIA GOVT BND	2.750	20410521	0.0076
AUSTRALIA GOVT BND	3.000	20470321	0.0066
AUSTRALIA GOVT BND	1.750	20510621	0.0067
AUSTRALIA GOVT BND	4.750	20540621	0.0071
AUSTRIA GOVT BUND	6.250	20270715	0.1081
AUSTRIA GOVT BUND	0.750	20280220	0.1395
AUSTRIA GOVT BUND	0.000	20281020	0.1104
AUSTRIA GOVT BUND	0.500	20290220	0.1486
AUSTRIA GOVT BUND	2.900	20290523	0.0786
AUSTRIA GOVT BUND	2.500	20291020	0.0904
AUSTRIA GOVT BUND	0.000	20300220	0.1331
AUSTRIA GOVT BUND	3.450	20301020	0.1435
AUSTRIA GOVT BUND	0.000	20310220	0.1573
AUSTRIA GOVT BUND	0.900	20320220	0.1255
AUSTRIA GOVT BUND	2.800	20320920	0.0527
AUSTRIA GOVT BUND	2.900	20330220	0.1898
AUSTRIA GOVT BUND	2.900	20340220	0.1377
AUSTRIA GOVT BUND	2.400	20340523	0.0995

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June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.950	20350220	0.1495
AUSTRIA GOVT BUND	3.200	20360220	0.0889
AUSTRIA GOVT BUND	0.250	20361020	0.0606
AUSTRIA GOVT BUND	4.150	20370315	0.1718
AUSTRIA GOVT BUND	3.200	20390715	0.0743
AUSTRIA GOVT BUND	0.000	20401020	0.0474
AUSTRIA GOVT BUND	3.150	20440620	0.1026
AUSTRIA GOVT BUND	1.500	20470220	0.0734
AUSTRIA GOVT BUND	1.850	20490523	0.0677
AUSTRIA GOVT BUND	0.750	20510320	0.0549
AUSTRIA GOVT BUND	3.150	20531020	0.0967
AUSTRIA GOVT BUND	3.750	20560320	0.0266
AUSTRIA GOVT BUND	3.800	20620126	0.0465
AUSTRIA GOVT BUND	0.700	20710420	0.0235
AUSTRIA GOVT BUND	1.500	20861102	0.0173
AUSTRIA GOVT BUND	2.100	21170920	0.0367
AUSTRIA GOVT BUND	0.850	21200630	0.0193
BELGIUM GOVT OLO #	0.800	20270622	0.0475
BELGIUM GOVT OLO #	0.000	20271022	0.0302
BELGIUM GOVT OLO #	5.500	20280328	0.0596
BELGIUM GOVT OLO #	0.800	20280622	0.0477
BELGIUM GOVT OLO #	0.900	20290622	0.0549
BELGIUM GOVT OLO #	2.700	20291022	0.0289
BELGIUM GOVT OLO #	0.100	20300622	0.0415
BELGIUM GOVT OLO #	2.600	20301022	0.0261
BELGIUM GOVT OLO #	1.000	20310622	0.0467
BELGIUM GOVT OLO #	3.100	20310822	0.0228
BELGIUM GOVT OLO #	0.000	20311022	0.0341
BELGIUM GOVT OLO #	4.000	20320328	0.0288
BELGIUM GOVT OLO #	0.350	20320622	0.0429
BELGIUM GOVT OLO #	1.250	20330422	0.0314
BELGIUM GOVT OLO #	3.000	20330622	0.0646
BELGIUM GOVT OLO #	3.000	20340622	0.0341
BELGIUM GOVT OLO #	2.850	20341022	0.0558
BELGIUM GOVT OLO #	5.000	20350328	0.0674
BELGIUM GOVT OLO #	3.100	20350622	0.0419
BELGIUM GOVT OLO #	3.400	20360622	0.0305
BELGIUM GOVT OLO #	1.450	20370622	0.0181
BELGIUM GOVT OLO #	1.900	20380622	0.0254
BELGIUM GOVT OLO #	2.750	20390422	0.0253
BELGIUM GOVT OLO #	0.400	20400622	0.0187
BELGIUM GOVT OLO #	4.250	20410328	0.0521

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June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
BELGIUM GOVT OLO #	3.450	20420622	0.0138
BELGIUM GOVT OLO #	3.450	20430622	0.0155
BELGIUM GOVT OLO #	3.750	20450622	0.0309
BELGIUM GOVT OLO #	1.600	20470622	0.0208
BELGIUM GOVT OLO #	1.700	20500622	0.0203
BELGIUM GOVT OLO #	1.400	20530622	0.0168
BELGIUM GOVT OLO #	3.300	20540622	0.0270
BELGIUM GOVT OLO #	3.500	20550622	0.0250
BELGIUM GOVT OLO #	4.350	20560622	0.0199
BELGIUM GOVT OLO #	2.250	20570622	0.0179
BELGIUM GOVT OLO #	2.150	20660622	0.0152
BELGIUM GOVT OLO #	0.650	20710622	0.0065
CANADA GOVT BND	1.000	20270601	0.0063
CANADA GOVT BND	2.500	20270801	0.0207
CANADA GOVT BND	2.750	20270901	0.0113
CANADA GOVT BND	2.500	20271101	0.0211
CANADA GOVT BND	2.250	20280201	0.0211
CANADA GOVT BND	3.500	20280301	0.0108
CANADA GOVT BND	2.500	20280501	0.0203
CANADA GOVT BND	2.000	20280601	0.0048
CANADA GOVT BND	2.750	20280801	0.0077
CANADA GOVT BND	3.250	20280901	0.0143
CANADA GOVT BND	4.000	20290301	0.0197
CANADA GOVT BND	2.250	20290601	0.0042
CANADA GOVT BND	5.750	20290601	0.0061
CANADA GOVT BND	3.500	20290901	0.0217
CANADA GOVT BND	2.750	20300301	0.0232
CANADA GOVT BND	1.250	20300601	0.0214
CANADA GOVT BND	2.750	20300901	0.0294
CANADA GOVT BND	0.500	20301201	0.0178
CANADA GOVT BND	2.750	20310301	0.0293
CANADA GOVT BND	1.500	20310601	0.0241
CANADA GOVT BND	3.000	20310901	0.0105
CANADA GOVT BND	1.500	20311201	0.0201
CANADA GOVT BND	3.000	20320301	0.0025
CANADA GOVT BND	2.000	20320601	0.0160
CANADA GOVT BND	2.500	20321201	0.0144
CANADA GOVT BND	2.750	20330601	0.0131
CANADA GOVT BND	5.750	20330601	0.0071
CANADA GOVT BND	3.250	20331201	0.0150
CANADA GOVT BND	3.000	20340601	0.0237
CANADA GOVT BND	3.250	20341201	0.0213

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	3.250	20350601	0.0276
CANADA GOVT BND	3.250	20351201	0.0296
CANADA GOVT BND	3.250	20360601	0.0182
CANADA GOVT BND	5.000	20370601	0.0046
CANADA GOVT BND	4.000	20410601	0.0060
CANADA GOVT BND	3.500	20451201	0.0071
CANADA GOVT BND	2.750	20481201	0.0065
CANADA GOVT BND	2.000	20511201	0.0203
CANADA GOVT BND	1.750	20531201	0.0145
CANADA GOVT BND	2.750	20551201	0.0167
CANADA GOVT BND	3.500	20571201	0.0217
CANADA GOVT BND	2.750	20641201	0.0037
CANADA GOVT DEB	2.250	20291201	0.0035
CANADA GOVT DEB	3.500	20340301	0.0043
CHINA GOVT BND	2.850	20270604	0.0073
CHINA GOVT BND	1.380	20270615	0.0094
CHINA GOVT BND	2.500	20270725	0.0056
CHINA GOVT BND	3.590	20270803	0.0025
CHINA GOVT BND	1.620	20270815	0.0081
CHINA GOVT BND	1.440	20270915	0.0085
CHINA GOVT BND	2.440	20271015	0.0042
CHINA GOVT BND	1.420	20271115	0.0052
CHINA GOVT BND	3.280	20271203	0.0071
CHINA GOVT BND	1.360	20271215	0.0087
CHINA GOVT BND	2.640	20280115	0.0053
CHINA GOVT BND	1.450	20280225	0.0095
CHINA GOVT BND	1.290	20280315	0.0105
CHINA GOVT BND	2.620	20280415	0.0056
CHINA GOVT BND	3.010	20280513	0.0064
CHINA GOVT BND	3.690	20280517	0.0027
CHINA GOVT BND	1.460	20280525	0.0099
CHINA GOVT BND	2.400	20280715	0.0063
CHINA GOVT BND	1.420	20280815	0.0092
CHINA GOVT BND	3.540	20280816	0.0028
CHINA GOVT BND	2.480	20280925	0.0025
CHINA GOVT BND	2.910	20281014	0.0063
CHINA GOVT BND	2.550	20281015	0.0076
CHINA GOVT BND	3.250	20281122	0.0041
CHINA GOVT BND	1.400	20281125	0.0077
CHINA GOVT BND	2.370	20290115	0.0067
CHINA GOVT BND	1.320	20290225	0.0101
CHINA GOVT BND	2.800	20290324	0.0047

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.050	20290415	0.0083
CHINA GOVT BND	3.290	20290523	0.0063
CHINA GOVT BND	1.260	20290525	0.0036
CHINA GOVT BND	2.750	20290615	0.0050
CHINA GOVT BND	1.910	20290715	0.0077
CHINA GOVT BND	2.620	20290925	0.0049
CHINA GOVT BND	1.740	20291015	0.0043
CHINA GOVT BND	3.130	20291121	0.0055
CHINA GOVT BND	2.790	20291215	0.0052
CHINA GOVT BND	1.430	20300125	0.0121
CHINA GOVT BND	2.800	20300325	0.0058
CHINA GOVT BND	2.680	20300521	0.0075
CHINA GOVT BND	2.620	20300625	0.0063
CHINA GOVT BND	1.550	20300725	0.0083
CHINA GOVT BND	2.600	20300915	0.0073
CHINA GOVT BND	1.630	20301025	0.0070
CHINA GOVT BND	3.270	20301119	0.0079
CHINA GOVT BND	2.540	20301225	0.0067
CHINA GOVT BND	1.540	20310125	0.0091
CHINA GOVT BND	2.280	20310325	0.0071
CHINA GOVT BND	1.500	20310415	0.0062
CHINA GOVT BND	3.020	20310527	0.0073
CHINA GOVT BND	2.120	20310625	0.0075
CHINA GOVT BND	1.870	20310915	0.0061
CHINA GOVT BND	2.890	20311118	0.0042
CHINA GOVT BND	1.490	20311225	0.0048
CHINA GOVT BND	2.750	20320217	0.0050
CHINA GOVT BND	1.790	20320325	0.0123
CHINA GOVT BND	2.760	20320515	0.0045
CHINA GOVT BND	2.690	20320815	0.0054
CHINA GOVT BND	2.600	20320901	0.0045
CHINA GOVT BND	1.780	20320915	0.0077
CHINA GOVT BND	2.800	20321115	0.0048
CHINA GOVT BND	1.660	20321225	0.0081
CHINA GOVT BND	2.880	20330225	0.0055
CHINA GOVT BND	1.660	20330325	0.0093
CHINA GOVT BND	2.670	20330525	0.0057
CHINA GOVT BND	2.520	20330825	0.0073
CHINA GOVT BND	2.670	20331125	0.0076
CHINA GOVT BND	2.350	20340225	0.0079
CHINA GOVT BND	2.270	20340525	0.0084
CHINA GOVT BND	2.110	20340825	0.0083

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.040	20341125	0.0049
CHINA GOVT BND	1.610	20350215	0.0089
CHINA GOVT BND	1.650	20350515	0.0042
CHINA GOVT BND	1.670	20350525	0.0099
CHINA GOVT BND	1.830	20350825	0.0099
CHINA GOVT BND	1.780	20351115	0.0089
CHINA GOVT BND	1.750	20360225	0.0106
CHINA GOVT BND	1.720	20360515	0.0019
CHINA GOVT BND	4.080	20481022	0.0056
CHINA GOVT BND	3.860	20490722	0.0061
CHINA GOVT BND	3.390	20500316	0.0068
CHINA GOVT BND	3.810	20500914	0.0077
CHINA GOVT BND	3.720	20510412	0.0044
CHINA GOVT BND	3.530	20511018	0.0036
CHINA GOVT BND	3.320	20520415	0.0038
CHINA GOVT BND	3.120	20521025	0.0032
CHINA GOVT BND	3.190	20530415	0.0035
CHINA GOVT BND	3.000	20531015	0.0058
CHINA GOVT BND	1.920	20550115	0.0034
CHINA GOVT BND	2.380	20560115	0.0027
DENMARK GOVT	0.500	20271115	0.0285
DENMARK GOVT	2.000	20281115	0.0123
DENMARK GOVT	0.500	20291115	0.0231
DENMARK GOVT	0.000	20311115	0.0196
DENMARK GOVT	2.250	20331115	0.0337
DENMARK GOVT	2.250	20351115	0.0230
DENMARK GOVT	4.500	20391115	0.0561
DENMARK GOVT	0.250	20521115	0.0206
FINLAND GOVT BND	0.500	20270915	0.0753
FINLAND GOVT BND	2.750	20280704	0.0608
FINLAND GOVT BND	0.500	20280915	0.0813
FINLAND GOVT BND	2.875	20290415	0.0874
FINLAND GOVT BND	0.500	20290915	0.0829
FINLAND GOVT BND	2.500	20300415	0.0703
FINLAND GOVT BND	0.000	20300915	0.0675
FINLAND GOVT BND	0.750	20310415	0.0560
FINLAND GOVT BND	0.125	20310915	0.0775
FINLAND GOVT BND	2.625	20320415	0.0518
FINLAND GOVT BND	1.500	20320915	0.0804
FINLAND GOVT BND	3.000	20330915	0.0901
FINLAND GOVT BND	1.125	20340415	0.0527
FINLAND GOVT BND	3.000	20340915	0.1008

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	3.000	20350915	0.1015
FINLAND GOVT BND	0.125	20360415	0.0424
FINLAND GOVT BND	3.350	20360915	0.0451
FINLAND GOVT BND	2.750	20380415	0.0489
FINLAND GOVT BND	0.250	20400915	0.0356
FINLAND GOVT BND	3.550	20410415	0.0482
FINLAND GOVT BND	2.625	20420704	0.0602
FINLAND GOVT BND	0.500	20430415	0.0366
FINLAND GOVT BND	3.200	20450415	0.0397
FINLAND GOVT BND	1.375	20470415	0.0453
FINLAND GOVT BND	0.125	20520415	0.0229
FINLAND GOVT BND	2.950	20550415	0.0555
FRANCE GOVT OAT	2.500	20270924	0.4735
FRANCE GOVT OAT	2.750	20271025	0.6890
FRANCE GOVT OAT	0.750	20280225	0.5481
FRANCE GOVT OAT	0.750	20280525	0.7098
FRANCE GOVT OAT	2.400	20280924	0.5323
FRANCE GOVT OAT	0.750	20281125	0.6517
FRANCE GOVT OAT	2.750	20290225	0.7017
FRANCE GOVT OAT	5.500	20290425	0.5276
FRANCE GOVT OAT	0.500	20290525	0.6037
FRANCE GOVT OAT	2.400	20290924	0.2076
FRANCE GOVT OAT	0.000	20291125	0.4972
FRANCE GOVT OAT	2.750	20300225	0.6692
FRANCE GOVT OAT	2.500	20300525	0.7944
FRANCE GOVT OAT	0.000	20301125	0.5675
FRANCE GOVT OAT	2.700	20310225	0.6093
FRANCE GOVT OAT	1.500	20310525	0.6988
FRANCE GOVT OAT	0.000	20311125	0.5572
FRANCE GOVT OAT	3.250	20320225	0.0813
FRANCE GOVT OAT	0.000	20320525	0.4609
FRANCE GOVT OAT	5.750	20321025	0.4568
FRANCE GOVT OAT	2.000	20321125	0.6142
FRANCE GOVT OAT	3.000	20330525	0.5468
FRANCE GOVT OAT	3.500	20331125	0.6835
FRANCE GOVT OAT	1.250	20340525	0.6087
FRANCE GOVT OAT	3.000	20341125	0.5075
FRANCE GOVT OAT	4.750	20350425	0.4560
FRANCE GOVT OAT	3.200	20350525	0.5875
FRANCE GOVT OAT	3.500	20351125	0.6572
FRANCE GOVT OAT	1.250	20360525	0.5489
FRANCE GOVT OAT	3.800	20370625	0.1146

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	1.250	20380525	0.2801
FRANCE GOVT OAT	4.000	20381025	0.3196
FRANCE GOVT OAT	1.750	20390625	0.3200
FRANCE GOVT OAT	0.500	20400525	0.2689
FRANCE GOVT OAT	4.500	20410425	0.4834
FRANCE GOVT OAT	3.600	20420525	0.2550
FRANCE GOVT OAT	2.500	20430525	0.2481
FRANCE GOVT OAT	0.500	20440625	0.1685
FRANCE GOVT OAT	3.250	20450525	0.3079
FRANCE GOVT OAT	4.100	20460525	0.1538
FRANCE GOVT OAT	2.000	20480525	0.2398
FRANCE GOVT OAT	3.000	20490625	0.1636
FRANCE GOVT OAT	1.500	20500525	0.2212
FRANCE GOVT OAT	0.750	20520525	0.1654
FRANCE GOVT OAT	0.750	20530525	0.1591
FRANCE GOVT OAT	3.000	20540525	0.2225
FRANCE GOVT OAT	4.000	20550425	0.2480
FRANCE GOVT OAT	3.250	20550525	0.2234
FRANCE GOVT OAT	3.750	20560525	0.2021
FRANCE GOVT OAT	4.400	20570525	0.1081
FRANCE GOVT OAT	4.000	20600425	0.2328
FRANCE GOVT OAT	1.750	20660525	0.1032
FRANCE GOVT OAT	0.500	20720525	0.0420
GERMANY GOVT BOBL	1.300	20271015	0.1390
GERMANY GOVT BOBL	1.300	20271015	0.0452
GERMANY GOVT BOBL	2.200	20280413	0.1164
GERMANY GOVT BOBL	2.400	20281019	0.1394
GERMANY GOVT BOBL	2.100	20290412	0.1157
GERMANY GOVT BOBL	2.100	20290412	0.0347
GERMANY GOVT BOBL	2.500	20291011	0.1136
GERMANY GOVT BOBL	2.400	20300418	0.1488
GERMANY GOVT BOBL	2.200	20301010	0.1452
GERMANY GOVT BOBL	2.500	20310416	0.1452
GERMANY GOVT BUND	6.500	20270704	0.0707
GERMANY GOVT BUND	0.500	20270815	0.1488
GERMANY GOVT BUND	0.000	20271115	0.0991
GERMANY GOVT BUND	5.625	20280104	0.0850
GERMANY GOVT BUND	0.500	20280215	0.1289
GERMANY GOVT BUND	4.750	20280704	0.0699
GERMANY GOVT BUND	0.250	20280815	0.1270
GERMANY GOVT BUND	0.000	20281115	0.1187
GERMANY GOVT BUND	0.250	20290215	0.1298

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.000	20290815	0.1272
GERMANY GOVT BUND	2.100	20291115	0.1210
GERMANY GOVT BUND	6.250	20300104	0.0631
GERMANY GOVT BUND	0.000	20300215	0.1191
GERMANY GOVT BUND	0.000	20300815	0.1406
GERMANY GOVT BUND	0.000	20300815	0.0462
GERMANY GOVT BUND	2.400	20301115	0.1313
GERMANY GOVT BUND	5.500	20310104	0.1150
GERMANY GOVT BUND	0.000	20310215	0.1159
GERMANY GOVT BUND	0.000	20310815	0.1306
GERMANY GOVT BUND	0.000	20310815	0.0388
GERMANY GOVT BUND	0.000	20320215	0.1246
GERMANY GOVT BUND	1.700	20320815	0.1252
GERMANY GOVT BUND	2.500	20321115	0.1056
GERMANY GOVT BUND	2.300	20330215	0.1750
GERMANY GOVT BUND	2.300	20330215	0.0595
GERMANY GOVT BUND	2.600	20330815	0.1437
GERMANY GOVT BUND	2.200	20340215	0.1576
GERMANY GOVT BUND	4.750	20340704	0.1353
GERMANY GOVT BUND	2.600	20340815	0.1639
GERMANY GOVT BUND	2.500	20350215	0.1600
GERMANY GOVT BUND	2.500	20350215	0.0389
GERMANY GOVT BUND	0.000	20350515	0.0859
GERMANY GOVT BUND	2.600	20350815	0.1564
GERMANY GOVT BUND	2.900	20360215	0.1766
GERMANY GOVT BUND	0.000	20360515	0.0950
GERMANY GOVT BUND	4.000	20370104	0.1461
GERMANY GOVT BUND	1.000	20380515	0.1191
GERMANY GOVT BUND	4.250	20390704	0.1038
GERMANY GOVT BUND	4.750	20400704	0.1307
GERMANY GOVT BUND	2.600	20410515	0.0990
GERMANY GOVT BUND	2.600	20410515	0.0172
GERMANY GOVT BUND	3.250	20420704	0.1098
GERMANY GOVT BUND	2.500	20440704	0.1460
GERMANY GOVT BUND	2.500	20460815	0.1547
GERMANY GOVT BUND	3.400	20470515	0.0401
GERMANY GOVT BUND	1.250	20480815	0.1335
GERMANY GOVT BUND	0.000	20500815	0.0929
GERMANY GOVT BUND	0.000	20500815	0.0277
GERMANY GOVT BUND	0.000	20520815	0.0705
GERMANY GOVT BUND	1.800	20530815	0.1128
GERMANY GOVT BUND	1.800	20530815	0.0405

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	2.500	20540815	0.1144
GERMANY GOVT BUND	2.900	20560815	0.1190
GERMANY GOVT SCHATZE	1.700	20270610	0.0850
GERMANY GOVT SCHATZE	1.900	20270916	0.0895
GERMANY GOVT SCHATZE	2.000	20271216	0.0985
GERMANY GOVT SCHATZE	2.100	20280315	0.1027
GERMANY GOVT SCHATZE	2.500	20280614	0.0562
IRELAND GOVT BND	0.900	20280515	0.0475
IRELAND GOVT BND	1.100	20290515	0.0568
IRELAND GOVT BND	2.400	20300515	0.0540
IRELAND GOVT BND	0.200	20301018	0.0422
IRELAND GOVT BND	1.350	20310318	0.0391
IRELAND GOVT BND	0.000	20311018	0.0446
IRELAND GOVT BND	0.350	20321018	0.0259
IRELAND GOVT BND	1.300	20330515	0.0282
IRELAND GOVT BND	2.600	20341018	0.0509
IRELAND GOVT BND	0.400	20350515	0.0248
IRELAND GOVT BND	3.100	20360618	0.0366
IRELAND GOVT BND	1.700	20370515	0.0406
IRELAND GOVT BND	0.550	20410422	0.0176
IRELAND GOVT BND	3.000	20431018	0.0362
IRELAND GOVT BND	2.000	20450218	0.0521
IRELAND GOVT BND	1.500	20500515	0.0356
IRELAND GOVT BND	3.150	20551018	0.0186
ISRAEL GOVT BND	3.750	20270930	0.0313
ISRAEL GOVT BND	4.100	20280731	0.0169
ISRAEL GOVT BND	2.250	20280928	0.0288
ISRAEL GOVT BND	3.750	20290228	0.0299
ISRAEL GOVT BND	4.600	20290831	0.0241
ISRAEL GOVT BND	1.000	20300331	0.0290
ISRAEL GOVT BND	3.750	20310731	0.0094
ISRAEL GOVT BND	1.300	20320430	0.0305
ISRAEL GOVT BND	4.000	20350330	0.0339
ISRAEL GOVT BND	4.150	20351031	0.0128
ISRAEL GOVT BND	1.500	20370531	0.0279
ISRAEL GOVT BND	5.500	20420131	0.0360
ISRAEL GOVT BND	3.750	20470331	0.0226
ISRAEL GOVT BND	2.800	20521129	0.0234
ITALY GOVT BND	2.200	20270601	0.0635
ITALY GOVT BND	3.450	20270715	0.0458
ITALY GOVT BND	2.050	20270801	0.0615
ITALY GOVT BND	2.100	20270826	0.0535

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	0.950	20270915	0.0682
ITALY GOVT BND	2.700	20271015	0.0491
ITALY GOVT BND	6.500	20271101	0.0932
ITALY GOVT BND	2.650	20271201	0.0662
ITALY GOVT BND	2.000	20280201	0.0750
ITALY GOVT BND	2.200	20280228	0.0361
ITALY GOVT BND	0.250	20280315	0.0569
ITALY GOVT BND	3.400	20280401	0.0591
ITALY GOVT BND	2.650	20280615	0.0511
ITALY GOVT BND	0.500	20280715	0.0478
ITALY GOVT BND	3.800	20280801	0.0578
ITALY GOVT BND	4.750	20280901	0.0891
ITALY GOVT BND	2.800	20281201	0.0770
ITALY GOVT BND	2.350	20290115	0.0522
ITALY GOVT BND	4.100	20290201	0.0585
ITALY GOVT BND	0.450	20290215	0.0513
ITALY GOVT BND	2.400	20290315	0.0553
ITALY GOVT BND	2.800	20290615	0.0540
ITALY GOVT BND	3.350	20290701	0.0624
ITALY GOVT BND	3.000	20290801	0.0773
ITALY GOVT BND	3.000	20291001	0.0558
ITALY GOVT BND	5.250	20291101	0.1059
ITALY GOVT BND	3.850	20291215	0.0779
ITALY GOVT BND	3.500	20300301	0.0989
ITALY GOVT BND	1.350	20300401	0.0760
ITALY GOVT BND	3.700	20300615	0.0542
ITALY GOVT BND	2.950	20300701	0.0581
ITALY GOVT BND	0.950	20300801	0.0556
ITALY GOVT BND	2.700	20301001	0.0613
ITALY GOVT BND	4.000	20301115	0.0577
ITALY GOVT BND	1.650	20301201	0.0729
ITALY GOVT BND	2.850	20310201	0.0655
ITALY GOVT BND	3.500	20310215	0.0622
ITALY GOVT BND	0.900	20310401	0.0747
ITALY GOVT BND	6.000	20310501	0.1168
ITALY GOVT BND	3.150	20310601	0.0166
ITALY GOVT BND	3.450	20310715	0.0629
ITALY GOVT BND	0.600	20310801	0.0599
ITALY GOVT BND	4.000	20311030	0.0434
ITALY GOVT BND	3.150	20311115	0.0672
ITALY GOVT BND	0.950	20311201	0.0584
ITALY GOVT BND	1.650	20320301	0.0808

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	0.950	20320601	0.0635
ITALY GOVT BND	3.250	20320715	0.0648
ITALY GOVT BND	3.250	20321115	0.0594
ITALY GOVT BND	2.500	20321201	0.0715
ITALY GOVT BND	5.750	20330201	0.0973
ITALY GOVT BND	3.150	20330315	0.0611
ITALY GOVT BND	4.400	20330501	0.0727
ITALY GOVT BND	3.300	20330615	0.0243
ITALY GOVT BND	2.450	20330901	0.0691
ITALY GOVT BND	4.350	20331101	0.0719
ITALY GOVT BND	4.200	20340301	0.0682
ITALY GOVT BND	3.850	20340701	0.0647
ITALY GOVT BND	5.000	20340801	0.1048
ITALY GOVT BND	3.850	20350201	0.0689
ITALY GOVT BND	3.350	20350301	0.0773
ITALY GOVT BND	4.000	20350430	0.0480
ITALY GOVT BND	3.650	20350801	0.0691
ITALY GOVT BND	3.600	20351001	0.0656
ITALY GOVT BND	3.450	20360201	0.0676
ITALY GOVT BND	1.450	20360301	0.0405
ITALY GOVT BND	3.800	20360701	0.0451
ITALY GOVT BND	2.250	20360901	0.0484
ITALY GOVT BND	4.000	20370201	0.1133
ITALY GOVT BND	0.950	20370301	0.0435
ITALY GOVT BND	4.050	20371030	0.0458
ITALY GOVT BND	3.250	20380301	0.0534
ITALY GOVT BND	2.950	20380901	0.0512
ITALY GOVT BND	5.000	20390801	0.0955
ITALY GOVT BND	4.150	20391001	0.0543
ITALY GOVT BND	3.100	20400301	0.0415
ITALY GOVT BND	5.000	20400901	0.0907
ITALY GOVT BND	3.850	20401001	0.0530
ITALY GOVT BND	1.800	20410301	0.0424
ITALY GOVT BND	3.950	20411001	0.0497
ITALY GOVT BND	4.450	20430901	0.0497
ITALY GOVT BND	4.750	20440901	0.0708
ITALY GOVT BND	1.500	20450430	0.0280
ITALY GOVT BND	4.100	20460430	0.0313
ITALY GOVT BND	3.250	20460901	0.0525
ITALY GOVT BND	2.700	20470301	0.0473
ITALY GOVT BND	3.450	20480301	0.0565
ITALY GOVT BND	3.850	20490901	0.0544

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	2.450	20500901	0.0388
ITALY GOVT BND	1.700	20510901	0.0332
ITALY GOVT BND	2.150	20520901	0.0212
ITALY GOVT BND	4.500	20531001	0.0471
ITALY GOVT BND	4.300	20541001	0.0494
ITALY GOVT BND	4.650	20551001	0.0267
ITALY GOVT BND	2.800	20670301	0.0241
ITALY GOVT BND	2.150	20720301	0.0164
JGB #1 40YRS BND	2.400	20480320	0.0127
JGB #10 40YRS BND	0.900	20570320	0.0254
JGB #100 20YRS BND	2.200	20280320	0.0337
JGB #101 20YRS BND	2.400	20280320	0.0155
JGB #102 20YRS BND	2.400	20280620	0.0238
JGB #103 20YRS BND	2.300	20280620	0.0160
JGB #104 20YRS BND	2.100	20280620	0.0140
JGB #105 20YRS BND	2.100	20280920	0.0227
JGB #106 20YRS BND	2.200	20280920	0.0135
JGB #107 20YRS BND	2.100	20281220	0.0156
JGB #108 20YRS BND	1.900	20281220	0.0212
JGB #109 20YRS BND	1.900	20290320	0.0232
JGB #11 40YRS BND	0.800	20580320	0.0239
JGB #110 20YRS BND	2.100	20290320	0.0302
JGB #111 20YRS BND	2.200	20290620	0.0202
JGB #112 20YRS BND	2.100	20290620	0.0333
JGB #113 20YRS BND	2.100	20290920	0.0289
JGB #114 20YRS BND	2.100	20291220	0.0227
JGB #115 20YRS BND	2.200	20291220	0.0191
JGB #116 20YRS BND	2.200	20300320	0.0227
JGB #117 20YRS BND	2.100	20300320	0.0399
JGB #118 20YRS BND	2.000	20300620	0.0194
JGB #119 20YRS BND	1.800	20300620	0.0159
JGB #12 40YRS BND	0.500	20590320	0.0234
JGB #120 20YRS BND	1.600	20300620	0.0206
JGB #121 20YRS BND	1.900	20300920	0.0231
JGB #122 20YRS BND	1.800	20300920	0.0153
JGB #123 20YRS BND	2.100	20301220	0.0382
JGB #124 20YRS BND	2.000	20301220	0.0152
JGB #125 20YRS BND	2.200	20310320	0.0268
JGB #126 20YRS BND	2.000	20310320	0.0201
JGB #127 20YRS BND	1.900	20310320	0.0165
JGB #128 20YRS BND	1.900	20310620	0.0273
JGB #129 20YRS BND	1.800	20310620	0.0159

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #13 30YRS BND	2.000	20331220	0.0156
JGB #13 40YRS BND	0.500	20600320	0.0358
JGB #130 20YRS BND	1.800	20310920	0.0360
JGB #131 20YRS BND	1.700	20310920	0.0218
JGB #132 20YRS BND	1.700	20311220	0.0279
JGB #133 20YRS BND	1.800	20311220	0.0349
JGB #134 20YRS BND	1.800	20320320	0.0322
JGB #135 20YRS BND	1.700	20320320	0.0166
JGB #136 20YRS BND	1.600	20320320	0.0175
JGB #137 20YRS BND	1.700	20320620	0.0159
JGB #138 20YRS BND	1.500	20320620	0.0153
JGB #139 20YRS BND	1.600	20320620	0.0179
JGB #14 30YRS BND	2.400	20340320	0.0199
JGB #14 40YRS BND	0.700	20610320	0.0342
JGB #140 20YRS BND	1.700	20320920	0.0487
JGB #141 20YRS BND	1.700	20321220	0.0326
JGB #142 20YRS BND	1.800	20321220	0.0146
JGB #143 20YRS BND	1.600	20330320	0.0215
JGB #144 20YRS BND	1.500	20330320	0.0136
JGB #145 20YRS BND	1.700	20330620	0.0311
JGB #146 20YRS BND	1.700	20330920	0.0320
JGB #147 20YRS BND	1.600	20331220	0.0316
JGB #148 20YRS BND	1.500	20340320	0.0368
JGB #149 20YRS BND	1.500	20340620	0.0373
JGB #15 30YRS BND	2.500	20340620	0.0251
JGB #15 40YRS BND	1.000	20620320	0.0365
JGB #150 20YRS BND	1.400	20340920	0.0438
JGB #151 20YRS BND	1.200	20341220	0.0392
JGB #152 20YRS BND	1.200	20350320	0.0423
JGB #153 20YRS BND	1.300	20350620	0.0339
JGB #153 5YRS BND	0.005	20270620	0.0485
JGB #154 20YRS BND	1.200	20350920	0.0378
JGB #154 5YRS BND	0.100	20270920	0.0425
JGB #155 20YRS BND	1.000	20351220	0.0437
JGB #155 5YRS BND	0.300	20271220	0.0201
JGB #156 20YRS BND	0.400	20360320	0.0290
JGB #156 5YRS BND	0.200	20271220	0.0224
JGB #157 20YRS BND	0.200	20360620	0.0249
JGB #157 5YRS BND	0.200	20280320	0.0192
JGB #158 20YRS BND	0.500	20360920	0.0392
JGB #158 5YRS BND	0.100	20280320	0.0320
JGB #159 20YRS BND	0.600	20361220	0.0375

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #159 5YRS BND	0.100	20280620	0.0208
JGB #16 30YRS BND	2.500	20340920	0.0163
JGB #16 40YRS BND	1.300	20630320	0.0421
JGB #160 20YRS BND	0.700	20370320	0.0368
JGB #160 5YRS BND	0.200	20280620	0.0144
JGB #161 20YRS BND	0.600	20370620	0.0323
JGB #161 5YRS BND	0.300	20280620	0.0218
JGB #162 20YRS BND	0.600	20370920	0.0426
JGB #162 5YRS BND	0.300	20280920	0.0183
JGB #163 20YRS BND	0.600	20371220	0.0354
JGB #163 5YRS BND	0.400	20280920	0.0207
JGB #164 20YRS BND	0.500	20380320	0.0439
JGB #164 5YRS BND	0.200	20281220	0.0211
JGB #165 20YRS BND	0.500	20380620	0.0441
JGB #165 5YRS BND	0.300	20281220	0.0228
JGB #166 20YRS BND	0.700	20380920	0.0398
JGB #166 5YRS BND	0.400	20281220	0.0377
JGB #167 20YRS BND	0.500	20381220	0.0420
JGB #167 5YRS BND	0.400	20290320	0.0298
JGB #168 20YRS BND	0.400	20390320	0.0406
JGB #168 5YRS BND	0.600	20290320	0.0252
JGB #169 20YRS BND	0.300	20390620	0.0430
JGB #169 5YRS BND	0.500	20290320	0.0176
JGB #17 30YRS BND	2.400	20341220	0.0173
JGB #17 40YRS BND	2.200	20640320	0.0610
JGB #170 20YRS BND	0.300	20390920	0.0399
JGB #170 5YRS BND	0.600	20290620	0.0209
JGB #171 20YRS BND	0.300	20391220	0.0480
JGB #171 5YRS BND	0.400	20290620	0.0124
JGB #172 20YRS BND	0.400	20400320	0.0493
JGB #172 5YRS BND	0.500	20290620	0.0159
JGB #173 20YRS BND	0.400	20400620	0.0598
JGB #173 5YRS BND	0.600	20290920	0.0210
JGB #174 20YRS BND	0.400	20400920	0.0594
JGB #174 5YRS BND	0.700	20290920	0.0593
JGB #175 20YRS BND	0.500	20401220	0.0607
JGB #175 5YRS BND	0.900	20291220	0.0395
JGB #176 20YRS BND	0.500	20410320	0.0475
JGB #176 5YRS BND	1.000	20291220	0.0376
JGB #177 20YRS BND	0.400	20410620	0.0538
JGB #177 5YRS BND	1.100	20291220	0.0399
JGB #178 20YRS BND	0.500	20410920	0.0548

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #178 5YRS BND	1.000	20300320	0.1182
JGB #179 20YRS BND	0.500	20411220	0.0574
JGB #179 5YRS BND	1.000	20300620	0.0918
JGB #18 30YRS BND	2.300	20350320	0.0250
JGB #18 40YRS BND	3.100	20650320	0.0489
JGB #180 20YRS BND	0.800	20420320	0.0575
JGB #180 5YRS BND	1.100	20300620	0.0417
JGB #181 20YRS BND	0.900	20420620	0.0575
JGB #181 5YRS BND	1.300	20300920	0.0892
JGB #182 20YRS BND	1.100	20420920	0.0507
JGB #182 5YRS BND	1.400	20300920	0.0478
JGB #183 20YRS BND	1.400	20421220	0.0491
JGB #183 5YRS BND	1.600	20301220	0.1613
JGB #184 20YRS BND	1.100	20430320	0.0457
JGB #184 5YRS BND	1.800	20310320	0.0523
JGB #185 20YRS BND	1.100	20430620	0.0519
JGB #185 5YRS BND	2.000	20310320	0.0595
JGB #186 20YRS BND	1.500	20430920	0.0532
JGB #187 20YRS BND	1.300	20431220	0.0483
JGB #188 20YRS BND	1.600	20440320	0.0493
JGB #189 20YRS BND	1.900	20440620	0.0522
JGB #19 30YRS BND	2.300	20350620	0.0156
JGB #190 20YRS BND	1.800	20440920	0.0526
JGB #191 20YRS BND	2.000	20441220	0.0539
JGB #192 20YRS BND	2.400	20450320	0.0562
JGB #193 20YRS BND	2.500	20450620	0.0478
JGB #194 20YRS BND	2.700	20450920	0.0510
JGB #195 20YRS BND	3.200	20451220	0.0540
JGB #196 20YRS BND	3.400	20460320	0.0323
JGB #2 40YRS BND	2.200	20490320	0.0226
JGB #20 30YRS BND	2.500	20350920	0.0168
JGB #21 30YRS BND	2.300	20351220	0.0188
JGB #22 30YRS BND	2.500	20360320	0.0248
JGB #23 30YRS BND	2.500	20360620	0.0233
JGB #24 30YRS BND	2.500	20360920	0.0148
JGB #25 30YRS BND	2.300	20361220	0.0198
JGB #26 30YRS BND	2.400	20370320	0.0417
JGB #27 30YRS BND	2.500	20370920	0.0338
JGB #28 30YRS BND	2.500	20380320	0.0481
JGB #29 30YRS BND	2.400	20380920	0.0451
JGB #3 40YRS BND	2.200	20500320	0.0195
JGB #30 30YRS BND	2.300	20390320	0.0551

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #31 30YRS BND	2.200	20390920	0.0510
JGB #32 30YRS BND	2.300	20400320	0.0622
JGB #33 30YRS BND	2.000	20400920	0.0674
JGB #34 30YRS BND	2.200	20410320	0.0616
JGB #347 10YRS BND	0.100	20270620	0.0177
JGB #348 10YRS BND	0.100	20270920	0.0225
JGB #349 10YRS BND	0.100	20271220	0.0247
JGB #35 30YRS BND	2.000	20410920	0.0645
JGB #350 10YRS BND	0.100	20280320	0.0309
JGB #351 10YRS BND	0.100	20280620	0.0235
JGB #352 10YRS BND	0.100	20280920	0.0253
JGB #353 10YRS BND	0.100	20281220	0.0269
JGB #354 10YRS BND	0.100	20290320	0.0209
JGB #355 10YRS BND	0.100	20290620	0.0252
JGB #356 10YRS BND	0.100	20290920	0.0229
JGB #357 10YRS BND	0.100	20291220	0.0284
JGB #358 10YRS BND	0.100	20300320	0.0262
JGB #359 10YRS BND	0.100	20300620	0.0374
JGB #36 30YRS BND	2.000	20420320	0.0624
JGB #360 10YRS BND	0.100	20300920	0.0262
JGB #361 10YRS BND	0.100	20301220	0.0276
JGB #362 10YRS BND	0.100	20310320	0.0341
JGB #363 10YRS BND	0.100	20310620	0.0341
JGB #364 10YRS BND	0.100	20310920	0.0319
JGB #365 10YRS BND	0.100	20311220	0.0314
JGB #366 10YRS BND	0.200	20320320	0.0300
JGB #367 10YRS BND	0.200	20320620	0.0298
JGB #368 10YRS BND	0.200	20320920	0.0297
JGB #369 10YRS BND	0.500	20321220	0.0303
JGB #37 30YRS BND	1.900	20420920	0.0694
JGB #370 10YRS BND	0.500	20330320	0.0345
JGB #371 10YRS BND	0.400	20330620	0.0534
JGB #372 10YRS BND	0.800	20330920	0.0551
JGB #373 10YRS BND	0.600	20331220	0.0854
JGB #374 10YRS BND	0.800	20340320	0.0950
JGB #375 10YRS BND	1.100	20340620	0.1031
JGB #376 10YRS BND	0.900	20340920	0.1290
JGB #377 10YRS BND	1.200	20341220	0.1212
JGB #378 10YRS BND	1.400	20350320	0.1246
JGB #379 10YRS BND	1.500	20350620	0.1375
JGB #38 30YRS BND	1.800	20430320	0.0377
JGB #380 10YRS BND	1.700	20350920	0.1556

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #381 10YRS BND	2.100	20351220	0.1544
JGB #382 10YRS BND	2.400	20360320	0.1068
JGB #39 30YRS BND	1.900	20430620	0.0345
JGB #4 40YRS BND	2.200	20510320	0.0290
JGB #40 30YRS BND	1.800	20430920	0.0251
JGB #41 30YRS BND	1.700	20431220	0.0255
JGB #42 30YRS BND	1.700	20440320	0.0298
JGB #43 30YRS BND	1.700	20440620	0.0221
JGB #44 30YRS BND	1.700	20440920	0.0234
JGB #45 30YRS BND	1.500	20441220	0.0163
JGB #46 30YRS BND	1.500	20450320	0.0265
JGB #47 30YRS BND	1.600	20450620	0.0134
JGB #473 2YRS BND	0.800	20270601	0.0353
JGB #474 2YRS BND	0.700	20270701	0.0509
JGB #475 2YRS BND	0.900	20270801	0.0414
JGB #476 2YRS BND	0.900	20270901	0.0510
JGB #477 2YRS BND	1.000	20271001	0.0530
JGB #478 2YRS BND	1.000	20271101	0.0556
JGB #479 2YRS BND	1.000	20271201	0.0631
JGB #48 30YRS BND	1.400	20450920	0.0105
JGB #480 2YRS BND	1.100	20280101	0.0595
JGB #481 2YRS BND	1.300	20280201	0.0611
JGB #482 2YRS BND	1.300	20280301	0.0617
JGB #483 2YRS BND	1.400	20280401	0.0658
JGB #484 2YRS BND	1.400	20280501	0.0597
JGB #49 30YRS BND	1.400	20451220	0.0141
JGB #5 40YRS BND	2.000	20520320	0.0289
JGB #50 30YRS BND	0.800	20460320	0.0210
JGB #51 30YRS BND	0.300	20460620	0.0176
JGB #52 30YRS BND	0.500	20460920	0.0217
JGB #53 30YRS BND	0.600	20461220	0.0177
JGB #54 30YRS BND	0.800	20470320	0.0175
JGB #55 30YRS BND	0.800	20470620	0.0177
JGB #56 30YRS BND	0.800	20470920	0.0193
JGB #57 30YRS BND	0.800	20471220	0.0204
JGB #58 30YRS BND	0.800	20480320	0.0198
JGB #59 30YRS BND	0.700	20480620	0.0247
JGB #6 40YRS BND	1.900	20530320	0.0196
JGB #60 30YRS BND	0.900	20480920	0.0143
JGB #61 30YRS BND	0.700	20481220	0.0190
JGB #62 30YRS BND	0.500	20490320	0.0175
JGB #63 30YRS BND	0.400	20490620	0.0129

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #64 30YRS BND	0.400	20490920	0.0147
JGB #65 30YRS BND	0.400	20491220	0.0236
JGB #66 30YRS BND	0.400	20500320	0.0193
JGB #67 30YRS BND	0.600	20500620	0.0231
JGB #68 30YRS BND	0.600	20500920	0.0271
JGB #69 30YRS BND	0.700	20501220	0.0309
JGB #7 30YRS BND	2.300	20320520	0.0128
JGB #7 40YRS BND	1.700	20540320	0.0165
JGB #70 30YRS BND	0.700	20510320	0.0300
JGB #71 30YRS BND	0.700	20510620	0.0260
JGB #72 30YRS BND	0.700	20510920	0.0301
JGB #73 30YRS BND	0.700	20511220	0.0309
JGB #74 30YRS BND	1.000	20520320	0.0319
JGB #75 30YRS BND	1.300	20520620	0.0356
JGB #76 30YRS BND	1.400	20520920	0.0344
JGB #77 30YRS BND	1.600	20521220	0.0318
JGB #78 30YRS BND	1.400	20530320	0.0349
JGB #79 30YRS BND	1.200	20530620	0.0354
JGB #8 30YRS BND	1.800	20321122	0.0098
JGB #8 40YRS BND	1.400	20550320	0.0163
JGB #80 30YRS BND	1.800	20530920	0.0357
JGB #81 30YRS BND	1.600	20531220	0.0373
JGB #82 30YRS BND	1.800	20540320	0.0417
JGB #83 30YRS BND	2.200	20540620	0.0437
JGB #84 30YRS BND	2.100	20540920	0.0420
JGB #85 30YRS BND	2.300	20541220	0.0466
JGB #86 30YRS BND	2.400	20550320	0.0419
JGB #87 30YRS BND	2.800	20550620	0.0404
JGB #88 30YRS BND	3.200	20550920	0.0441
JGB #89 30YRS BND	3.400	20551220	0.0449
JGB #9 40YRS BND	0.400	20560320	0.0239
JGB #90 30YRS BND	3.700	20560320	0.0268
JGB #95 20YRS BND	2.300	20270620	0.0206
JGB #96 20YRS BND	2.100	20270620	0.0125
JGB #97 20YRS BND	2.200	20270920	0.0192
JGB #98 20YRS BND	2.100	20270920	0.0163
JGB #99 20YRS BND	2.100	20271220	0.0392
KOREA GOVT BND	2.125	20270610	0.0044
KOREA GOVT BND	3.250	20270610	0.0050
KOREA GOVT BND	2.250	20270910	0.0050
KOREA GOVT BND	3.125	20270910	0.0040
KOREA GOVT BND	2.375	20271210	0.0040

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
KOREA GOVT BND	2.875	20271210	0.0057
KOREA GOVT BND	3.000	20280310	0.0044
KOREA GOVT BND	3.250	20280310	0.0050
KOREA GOVT BND	5.500	20280310	0.0041
KOREA GOVT BND	2.250	20280610	0.0102
KOREA GOVT BND	2.625	20280610	0.0041
KOREA GOVT BND	3.500	20280910	0.0038
KOREA GOVT BND	2.375	20281210	0.0039
KOREA GOVT BND	2.750	20281210	0.0071
KOREA GOVT BND	3.250	20290310	0.0050
KOREA GOVT BND	1.875	20290610	0.0040
KOREA GOVT BND	3.000	20290910	0.0038
KOREA GOVT BND	1.375	20291210	0.0058
KOREA GOVT BND	5.500	20291210	0.0042
KOREA GOVT BND	2.625	20300310	0.0073
KOREA GOVT BND	1.375	20300610	0.0078
KOREA GOVT BND	2.500	20300910	0.0057
KOREA GOVT BND	1.500	20301210	0.0061
KOREA GOVT BND	4.750	20301210	0.0043
KOREA GOVT BND	3.375	20310310	0.0040
KOREA GOVT BND	2.000	20310610	0.0060
KOREA GOVT BND	2.375	20311210	0.0055
KOREA GOVT BND	4.000	20311210	0.0068
KOREA GOVT BND	3.375	20320610	0.0051
KOREA GOVT BND	4.250	20321210	0.0054
KOREA GOVT BND	3.250	20330610	0.0054
KOREA GOVT BND	3.750	20331210	0.0055
KOREA GOVT BND	4.125	20331210	0.0053
KOREA GOVT BND	3.500	20340610	0.0056
KOREA GOVT BND	3.000	20341210	0.0055
KOREA GOVT BND	2.625	20350610	0.0045
KOREA GOVT BND	2.625	20350910	0.0036
KOREA GOVT BND	3.250	20351210	0.0062
KOREA GOVT BND	1.500	20360910	0.0028
KOREA GOVT BND	2.250	20370910	0.0029
KOREA GOVT BND	2.375	20380910	0.0025
KOREA GOVT BND	1.125	20390910	0.0029
KOREA GOVT BND	1.500	20400910	0.0030
KOREA GOVT BND	1.875	20410910	0.0025
KOREA GOVT BND	3.250	20420910	0.0030
KOREA GOVT BND	3.000	20421210	0.0058
KOREA GOVT BND	3.875	20430910	0.0028

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
KOREA GOVT BND	2.875	20440910	0.0023
KOREA GOVT BND	2.750	20441210	0.0046
KOREA GOVT BND	2.750	20450910	0.0014
KOREA GOVT BND	2.000	20460310	0.0038
KOREA GOVT BND	2.125	20470310	0.0058
KOREA GOVT BND	2.625	20480310	0.0067
KOREA GOVT BND	2.000	20490310	0.0069
KOREA GOVT BND	1.500	20500310	0.0098
KOREA GOVT BND	1.875	20510310	0.0122
KOREA GOVT BND	2.500	20520310	0.0080
KOREA GOVT BND	3.125	20520910	0.0053
KOREA GOVT BND	3.250	20530310	0.0095
KOREA GOVT BND	3.625	20530910	0.0067
KOREA GOVT BND	3.250	20540310	0.0099
KOREA GOVT BND	2.750	20540910	0.0061
KOREA GOVT BND	2.625	20550310	0.0120
KOREA GOVT BND	2.625	20550910	0.0077
KOREA GOVT BND	3.500	20560310	0.0068
MALAYSIA GOVT BND	3.502	20270531	0.0003
MALAYSIA GOVT BND	3.899	20271116	0.0002
MALAYSIA GOVT BND	3.519	20280420	0.0002
MALAYSIA GOVT BND	3.733	20280615	0.0002
MALAYSIA GOVT BND	3.237	20290315	0.0000
MALAYSIA GOVT BND	4.504	20290430	0.0001
MALAYSIA GOVT BND	3.885	20290815	0.0003
MALAYSIA GOVT BND	4.498	20300415	0.0003
MALAYSIA GOVT BND	3.336	20300515	0.0001
MALAYSIA GOVT BND	2.632	20310415	0.0003
MALAYSIA GOVT BND	4.232	20310630	0.0002
MALAYSIA GOVT BND	3.582	20320715	0.0002
MALAYSIA GOVT BND	3.844	20330415	0.0002
MALAYSIA GOVT BND	4.642	20331107	0.0002
MALAYSIA GOVT BND	3.828	20340705	0.0003
MALAYSIA GOVT BND	4.254	20350531	0.0001
MALAYSIA GOVT BND	3.476	20350702	0.0001
MALAYSIA GOVT BND	4.762	20370407	0.0002
MALAYSIA GOVT BND	4.893	20380608	0.0002
MALAYSIA GOVT BND	4.054	20390418	0.0002
MALAYSIA GOVT BND	3.757	20400522	0.0002
MALAYSIA GOVT BND	3.766	20410115	0.0000
MALAYSIA GOVT BND	4.696	20421015	0.0002
MALAYSIA GOVT BND	4.935	20430930	0.0001

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	4.180	20440516	0.0002
MALAYSIA GOVT BND	4.736	20460315	0.0001
MALAYSIA GOVT BND	3.987	20460423	0.0000
MALAYSIA GOVT BND	4.921	20480706	0.0002
MALAYSIA GOVT BND	4.065	20500615	0.0003
MALAYSIA GOVT BND	4.457	20530331	0.0002
MALAYSIA GOVT BND	3.917	20550715	0.0001
NETHERLANDS GOVT DSL	0.750	20270715	0.0272
NETHERLANDS GOVT DSL	5.500	20280115	0.0218
NETHERLANDS GOVT DSL	0.750	20280715	0.0294
NETHERLANDS GOVT DSL	0.000	20290115	0.0241
NETHERLANDS GOVT DSL	0.250	20290715	0.0214
NETHERLANDS GOVT DSL	2.500	20300115	0.0238
NETHERLANDS GOVT DSL	0.000	20300715	0.0229
NETHERLANDS GOVT DSL	2.500	20310115	0.0141
NETHERLANDS GOVT DSL	0.000	20310715	0.0239
NETHERLANDS GOVT DSL	0.500	20320715	0.0220
NETHERLANDS GOVT DSL	2.500	20330115	0.0240
NETHERLANDS GOVT DSL	2.500	20330715	0.0190
NETHERLANDS GOVT DSL	2.500	20340715	0.0207
NETHERLANDS GOVT DSL	2.500	20350715	0.0210
NETHERLANDS GOVT DSL	2.750	20360715	0.0150
NETHERLANDS GOVT DSL	4.000	20370115	0.0338
NETHERLANDS GOVT DSL	0.000	20380115	0.0153
NETHERLANDS GOVT DSL	0.500	20400115	0.0172
NETHERLANDS GOVT DSL	3.750	20420115	0.0339
NETHERLANDS GOVT DSL	3.250	20440115	0.0210
NETHERLANDS GOVT DSL	2.750	20470115	0.0321
NETHERLANDS GOVT DSL	0.000	20520115	0.0130
NETHERLANDS GOVT DSL	2.000	20540115	0.0213
NETHERLANDS GOVT DSL	3.500	20560115	0.0132
NEW ZEALAND GOVT BND	0.250	20280515	0.0311
NEW ZEALAND GOVT BND	3.000	20290420	0.0335
NEW ZEALAND GOVT BND	4.500	20300515	0.0435
NEW ZEALAND GOVT BND	1.500	20310515	0.0379
NEW ZEALAND GOVT BND	2.000	20320515	0.0280
NEW ZEALAND GOVT BND	3.500	20330414	0.0346
NEW ZEALAND GOVT BND	4.250	20340515	0.0252
NEW ZEALAND GOVT BND	4.500	20350515	0.0334
NEW ZEALAND GOVT BND	4.250	20360515	0.0336
NEW ZEALAND GOVT BND	2.750	20370415	0.0150
NEW ZEALAND GOVT BND	1.750	20410515	0.0101

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NEW ZEALAND GOVT BND	2.750	20510515	0.0107
NEW ZEALAND GOVT BND	5.000	20540515	0.0106
NORWAY GOVT BND	2.000	20280426	0.0601
NORWAY GOVT BND	1.750	20290906	0.0833
NORWAY GOVT BND	1.375	20300819	0.0738
NORWAY GOVT BND	1.250	20310917	0.0529
NORWAY GOVT BND	2.125	20320518	0.0579
NORWAY GOVT BND	3.000	20330815	0.0713
NORWAY GOVT BND	3.625	20340413	0.0644
NORWAY GOVT BND	3.750	20350612	0.0807
NORWAY GOVT BND	4.125	20360603	0.0573
NORWAY GOVT BND	3.625	20390531	0.0385
NORWAY GOVT BND	3.500	20421006	0.0249
POLAND GOVT BND	2.500	20270725	0.0433
POLAND GOVT BND	0.000	20280125	0.0409
POLAND GOVT BND	2.750	20280425	0.0382
POLAND GOVT BND	7.500	20280725	0.0496
POLAND GOVT BND	5.750	20290425	0.0575
POLAND GOVT BND	4.750	20290725	0.0577
POLAND GOVT BND	2.750	20291025	0.0545
POLAND GOVT BND	5.000	20300125	0.0549
POLAND GOVT BND	4.500	20300725	0.0690
POLAND GOVT BND	1.250	20301025	0.0479
POLAND GOVT BND	4.500	20310125	0.0536
POLAND GOVT BND	4.000	20310725	0.0288
POLAND GOVT BND	1.750	20320425	0.0513
POLAND GOVT BND	6.000	20331025	0.0681
POLAND GOVT BND	5.000	20341025	0.0566
POLAND GOVT BND	5.000	20351025	0.0621
POLAND GOVT BND	5.250	20360425	0.0066
PORTUGAL GOVT OT	0.700	20271015	0.0449
PORTUGAL GOVT OT	2.125	20281017	0.0973
PORTUGAL GOVT OT	1.950	20290615	0.0833
PORTUGAL GOVT OT	3.875	20300215	0.0511
PORTUGAL GOVT OT	0.475	20301018	0.0666
PORTUGAL GOVT OT	0.300	20311017	0.0565
PORTUGAL GOVT OT	1.650	20320716	0.0447
PORTUGAL GOVT OT	2.875	20331014	0.0255
PORTUGAL GOVT OT	2.250	20340418	0.0546
PORTUGAL GOVT OT	2.875	20341020	0.0384
PORTUGAL GOVT OT	3.000	20350615	0.0435
PORTUGAL GOVT OT	0.900	20351012	0.0399

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
PORTUGAL GOVT OT	3.250	20360613	0.0397
PORTUGAL GOVT OT	4.100	20370415	0.0723
PORTUGAL GOVT OT	3.500	20380618	0.0350
PORTUGAL GOVT OT	3.375	20400615	0.0216
PORTUGAL GOVT OT	1.150	20420411	0.0266
PORTUGAL GOVT OT	4.100	20450215	0.0503
PORTUGAL GOVT OT	1.000	20520412	0.0254
PORTUGAL GOVT OT	3.625	20540612	0.0303
SINGAPORE GOVT BND	2.875	20270901	0.0045
SINGAPORE GOVT BND	2.625	20280501	0.0066
SINGAPORE GOVT BND	2.875	20280801	0.0030
SINGAPORE GOVT BND	3.000	20290401	0.0032
SINGAPORE GOVT BND	2.875	20290701	0.0064
SINGAPORE GOVT BND	2.500	20300401	0.0044
SINGAPORE GOVT BND	2.875	20300901	0.0074
SINGAPORE GOVT BND	1.625	20310701	0.0036
SINGAPORE GOVT BND	2.625	20320801	0.0038
SINGAPORE GOVT BND	3.375	20330901	0.0061
SINGAPORE GOVT BND	3.375	20340501	0.0025
SINGAPORE GOVT BND	2.750	20350301	0.0040
SINGAPORE GOVT BND	2.250	20360801	0.0070
SINGAPORE GOVT BND	2.375	20390701	0.0040
SINGAPORE GOVT BND	2.250	20400701	0.0011
SINGAPORE GOVT BND	2.750	20420401	0.0047
SINGAPORE GOVT BND	2.750	20460301	0.0071
SINGAPORE GOVT BND	1.875	20500301	0.0042
SINGAPORE GOVT BND	1.875	20511001	0.0038
SINGAPORE GOVT BND	3.250	20540601	0.0047
SINGAPORE GOVT BND	3.000	20720801	0.0063
SLOVAK REPUBLIC GOVT BND	1.000	20280612	0.0270
SLOVAK REPUBLIC GOVT BND	3.625	20290116	0.0285
SLOVAK REPUBLIC GOVT BND	0.750	20300409	0.0255
SLOVAK REPUBLIC GOVT BND	1.000	20301009	0.0256
SLOVAK REPUBLIC GOVT BND	1.625	20310121	0.0262
SLOVAK REPUBLIC GOVT BND	3.000	20311106	0.0280
SLOVAK REPUBLIC GOVT BND	1.000	20320514	0.0246
SLOVAK REPUBLIC GOVT BND	4.000	20321019	0.0297
SLOVAK REPUBLIC GOVT BND	3.625	20330608	0.0442
SLOVAK REPUBLIC GOVT BND	3.750	20340306	0.0478
SLOVAK REPUBLIC GOVT BND	3.750	20350223	0.0476
SLOVAK REPUBLIC GOVT BND	0.375	20360421	0.0339
SLOVAK REPUBLIC GOVT BND	1.875	20370309	0.0234

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SLOVAK REPUBLIC GOVT BND	3.625	20371104	0.0261
SLOVAK REPUBLIC GOVT BND	3.750	20400227	0.0274
SLOVAK REPUBLIC GOVT BND	2.000	20471017	0.0276
SLOVAK REPUBLIC GOVT BND	1.000	20511013	0.0133
SPAIN GOVT BONOS	2.500	20270531	0.2138
SPAIN GOVT BONOS	0.800	20270730	0.2052
SPAIN GOVT BONOS	0.000	20280131	0.2448
SPAIN GOVT BONOS	2.400	20280531	0.2000
SPAIN GOVT BONOS	2.350	20290331	0.1033
SPAIN GOVT BONOS	1.450	20290430	0.2139
SPAIN GOVT BONOS	3.500	20290531	0.2663
SPAIN GOVT BONOS	0.600	20291031	0.2145
SPAIN GOVT BONOS	2.700	20300131	0.2055
SPAIN GOVT BONOS	0.500	20300430	0.2279
SPAIN GOVT BONOS	1.250	20301031	0.2569
SPAIN GOVT BONOS	2.600	20310531	0.0701
SPAIN GOVT BONOS	2.550	20321031	0.2435
SPAIN GOVT BONOS	1.000	20420730	0.1116
SPAIN GOVT OBLIGAC	1.450	20271031	0.2245
SPAIN GOVT OBLIGAC	1.400	20280430	0.2463
SPAIN GOVT OBLIGAC	1.400	20280730	0.2371
SPAIN GOVT OBLIGAC	5.150	20281031	0.2377
SPAIN GOVT OBLIGAC	6.000	20290131	0.2650
SPAIN GOVT OBLIGAC	0.800	20290730	0.2342
SPAIN GOVT OBLIGAC	1.950	20300730	0.2450
SPAIN GOVT OBLIGAC	0.100	20310430	0.2226
SPAIN GOVT OBLIGAC	3.100	20310730	0.2524
SPAIN GOVT OBLIGAC	0.500	20311031	0.2068
SPAIN GOVT OBLIGAC	0.700	20320430	0.2306
SPAIN GOVT OBLIGAC	5.750	20320730	0.2830
SPAIN GOVT OBLIGAC	3.000	20330131	0.1518
SPAIN GOVT OBLIGAC	3.150	20330430	0.2330
SPAIN GOVT OBLIGAC	2.350	20330730	0.1982
SPAIN GOVT OBLIGAC	3.550	20331031	0.2521
SPAIN GOVT OBLIGAC	3.250	20340430	0.2224
SPAIN GOVT OBLIGAC	3.450	20341031	0.2422
SPAIN GOVT OBLIGAC	3.150	20350430	0.2346
SPAIN GOVT OBLIGAC	1.850	20350730	0.2047
SPAIN GOVT OBLIGAC	3.200	20351031	0.2585
SPAIN GOVT OBLIGAC	3.300	20360430	0.2064
SPAIN GOVT OBLIGAC	4.200	20370131	0.2476
SPAIN GOVT OBLIGAC	0.850	20370730	0.1406

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	3.900	20390730	0.1782
SPAIN GOVT OBLIGAC	4.900	20400730	0.2186
SPAIN GOVT OBLIGAC	1.200	20401031	0.1302
SPAIN GOVT OBLIGAC	3.500	20410131	0.1329
SPAIN GOVT OBLIGAC	4.700	20410730	0.2347
SPAIN GOVT OBLIGAC	3.450	20430730	0.1809
SPAIN GOVT OBLIGAC	5.150	20441031	0.2021
SPAIN GOVT OBLIGAC	2.900	20461031	0.1661
SPAIN GOVT OBLIGAC	2.700	20481031	0.1659
SPAIN GOVT OBLIGAC	1.000	20501031	0.1187
SPAIN GOVT OBLIGAC	1.900	20521031	0.1202
SPAIN GOVT OBLIGAC	4.000	20541031	0.1488
SPAIN GOVT OBLIGAC	3.950	20561031	0.0618
SPAIN GOVT OBLIGAC	3.450	20660730	0.1293
SPAIN GOVT OBLIGAC	1.450	20711031	0.0393
SWEDEN GOVT BND	0.750	20280512	0.1561
SWEDEN GOVT BND	0.750	20291112	0.1469
SWEDEN GOVT BND	0.125	20310512	0.1268
SWEDEN GOVT BND	2.250	20320601	0.0909
SWEDEN GOVT BND	1.750	20331111	0.1021
SWEDEN GOVT BND	2.250	20350511	0.1460
SWEDEN GOVT BND	2.500	20361015	0.1043
SWEDEN GOVT BND	3.500	20390330	0.0869
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.1567
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.1467
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.2479
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20280307	0.4156
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.3076
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.1502
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.1134
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.2442
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20290522	0.2661
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20290722	0.3338
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.1563
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20300307	0.3982
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.1535
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.2239
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20310307	0.2950
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.2094
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.3139
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.2667
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.2419

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.2787
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20330307	0.1443
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.2671
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.2869
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20340731	0.3092
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.1659
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20350307	0.3518
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.1556
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20351022	0.3638
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1930
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.875	20360731	0.1661
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20370307	0.0534
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.1733
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.2577
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.1569
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.1388
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.1207
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20400131	0.2784
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.1318
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	5.250	20410131	0.1443
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.1327
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1635
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.2836
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.1538
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.1476
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0710
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.1419
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0877
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0578
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.1037
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0632
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.1026
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0944
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.1165
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1855
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.2376
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0572
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.1329
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	5.375	20560131	0.0512
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0903
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.1070
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0555

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.1242
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0755
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.1087
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0680
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0286
UNITED MEXICAN STATES GOVT BOND	7.500	20270603	0.0245
UNITED MEXICAN STATES GOVT BOND	8.500	20280302	0.0275
UNITED MEXICAN STATES GOVT BOND	8.500	20290301	0.0383
UNITED MEXICAN STATES GOVT BOND	8.500	20290531	0.0357
UNITED MEXICAN STATES GOVT BOND	8.500	20300228	0.0342
UNITED MEXICAN STATES GOVT BOND	7.750	20310529	0.0423
UNITED MEXICAN STATES GOVT BOND	8.000	20320415	0.0195
UNITED MEXICAN STATES GOVT BOND	7.500	20330526	0.0305
UNITED MEXICAN STATES GOVT BOND	7.750	20341123	0.0375
UNITED MEXICAN STATES GOVT BOND	8.000	20350524	0.0048
UNITED MEXICAN STATES GOVT BOND	8.000	20360221	0.0199
UNITED MEXICAN STATES GOVT BOND	10.000	20361120	0.0096
UNITED MEXICAN STATES GOVT BOND	8.500	20381118	0.0249
UNITED MEXICAN STATES GOVT BOND	7.750	20421113	0.0385
UNITED MEXICAN STATES GOVT BOND	8.000	20471107	0.0209
UNITED MEXICAN STATES GOVT BOND	8.000	20530731	0.0319
UNITED MEXICAN STATES GOVT BOND	8.000	20550429	0.0071
US TREASURY	0.500	20270531	0.0375
US TREASURY	2.625	20270531	0.0591
US TREASURY	3.875	20270531	0.0860
US TREASURY	4.625	20270615	0.0769
US TREASURY	0.500	20270630	0.0454
US TREASURY	3.250	20270630	0.0606
US TREASURY	3.750	20270630	0.0900
US TREASURY	4.375	20270715	0.0738
US TREASURY	0.375	20270731	0.0536
US TREASURY	2.750	20270731	0.0578
US TREASURY	3.875	20270731	0.0890
US TREASURY	2.250	20270815	0.0550
US TREASURY	3.750	20270815	0.0719
US TREASURY	0.500	20270831	0.0460
US TREASURY	3.125	20270831	0.0552
US TREASURY	3.625	20270831	0.0869
US TREASURY	3.375	20270915	0.0748
US TREASURY	0.375	20270930	0.0587
US TREASURY	3.500	20270930	0.0890
US TREASURY	4.125	20270930	0.0572

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.875	20271015	0.0736
US TREASURY	0.500	20271031	0.0567
US TREASURY	3.500	20271031	0.0886
US TREASURY	4.125	20271031	0.0552
US TREASURY	2.250	20271115	0.0554
US TREASURY	4.125	20271115	0.0739
US TREASURY	6.125	20271115	0.0103
US TREASURY	0.625	20271130	0.0607
US TREASURY	3.375	20271130	0.0882
US TREASURY	3.875	20271130	0.0522
US TREASURY	4.000	20271215	0.0761
US TREASURY	0.625	20271231	0.0674
US TREASURY	3.375	20271231	0.0894
US TREASURY	3.875	20271231	0.0562
US TREASURY	4.250	20280115	0.0763
US TREASURY	0.750	20280131	0.0745
US TREASURY	3.500	20280131	0.1448
US TREASURY	2.750	20280215	0.0759
US TREASURY	4.250	20280215	0.0753
US TREASURY	1.125	20280229	0.0763
US TREASURY	3.375	20280229	0.0888
US TREASURY	4.000	20280229	0.0552
US TREASURY	3.875	20280315	0.0752
US TREASURY	1.250	20280331	0.0688
US TREASURY	3.625	20280331	0.0554
US TREASURY	3.875	20280331	0.0893
US TREASURY	3.750	20280415	0.0748
US TREASURY	1.250	20280430	0.0754
US TREASURY	3.500	20280430	0.0551
US TREASURY	3.750	20280430	0.0888
US TREASURY	2.875	20280515	0.0786
US TREASURY	3.750	20280515	0.0745
US TREASURY	1.250	20280531	0.0747
US TREASURY	3.625	20280531	0.0527
US TREASURY	3.875	20280615	0.0759
US TREASURY	1.250	20280630	0.0694
US TREASURY	4.000	20280630	0.0563
US TREASURY	3.875	20280715	0.0756
US TREASURY	1.000	20280731	0.0725
US TREASURY	4.125	20280731	0.0563
US TREASURY	2.875	20280815	0.0794
US TREASURY	3.625	20280815	0.0749

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.125	20280831	0.0728
US TREASURY	4.375	20280831	0.0602
US TREASURY	3.375	20280915	0.0742
US TREASURY	1.250	20280930	0.0738
US TREASURY	4.625	20280930	0.0645
US TREASURY	3.500	20281015	0.0742
US TREASURY	1.375	20281031	0.0690
US TREASURY	4.875	20281031	0.0684
US TREASURY	3.125	20281115	0.0755
US TREASURY	3.500	20281115	0.0739
US TREASURY	5.250	20281115	0.0102
US TREASURY	1.500	20281130	0.0689
US TREASURY	4.375	20281130	0.0707
US TREASURY	3.500	20281215	0.0750
US TREASURY	1.375	20281231	0.0679
US TREASURY	3.750	20281231	0.0754
US TREASURY	3.500	20290115	0.0747
US TREASURY	1.750	20290131	0.0642
US TREASURY	4.000	20290131	0.0793
US TREASURY	2.625	20290215	0.0741
US TREASURY	3.500	20290215	0.0745
US TREASURY	1.875	20290228	0.0592
US TREASURY	4.250	20290228	0.0834
US TREASURY	3.500	20290315	0.0743
US TREASURY	2.375	20290331	0.0580
US TREASURY	4.125	20290331	0.0871
US TREASURY	3.875	20290415	0.0748
US TREASURY	2.875	20290430	0.0534
US TREASURY	4.625	20290430	0.0918
US TREASURY	2.375	20290515	0.0602
US TREASURY	3.875	20290515	0.0745
US TREASURY	2.750	20290531	0.0495
US TREASURY	4.500	20290531	0.0898
US TREASURY	3.250	20290630	0.0510
US TREASURY	4.250	20290630	0.0919
US TREASURY	2.625	20290731	0.0446
US TREASURY	4.000	20290731	0.0908
US TREASURY	1.625	20290815	0.0547
US TREASURY	3.125	20290831	0.0457
US TREASURY	3.625	20290831	0.0898
US TREASURY	3.500	20290930	0.0890
US TREASURY	3.875	20290930	0.0461

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.000	20291031	0.0450
US TREASURY	4.125	20291031	0.0902
US TREASURY	1.750	20291115	0.0407
US TREASURY	3.875	20291130	0.0440
US TREASURY	4.125	20291130	0.0904
US TREASURY	3.875	20291231	0.0446
US TREASURY	4.375	20291231	0.0923
US TREASURY	3.500	20300131	0.0435
US TREASURY	4.250	20300131	0.0920
US TREASURY	1.500	20300215	0.0684
US TREASURY	4.000	20300228	0.1357
US TREASURY	3.625	20300331	0.0434
US TREASURY	4.000	20300331	0.0905
US TREASURY	3.500	20300430	0.0438
US TREASURY	3.875	20300430	0.0898
US TREASURY	0.625	20300515	0.0899
US TREASURY	6.250	20300515	0.0090
US TREASURY	3.750	20300531	0.0434
US TREASURY	4.000	20300531	0.0899
US TREASURY	3.750	20300630	0.0440
US TREASURY	3.875	20300630	0.0909
US TREASURY	3.875	20300731	0.0906
US TREASURY	4.000	20300731	0.0439
US TREASURY	0.625	20300815	0.1165
US TREASURY	3.625	20300831	0.0893
US TREASURY	4.125	20300831	0.0469
US TREASURY	3.625	20300930	0.0885
US TREASURY	4.625	20300930	0.0486
US TREASURY	3.625	20301031	0.0886
US TREASURY	4.875	20301031	0.0496
US TREASURY	0.875	20301115	0.1219
US TREASURY	3.500	20301130	0.0879
US TREASURY	4.375	20301130	0.0507
US TREASURY	3.625	20301231	0.0897
US TREASURY	3.750	20301231	0.0508
US TREASURY	3.750	20310131	0.0899
US TREASURY	4.000	20310131	0.0512
US TREASURY	1.125	20310215	0.1188
US TREASURY	5.375	20310215	0.0111
US TREASURY	3.500	20310228	0.0886
US TREASURY	4.250	20310228	0.0515
US TREASURY	3.875	20310331	0.0898

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.125	20310331	0.0549
US TREASURY	3.875	20310430	0.0895
US TREASURY	4.625	20310430	0.0579
US TREASURY	1.625	20310515	0.1185
US TREASURY	4.625	20310531	0.0574
US TREASURY	4.250	20310630	0.0579
US TREASURY	4.125	20310731	0.0568
US TREASURY	1.250	20310815	0.1269
US TREASURY	3.750	20310831	0.0561
US TREASURY	3.625	20310930	0.0556
US TREASURY	4.125	20311031	0.0567
US TREASURY	1.375	20311115	0.1236
US TREASURY	4.125	20311130	0.0565
US TREASURY	4.500	20311231	0.0584
US TREASURY	4.375	20320131	0.0580
US TREASURY	1.875	20320215	0.1194
US TREASURY	4.125	20320229	0.0571
US TREASURY	4.125	20320331	0.0569
US TREASURY	4.000	20320430	0.0563
US TREASURY	2.875	20320515	0.1217
US TREASURY	4.125	20320531	0.0564
US TREASURY	4.000	20320630	0.0570
US TREASURY	4.000	20320731	0.0567
US TREASURY	2.750	20320815	0.1164
US TREASURY	3.875	20320831	0.0561
US TREASURY	3.875	20320930	0.0559
US TREASURY	3.750	20321031	0.0553
US TREASURY	4.125	20321115	0.1269
US TREASURY	3.750	20321130	0.0551
US TREASURY	3.875	20321231	0.0564
US TREASURY	4.000	20330131	0.0566
US TREASURY	3.500	20330215	0.1231
US TREASURY	3.750	20330228	0.0555
US TREASURY	4.250	20330331	0.0570
US TREASURY	4.125	20330430	0.0564
US TREASURY	3.375	20330515	0.1206
US TREASURY	3.875	20330815	0.1370
US TREASURY	4.500	20331115	0.1489
US TREASURY	4.000	20340215	0.1523
US TREASURY	4.375	20340515	0.1552
US TREASURY	3.875	20340815	0.1511
US TREASURY	4.250	20341115	0.1536

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.625	20350215	0.1592
US TREASURY	4.250	20350515	0.1533
US TREASURY	4.250	20350815	0.1547
US TREASURY	4.000	20351115	0.1499
US TREASURY	4.125	20360215	0.1528
US TREASURY	4.500	20360215	0.0110
US TREASURY	4.375	20360515	0.0540
US TREASURY	5.000	20370515	0.0087
US TREASURY	4.375	20380215	0.0087
US TREASURY	4.500	20380515	0.0099
US TREASURY	3.500	20390215	0.0091
US TREASURY	4.250	20390515	0.0145
US TREASURY	4.500	20390815	0.0160
US TREASURY	4.375	20391115	0.0167
US TREASURY	4.625	20400215	0.0174
US TREASURY	1.125	20400515	0.0286
US TREASURY	4.375	20400515	0.0162
US TREASURY	1.125	20400815	0.0388
US TREASURY	3.875	20400815	0.0154
US TREASURY	1.375	20401115	0.0437
US TREASURY	4.250	20401115	0.0157
US TREASURY	1.875	20410215	0.0539
US TREASURY	4.750	20410215	0.0178
US TREASURY	2.250	20410515	0.0435
US TREASURY	4.375	20410515	0.0155
US TREASURY	1.750	20410815	0.0606
US TREASURY	3.750	20410815	0.0147
US TREASURY	2.000	20411115	0.0556
US TREASURY	3.125	20411115	0.0140
US TREASURY	2.375	20420215	0.0453
US TREASURY	3.125	20420215	0.0149
US TREASURY	3.000	20420515	0.0135
US TREASURY	3.250	20420515	0.0420
US TREASURY	2.750	20420815	0.0150
US TREASURY	3.375	20420815	0.0419
US TREASURY	2.750	20421115	0.0217
US TREASURY	4.000	20421115	0.0452
US TREASURY	3.125	20430215	0.0198
US TREASURY	3.875	20430215	0.0432
US TREASURY	2.875	20430515	0.0296
US TREASURY	3.875	20430515	0.0435
US TREASURY	3.625	20430815	0.0240

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.375	20430815	0.0514
US TREASURY	3.750	20431115	0.0246
US TREASURY	4.750	20431115	0.0531
US TREASURY	3.625	20440215	0.0257
US TREASURY	4.500	20440215	0.0520
US TREASURY	3.375	20440515	0.0229
US TREASURY	4.625	20440515	0.0522
US TREASURY	3.125	20440815	0.0285
US TREASURY	4.125	20440815	0.0494
US TREASURY	3.000	20441115	0.0236
US TREASURY	4.625	20441115	0.0520
US TREASURY	2.500	20450215	0.0296
US TREASURY	4.750	20450215	0.0534
US TREASURY	3.000	20450515	0.0145
US TREASURY	5.000	20450515	0.0545
US TREASURY	2.875	20450815	0.0190
US TREASURY	4.875	20450815	0.0542
US TREASURY	3.000	20451115	0.0122
US TREASURY	4.625	20451115	0.0519
US TREASURY	2.500	20460215	0.0213
US TREASURY	4.625	20460215	0.0524
US TREASURY	2.500	20460515	0.0212
US TREASURY	2.250	20460815	0.0271
US TREASURY	2.875	20461115	0.0113
US TREASURY	3.000	20470215	0.0217
US TREASURY	3.000	20470515	0.0183
US TREASURY	2.750	20470815	0.0279
US TREASURY	2.750	20471115	0.0278
US TREASURY	3.000	20480215	0.0348
US TREASURY	3.125	20480515	0.0375
US TREASURY	3.000	20480815	0.0414
US TREASURY	3.375	20481115	0.0434
US TREASURY	3.000	20490215	0.0436
US TREASURY	2.875	20490515	0.0403
US TREASURY	2.250	20490815	0.0349
US TREASURY	2.375	20491115	0.0328
US TREASURY	2.000	20500215	0.0381
US TREASURY	1.250	20500515	0.0363
US TREASURY	1.375	20500815	0.0424
US TREASURY	1.625	20501115	0.0442
US TREASURY	1.875	20510215	0.0529
US TREASURY	2.375	20510515	0.0592

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.000	20510815	0.0542
US TREASURY	1.875	20511115	0.0484
US TREASURY	2.250	20520215	0.0489
US TREASURY	2.875	20520515	0.0526
US TREASURY	3.000	20520815	0.0520
US TREASURY	4.000	20521115	0.0625
US TREASURY	3.625	20530215	0.0587
US TREASURY	3.625	20530515	0.0582
US TREASURY	4.125	20530815	0.0713
US TREASURY	4.750	20531115	0.0819
US TREASURY	4.250	20540215	0.0799
US TREASURY	4.625	20540515	0.0840
US TREASURY	4.250	20540815	0.0799
US TREASURY	4.500	20541115	0.0823
US TREASURY	4.625	20550215	0.0851
US TREASURY	4.750	20550515	0.0858
US TREASURY	4.750	20550815	0.0869
US TREASURY	4.625	20551115	0.0841
US TREASURY	4.750	20560215	0.0870
US TREASURY	5.000	20560515	0.0324

Sources: LSEG

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