

FTSE Advanced Climate World Government Bond Index

INDEX CONSTITUENTS

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	3.250	20250421	0.0237
AUSTRALIA GOVT BND	0.250	20251121	0.0210
AUSTRALIA GOVT BND	4.250	20260421	0.0228
AUSTRALIA GOVT BND	0.500	20260921	0.0265
AUSTRALIA GOVT BND	4.750	20270421	0.0257
AUSTRALIA GOVT BND	2.750	20271121	0.0203
AUSTRALIA GOVT BND	2.250	20280521	0.0181
AUSTRALIA GOVT BND	2.750	20281121	0.0166
AUSTRALIA GOVT BND	3.250	20290421	0.0230
AUSTRALIA GOVT BND	2.750	20291121	0.0203
AUSTRALIA GOVT BND	2.500	20300521	0.0244
AUSTRALIA GOVT BND	1.000	20301221	0.0198
AUSTRALIA GOVT BND	1.500	20310621	0.0232
AUSTRALIA GOVT BND	1.000	20311121	0.0281
AUSTRALIA GOVT BND	1.250	20320521	0.0272
AUSTRALIA GOVT BND	1.750	20321121	0.0252
AUSTRALIA GOVT BND	4.500	20330421	0.0288
AUSTRALIA GOVT BND	3.000	20331121	0.0240
AUSTRALIA GOVT BND	3.750	20340521	0.0224
AUSTRALIA GOVT BND	3.500	20341221	0.0198
AUSTRALIA GOVT BND	2.750	20350621	0.0160
AUSTRALIA GOVT BND	3.750	20370421	0.0150
AUSTRALIA GOVT BND	3.250	20390621	0.0103
AUSTRALIA GOVT BND	2.750	20410521	0.0131
AUSTRALIA GOVT BND	3.000	20470321	0.0126
AUSTRALIA GOVT BND	1.750	20510621	0.0128
AUSTRALIA GOVT BND	4.750	20540621	0.0095
AUSTRIA GOVT BUND	0.000	20250420	0.0400
AUSTRIA GOVT BUND	1.200	20251020	0.0586
AUSTRIA GOVT BUND	4.850	20260315	0.0491
AUSTRIA GOVT BUND	2.000	20260715	0.0222
AUSTRIA GOVT BUND	0.750	20261020	0.0678
AUSTRIA GOVT BUND	0.500	20270420	0.0625
AUSTRIA GOVT BUND	6.250	20270715	0.0498
AUSTRIA GOVT BUND	0.750	20280220	0.0546
AUSTRIA GOVT BUND	0.000	20281020	0.0462
AUSTRIA GOVT BUND	0.500	20290220	0.0577
AUSTRIA GOVT BUND	2.900	20290523	0.0202
AUSTRIA GOVT BUND	0.000	20300220	0.0542
AUSTRIA GOVT BUND	3.450	20301020	0.0284
AUSTRIA GOVT BUND	0.000	20310220	0.0585
AUSTRIA GOVT BUND	0.900	20320220	0.0509

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April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.900	20330220	0.0761
AUSTRIA GOVT BUND	2.900	20340220	0.0296
AUSTRIA GOVT BUND	2.400	20340523	0.0418
AUSTRIA GOVT BUND	0.250	20361020	0.0271
AUSTRIA GOVT BUND	4.150	20370315	0.0784
AUSTRIA GOVT BUND	0.000	20401020	0.0173
AUSTRIA GOVT BUND	3.150	20440620	0.0406
AUSTRIA GOVT BUND	1.500	20470220	0.0352
AUSTRIA GOVT BUND	1.850	20490523	0.0240
AUSTRIA GOVT BUND	0.750	20510320	0.0258
AUSTRIA GOVT BUND	3.150	20531020	0.0211
AUSTRIA GOVT BUND	3.800	20620126	0.0234
AUSTRIA GOVT BUND	0.700	20710420	0.0088
AUSTRIA GOVT BUND	1.500	20861102	0.0075
AUSTRIA GOVT BUND	2.100	21170920	0.0216
AUSTRIA GOVT BUND	0.850	21200630	0.0110
BELGIUM GOVT OLO #100	2.850	20341022	0.0047
BELGIUM GOVT OLO #101	3.500	20550622	0.0032
BELGIUM GOVT OLO #31	5.500	20280328	0.0118
BELGIUM GOVT OLO #44	5.000	20350328	0.0125
BELGIUM GOVT OLO #60	4.250	20410328	0.0103
BELGIUM GOVT OLO #64	4.500	20260328	0.0063
BELGIUM GOVT OLO #66	4.000	20320328	0.0053
BELGIUM GOVT OLO #71	3.750	20450622	0.0057
BELGIUM GOVT OLO #73	3.000	20340622	0.0052
BELGIUM GOVT OLO #74	0.800	20250622	0.0114
BELGIUM GOVT OLO #75	1.000	20310622	0.0083
BELGIUM GOVT OLO #76	1.900	20380622	0.0041
BELGIUM GOVT OLO #77	1.000	20260622	0.0084
BELGIUM GOVT OLO #78	1.600	20470622	0.0042
BELGIUM GOVT OLO #80	2.150	20660622	0.0035
BELGIUM GOVT OLO #81	0.800	20270622	0.0083
BELGIUM GOVT OLO #83	2.250	20570622	0.0030
BELGIUM GOVT OLO #84	1.450	20370622	0.0031
BELGIUM GOVT OLO #85	0.800	20280622	0.0084
BELGIUM GOVT OLO #86	1.250	20330422	0.0053
BELGIUM GOVT OLO #87	0.900	20290622	0.0091
BELGIUM GOVT OLO #88	1.700	20500622	0.0042
BELGIUM GOVT OLO #89	0.100	20300622	0.0063
BELGIUM GOVT OLO #90	0.400	20400622	0.0030
BELGIUM GOVT OLO #91	0.000	20271022	0.0052
BELGIUM GOVT OLO #92	0.000	20311022	0.0059

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April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
BELGIUM GOVT OLO #93	0.650	20710622	0.0015
BELGIUM GOVT OLO #94	0.350	20320622	0.0070
BELGIUM GOVT OLO #95	1.400	20530622	0.0036
BELGIUM GOVT OLO #96	2.750	20390422	0.0034
BELGIUM GOVT OLO #97	3.000	20330622	0.0097
BELGIUM GOVT OLO #98	3.300	20540622	0.0057
BELGIUM GOVT OLO #99	3.450	20430622	0.0023
CANADA GOVT BND	1.500	20250401	0.0033
CANADA GOVT BND	3.750	20250501	0.0044
CANADA GOVT BND	2.250	20250601	0.0032
CANADA GOVT BND	3.500	20250801	0.0054
CANADA GOVT BND	3.000	20251001	0.0029
CANADA GOVT BND	4.500	20251101	0.0058
CANADA GOVT BND	4.500	20260201	0.0067
CANADA GOVT BND	0.250	20260301	0.0048
CANADA GOVT BND	3.000	20260401	0.0029
CANADA GOVT BND	4.000	20260501	0.0056
CANADA GOVT BND	1.500	20260601	0.0022
CANADA GOVT BND	1.000	20260901	0.0047
CANADA GOVT BND	1.250	20270301	0.0044
CANADA GOVT BND	1.000	20270601	0.0022
CANADA GOVT BND	2.750	20270901	0.0045
CANADA GOVT BND	3.500	20280301	0.0043
CANADA GOVT BND	2.000	20280601	0.0019
CANADA GOVT BND	3.250	20280901	0.0057
CANADA GOVT BND	4.000	20290301	0.0080
CANADA GOVT BND	2.250	20290601	0.0016
CANADA GOVT BND	5.750	20290601	0.0025
CANADA GOVT BND	1.250	20300601	0.0082
CANADA GOVT BND	0.500	20301201	0.0067
CANADA GOVT BND	1.500	20310601	0.0093
CANADA GOVT BND	1.500	20311201	0.0078
CANADA GOVT BND	2.000	20320601	0.0062
CANADA GOVT BND	2.500	20321201	0.0057
CANADA GOVT BND	2.750	20330601	0.0052
CANADA GOVT BND	5.750	20330601	0.0029
CANADA GOVT BND	3.250	20331201	0.0060
CANADA GOVT BND	3.000	20340601	0.0039
CANADA GOVT BND	5.000	20370601	0.0017
CANADA GOVT BND	4.000	20410601	0.0025
CANADA GOVT BND	3.500	20451201	0.0030
CANADA GOVT BND	2.750	20481201	0.0028

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Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	2.000	20511201	0.0088
CANADA GOVT BND	1.750	20531201	0.0063
CANADA GOVT BND	2.750	20551201	0.0043
CANADA GOVT BND	2.750	20641201	0.0017
CANADA GOVT DEB	2.250	20291201	0.0014
CANADA GOVT DEB	3.500	20340301	0.0012
CANADA GOVT NT	0.500	20250901	0.0076
CHINA GOVT BND	1.990	20250409	0.0253
CHINA GOVT BND	2.240	20250525	0.0155
CHINA GOVT BND	3.610	20250607	0.0097
CHINA GOVT BND	2.000	20250615	0.0215
CHINA GOVT BND	2.180	20250825	0.0182
CHINA GOVT BND	3.600	20250906	0.0094
CHINA GOVT BND	2.220	20250925	0.0270
CHINA GOVT BND	2.990	20251015	0.0081
CHINA GOVT BND	3.020	20251022	0.0261
CHINA GOVT BND	2.280	20251125	0.0162
CHINA GOVT BND	3.220	20251206	0.0161
CHINA GOVT BND	2.330	20251215	0.0239
CHINA GOVT BND	2.460	20260215	0.0201
CHINA GOVT BND	3.030	20260311	0.0217
CHINA GOVT BND	1.990	20260315	0.0081
CHINA GOVT BND	2.900	20260505	0.0085
CHINA GOVT BND	2.300	20260515	0.0204
CHINA GOVT BND	3.250	20260606	0.0222
CHINA GOVT BND	2.740	20260804	0.0079
CHINA GOVT BND	2.690	20260812	0.0241
CHINA GOVT BND	2.180	20260815	0.0234
CHINA GOVT BND	2.390	20261115	0.0253
CHINA GOVT BND	3.120	20261205	0.0195
CHINA GOVT BND	2.370	20270120	0.0159
CHINA GOVT BND	2.040	20270225	0.0155
CHINA GOVT BND	2.480	20270415	0.0142
CHINA GOVT BND	3.520	20270504	0.0087
CHINA GOVT BND	2.850	20270604	0.0262
CHINA GOVT BND	2.500	20270725	0.0197
CHINA GOVT BND	3.590	20270803	0.0089
CHINA GOVT BND	2.440	20271015	0.0149
CHINA GOVT BND	3.280	20271203	0.0252
CHINA GOVT BND	2.640	20280115	0.0185
CHINA GOVT BND	2.620	20280415	0.0201
CHINA GOVT BND	3.010	20280513	0.0232

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	3.690	20280517	0.0100
CHINA GOVT BND	2.400	20280715	0.0220
CHINA GOVT BND	3.540	20280816	0.0100
CHINA GOVT BND	2.480	20280925	0.0089
CHINA GOVT BND	2.910	20281014	0.0222
CHINA GOVT BND	2.550	20281015	0.0267
CHINA GOVT BND	3.250	20281122	0.0145
CHINA GOVT BND	2.370	20290115	0.0232
CHINA GOVT BND	2.800	20290324	0.0164
CHINA GOVT BND	3.290	20290523	0.0224
CHINA GOVT BND	2.750	20290615	0.0174
CHINA GOVT BND	2.620	20290925	0.0169
CHINA GOVT BND	3.130	20291121	0.0194
CHINA GOVT BND	2.790	20291215	0.0181
CHINA GOVT BND	2.800	20300325	0.0198
CHINA GOVT BND	2.680	20300521	0.0262
CHINA GOVT BND	2.620	20300625	0.0216
CHINA GOVT BND	2.600	20300915	0.0252
CHINA GOVT BND	3.270	20301119	0.0276
CHINA GOVT BND	2.540	20301225	0.0228
CHINA GOVT BND	2.280	20310325	0.0072
CHINA GOVT BND	3.020	20310527	0.0253
CHINA GOVT BND	2.890	20311118	0.0145
CHINA GOVT BND	2.750	20320217	0.0169
CHINA GOVT BND	2.760	20320515	0.0155
CHINA GOVT BND	2.690	20320815	0.0182
CHINA GOVT BND	2.600	20320901	0.0153
CHINA GOVT BND	2.800	20321115	0.0166
CHINA GOVT BND	2.880	20330225	0.0187
CHINA GOVT BND	2.670	20330525	0.0196
CHINA GOVT BND	2.520	20330825	0.0246
CHINA GOVT BND	2.670	20331125	0.0261
CHINA GOVT BND	2.350	20340225	0.0166
CHINA GOVT BND	4.080	20481022	0.0193
CHINA GOVT BND	3.860	20490722	0.0206
CHINA GOVT BND	3.390	20500316	0.0226
CHINA GOVT BND	3.810	20500914	0.0258
CHINA GOVT BND	3.720	20510412	0.0149
CHINA GOVT BND	3.530	20511018	0.0123
CHINA GOVT BND	3.320	20520415	0.0130
CHINA GOVT BND	3.120	20521025	0.0108
CHINA GOVT BND	3.190	20530415	0.0120

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	3.000	20531015	0.0130
DENMARK GOVT	1.750	20251115	0.0950
DENMARK GOVT	0.500	20271115	0.0779
DENMARK GOVT	0.500	20291115	0.0660
DENMARK GOVT	0.000	20311115	0.0720
DENMARK GOVT	2.250	20331115	0.0628
DENMARK GOVT	4.500	20391115	0.1794
DENMARK GOVT	0.250	20521115	0.0469
FINLAND GOVT BND	4.000	20250704	0.0215
FINLAND GOVT BND	0.875	20250915	0.0163
FINLAND GOVT BND	0.500	20260415	0.0216
FINLAND GOVT BND	0.000	20260915	0.0122
FINLAND GOVT BND	1.375	20270415	0.0138
FINLAND GOVT BND	0.500	20270915	0.0206
FINLAND GOVT BND	2.750	20280704	0.0177
FINLAND GOVT BND	0.500	20280915	0.0228
FINLAND GOVT BND	2.875	20290415	0.0144
FINLAND GOVT BND	0.500	20290915	0.0196
FINLAND GOVT BND	0.000	20300915	0.0164
FINLAND GOVT BND	0.750	20310415	0.0142
FINLAND GOVT BND	0.125	20310915	0.0175
FINLAND GOVT BND	1.500	20320915	0.0179
FINLAND GOVT BND	3.000	20330915	0.0268
FINLAND GOVT BND	1.125	20340415	0.0139
FINLAND GOVT BND	0.125	20360415	0.0122
FINLAND GOVT BND	2.750	20380415	0.0129
FINLAND GOVT BND	0.250	20400915	0.0085
FINLAND GOVT BND	2.625	20420704	0.0174
FINLAND GOVT BND	0.500	20430415	0.0099
FINLAND GOVT BND	1.375	20470415	0.0147
FINLAND GOVT BND	0.125	20520415	0.0074
FINLAND GOVT BND	2.950	20550415	0.0098
FRANCE GOVT OAT	0.500	20250525	0.2958
FRANCE GOVT OAT	6.000	20251025	0.2327
FRANCE GOVT OAT	1.000	20251125	0.2661
FRANCE GOVT OAT	0.000	20260225	0.3135
FRANCE GOVT OAT	3.500	20260425	0.3355
FRANCE GOVT OAT	0.500	20260525	0.3549
FRANCE GOVT OAT	2.500	20260924	0.3480
FRANCE GOVT OAT	0.250	20261125	0.2691
FRANCE GOVT OAT	0.000	20270225	0.2783
FRANCE GOVT OAT	1.000	20270525	0.2889

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April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	2.500	20270924	0.1137
FRANCE GOVT OAT	2.750	20271025	0.4278
FRANCE GOVT OAT	0.750	20280225	0.3353
FRANCE GOVT OAT	0.750	20280525	0.4288
FRANCE GOVT OAT	0.750	20281125	0.3961
FRANCE GOVT OAT	2.750	20290225	0.3440
FRANCE GOVT OAT	5.500	20290425	0.3406
FRANCE GOVT OAT	0.500	20290525	0.3858
FRANCE GOVT OAT	0.000	20291125	0.2985
FRANCE GOVT OAT	2.500	20300525	0.4602
FRANCE GOVT OAT	0.000	20301125	0.3501
FRANCE GOVT OAT	1.500	20310525	0.4403
FRANCE GOVT OAT	0.000	20311125	0.3352
FRANCE GOVT OAT	0.000	20320525	0.2175
FRANCE GOVT OAT	5.750	20321025	0.3195
FRANCE GOVT OAT	2.000	20321125	0.3214
FRANCE GOVT OAT	3.000	20330525	0.2868
FRANCE GOVT OAT	3.500	20331125	0.2728
FRANCE GOVT OAT	1.250	20340525	0.3151
FRANCE GOVT OAT	4.750	20350425	0.2572
FRANCE GOVT OAT	1.250	20360525	0.2873
FRANCE GOVT OAT	1.250	20380525	0.1458
FRANCE GOVT OAT	4.000	20381025	0.2180
FRANCE GOVT OAT	1.750	20390625	0.2052
FRANCE GOVT OAT	0.500	20400525	0.1378
FRANCE GOVT OAT	4.500	20410425	0.3427
FRANCE GOVT OAT	2.500	20430525	0.1040
FRANCE GOVT OAT	0.500	20440625	0.0993
FRANCE GOVT OAT	3.250	20450525	0.2388
FRANCE GOVT OAT	2.000	20480525	0.1817
FRANCE GOVT OAT	3.000	20490625	0.0575
FRANCE GOVT OAT	1.500	20500525	0.1719
FRANCE GOVT OAT	0.750	20520525	0.1359
FRANCE GOVT OAT	0.750	20530525	0.1232
FRANCE GOVT OAT	3.000	20540525	0.1835
FRANCE GOVT OAT	4.000	20550425	0.1719
FRANCE GOVT OAT	3.250	20550525	0.0590
FRANCE GOVT OAT	4.000	20600425	0.1736
FRANCE GOVT OAT	1.750	20660525	0.0853
FRANCE GOVT OAT	0.500	20720525	0.0381
GERMANY GOVT BOBL	0.000	20250411	0.1868
GERMANY GOVT BOBL	0.000	20251010	0.2209

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April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BOBL	0.000	20251010	0.0602
GERMANY GOVT BOBL	0.000	20260410	0.2226
GERMANY GOVT BOBL	0.000	20261009	0.1889
GERMANY GOVT BOBL	0.000	20270416	0.1714
GERMANY GOVT BOBL	1.300	20271015	0.2440
GERMANY GOVT BOBL	1.300	20271015	0.0733
GERMANY GOVT BOBL	2.200	20280413	0.2140
GERMANY GOVT BOBL	2.400	20281019	0.2530
GERMANY GOVT BOBL	2.100	20290412	0.1002
GERMANY GOVT BUND	1.000	20250815	0.2507
GERMANY GOVT BUND	0.500	20260215	0.2698
GERMANY GOVT BUND	0.000	20260815	0.2566
GERMANY GOVT BUND	0.250	20270215	0.2402
GERMANY GOVT BUND	6.500	20270704	0.1350
GERMANY GOVT BUND	0.500	20270815	0.2569
GERMANY GOVT BUND	0.000	20271115	0.1695
GERMANY GOVT BUND	5.625	20280104	0.1607
GERMANY GOVT BUND	0.500	20280215	0.2231
GERMANY GOVT BUND	4.750	20280704	0.1304
GERMANY GOVT BUND	0.250	20280815	0.2194
GERMANY GOVT BUND	0.000	20281115	0.2042
GERMANY GOVT BUND	0.250	20290215	0.2249
GERMANY GOVT BUND	0.000	20290815	0.2198
GERMANY GOVT BUND	2.100	20291115	0.2179
GERMANY GOVT BUND	6.250	20300104	0.1208
GERMANY GOVT BUND	0.000	20300215	0.2065
GERMANY GOVT BUND	0.000	20300815	0.2446
GERMANY GOVT BUND	0.000	20300815	0.0694
GERMANY GOVT BUND	2.400	20301115	0.1376
GERMANY GOVT BUND	5.500	20310104	0.2189
GERMANY GOVT BUND	0.000	20310215	0.2022
GERMANY GOVT BUND	0.000	20310815	0.2287
GERMANY GOVT BUND	0.000	20310815	0.0643
GERMANY GOVT BUND	0.000	20320215	0.2189
GERMANY GOVT BUND	1.700	20320815	0.2281
GERMANY GOVT BUND	2.300	20330215	0.3233
GERMANY GOVT BUND	2.300	20330215	0.0528
GERMANY GOVT BUND	2.600	20330815	0.2678
GERMANY GOVT BUND	2.200	20340215	0.1548
GERMANY GOVT BUND	4.750	20340704	0.2582
GERMANY GOVT BUND	0.000	20350515	0.1542
GERMANY GOVT BUND	0.000	20360515	0.1627

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	4.000	20370104	0.2807
GERMANY GOVT BUND	1.000	20380515	0.1672
GERMANY GOVT BUND	4.250	20390704	0.2033
GERMANY GOVT BUND	4.750	20400704	0.2417
GERMANY GOVT BUND	3.250	20420704	0.1908
GERMANY GOVT BUND	2.500	20440704	0.2700
GERMANY GOVT BUND	2.500	20460815	0.2764
GERMANY GOVT BUND	1.250	20480815	0.2488
GERMANY GOVT BUND	0.000	20500815	0.1770
GERMANY GOVT BUND	0.000	20500815	0.0495
GERMANY GOVT BUND	0.000	20520815	0.1348
GERMANY GOVT BUND	1.800	20530815	0.2062
GERMANY GOVT BUND	1.800	20530815	0.0479
GERMANY GOVT BUND	2.500	20540815	0.0979
GERMANY GOVT SCHATZE	2.800	20250612	0.1500
GERMANY GOVT SCHATZE	3.100	20250918	0.1459
GERMANY GOVT SCHATZE	3.100	20251212	0.1621
GERMANY GOVT SCHATZE	2.500	20260319	0.1215
IRELAND GOVT BND	1.000	20260515	0.0150
IRELAND GOVT BND	0.200	20270515	0.0095
IRELAND GOVT BND	0.900	20280515	0.0106
IRELAND GOVT BND	1.100	20290515	0.0127
IRELAND GOVT BND	2.400	20300515	0.0126
IRELAND GOVT BND	0.200	20301018	0.0092
IRELAND GOVT BND	1.350	20310318	0.0084
IRELAND GOVT BND	0.000	20311018	0.0100
IRELAND GOVT BND	0.350	20321018	0.0057
IRELAND GOVT BND	1.300	20330515	0.0064
IRELAND GOVT BND	2.600	20341018	0.0046
IRELAND GOVT BND	0.400	20350515	0.0055
IRELAND GOVT BND	1.700	20370515	0.0090
IRELAND GOVT BND	0.550	20410422	0.0038
IRELAND GOVT BND	3.000	20431018	0.0054
IRELAND GOVT BND	2.000	20450218	0.0125
IRELAND GOVT BND	1.500	20500515	0.0090
ISRAEL GOVT BND	0.500	20250430	0.0277
ISRAEL GOVT BND	1.750	20250831	0.0284
ISRAEL GOVT BND	0.500	20260227	0.0325
ISRAEL GOVT BND	6.250	20261030	0.0197
ISRAEL GOVT BND	2.000	20270331	0.0298
ISRAEL GOVT BND	2.250	20280928	0.0331
ISRAEL GOVT BND	3.750	20290228	0.0236

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ISRAEL GOVT BND	1.000	20300331	0.0385
ISRAEL GOVT BND	1.300	20320430	0.0293
ISRAEL GOVT BND	4.000	20350330	0.0074
ISRAEL GOVT BND	1.500	20370531	0.0253
ISRAEL GOVT BND	5.500	20420131	0.0260
ISRAEL GOVT BND	3.750	20470331	0.0263
ISRAEL GOVT BND	2.800	20521129	0.0124
ITALY GOVT BND	1.450	20250515	0.1338
ITALY GOVT BND	1.500	20250601	0.1741
ITALY GOVT BND	1.850	20250701	0.1426
ITALY GOVT BND	1.200	20250815	0.1230
ITALY GOVT BND	3.600	20250929	0.1287
ITALY GOVT BND	2.500	20251115	0.1598
ITALY GOVT BND	2.000	20251201	0.1669
ITALY GOVT BND	3.500	20260115	0.1450
ITALY GOVT BND	3.200	20260128	0.0659
ITALY GOVT BND	0.500	20260201	0.1542
ITALY GOVT BND	4.500	20260301	0.1995
ITALY GOVT BND	0.000	20260401	0.1616
ITALY GOVT BND	3.800	20260415	0.1350
ITALY GOVT BND	1.600	20260601	0.1826
ITALY GOVT BND	2.100	20260715	0.1445
ITALY GOVT BND	0.000	20260801	0.1429
ITALY GOVT BND	3.850	20260915	0.1546
ITALY GOVT BND	7.250	20261101	0.1163
ITALY GOVT BND	1.250	20261201	0.1616
ITALY GOVT BND	0.850	20270115	0.1547
ITALY GOVT BND	2.950	20270215	0.0967
ITALY GOVT BND	1.100	20270401	0.1123
ITALY GOVT BND	2.200	20270601	0.1613
ITALY GOVT BND	2.050	20270801	0.1542
ITALY GOVT BND	0.950	20270915	0.1659
ITALY GOVT BND	6.500	20271101	0.2624
ITALY GOVT BND	2.650	20271201	0.1464
ITALY GOVT BND	2.000	20280201	0.1921
ITALY GOVT BND	0.250	20280315	0.1429
ITALY GOVT BND	3.400	20280401	0.1556
ITALY GOVT BND	0.500	20280715	0.1225
ITALY GOVT BND	3.800	20280801	0.1504
ITALY GOVT BND	4.750	20280901	0.2353
ITALY GOVT BND	2.800	20281201	0.1842
ITALY GOVT BND	4.100	20290201	0.1370

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	0.450	20290215	0.1176
ITALY GOVT BND	2.800	20290615	0.1294
ITALY GOVT BND	3.350	20290701	0.0313
ITALY GOVT BND	3.000	20290801	0.1893
ITALY GOVT BND	5.250	20291101	0.2873
ITALY GOVT BND	3.850	20291215	0.1622
ITALY GOVT BND	3.500	20300301	0.2459
ITALY GOVT BND	1.350	20300401	0.1702
ITALY GOVT BND	3.700	20300615	0.1395
ITALY GOVT BND	0.950	20300801	0.1358
ITALY GOVT BND	4.000	20301115	0.1390
ITALY GOVT BND	1.650	20301201	0.1732
ITALY GOVT BND	3.500	20310215	0.1089
ITALY GOVT BND	0.900	20310401	0.1727
ITALY GOVT BND	6.000	20310501	0.3187
ITALY GOVT BND	0.600	20310801	0.1451
ITALY GOVT BND	4.000	20311030	0.0985
ITALY GOVT BND	0.950	20311201	0.1426
ITALY GOVT BND	1.650	20320301	0.2001
ITALY GOVT BND	0.950	20320601	0.1426
ITALY GOVT BND	2.500	20321201	0.1476
ITALY GOVT BND	5.750	20330201	0.2652
ITALY GOVT BND	4.400	20330501	0.1918
ITALY GOVT BND	2.450	20330901	0.1501
ITALY GOVT BND	4.350	20331101	0.1983
ITALY GOVT BND	4.200	20340301	0.1757
ITALY GOVT BND	3.850	20340701	0.0407
ITALY GOVT BND	5.000	20340801	0.2568
ITALY GOVT BND	3.350	20350301	0.1431
ITALY GOVT BND	4.000	20350430	0.1030
ITALY GOVT BND	1.450	20360301	0.0996
ITALY GOVT BND	2.250	20360901	0.1210
ITALY GOVT BND	4.000	20370201	0.2717
ITALY GOVT BND	0.950	20370301	0.1033
ITALY GOVT BND	3.250	20380301	0.1025
ITALY GOVT BND	2.950	20380901	0.1113
ITALY GOVT BND	5.000	20390801	0.2479
ITALY GOVT BND	4.150	20391001	0.0859
ITALY GOVT BND	3.100	20400301	0.1061
ITALY GOVT BND	5.000	20400901	0.2169
ITALY GOVT BND	1.800	20410301	0.1070
ITALY GOVT BND	4.450	20430901	0.0983

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	4.750	20440901	0.1768
ITALY GOVT BND	1.500	20450430	0.0731
ITALY GOVT BND	3.250	20460901	0.1313
ITALY GOVT BND	2.700	20470301	0.1247
ITALY GOVT BND	3.450	20480301	0.1385
ITALY GOVT BND	3.850	20490901	0.1248
ITALY GOVT BND	2.450	20500901	0.1037
ITALY GOVT BND	1.700	20510901	0.0899
ITALY GOVT BND	2.150	20520901	0.0515
ITALY GOVT BND	4.500	20531001	0.1292
ITALY GOVT BND	2.800	20670301	0.0605
ITALY GOVT BND	2.150	20720301	0.0359
JGB #1 40YRS BND	2.400	20480320	0.0261
JGB #10 40YRS BND	0.900	20570320	0.0559
JGB #100 20YRS BND	2.200	20280320	0.0529
JGB #101 20YRS BND	2.400	20280320	0.0245
JGB #102 20YRS BND	2.400	20280620	0.0367
JGB #103 20YRS BND	2.300	20280620	0.0254
JGB #104 20YRS BND	2.100	20280620	0.0221
JGB #105 20YRS BND	2.100	20280920	0.0390
JGB #106 20YRS BND	2.200	20280920	0.0211
JGB #107 20YRS BND	2.100	20281220	0.0252
JGB #108 20YRS BND	1.900	20281220	0.0330
JGB #109 20YRS BND	1.900	20290320	0.0322
JGB #11 30YRS BND	1.700	20330620	0.0185
JGB #11 40YRS BND	0.800	20580320	0.0517
JGB #110 20YRS BND	2.100	20290320	0.0439
JGB #111 20YRS BND	2.200	20290620	0.0278
JGB #112 20YRS BND	2.100	20290620	0.0477
JGB #113 20YRS BND	2.100	20290920	0.0427
JGB #114 20YRS BND	2.100	20291220	0.0336
JGB #115 20YRS BND	2.200	20291220	0.0223
JGB #116 20YRS BND	2.200	20300320	0.0310
JGB #117 20YRS BND	2.100	20300320	0.0484
JGB #118 20YRS BND	2.000	20300620	0.0307
JGB #119 20YRS BND	1.800	20300620	0.0243
JGB #12 30YRS BND	2.100	20330920	0.0157
JGB #12 40YRS BND	0.500	20590320	0.0553
JGB #120 20YRS BND	1.600	20300620	0.0294
JGB #121 20YRS BND	1.900	20300920	0.0389
JGB #122 20YRS BND	1.800	20300920	0.0223
JGB #123 20YRS BND	2.100	20301220	0.0690

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #124 20YRS BND	2.000	20301220	0.0294
JGB #125 20YRS BND	2.200	20310320	0.0409
JGB #126 20YRS BND	2.000	20310320	0.0324
JGB #127 20YRS BND	1.900	20310320	0.0263
JGB #128 20YRS BND	1.900	20310620	0.0486
JGB #129 20YRS BND	1.800	20310620	0.0218
JGB #13 30YRS BND	2.000	20331220	0.0251
JGB #13 40YRS BND	0.500	20600320	0.0800
JGB #130 20YRS BND	1.800	20310920	0.0589
JGB #131 20YRS BND	1.700	20310920	0.0309
JGB #132 20YRS BND	1.700	20311220	0.0425
JGB #133 20YRS BND	1.800	20311220	0.0528
JGB #134 20YRS BND	1.800	20320320	0.0476
JGB #135 20YRS BND	1.700	20320320	0.0260
JGB #136 20YRS BND	1.600	20320320	0.0275
JGB #137 20YRS BND	1.700	20320620	0.0244
JGB #138 20YRS BND	1.500	20320620	0.0252
JGB #139 20YRS BND	1.600	20320620	0.0300
JGB #14 30YRS BND	2.400	20340320	0.0308
JGB #14 40YRS BND	0.700	20610320	0.0847
JGB #140 20YRS BND	1.700	20320920	0.0796
JGB #141 20YRS BND	1.700	20321220	0.0580
JGB #142 20YRS BND	1.800	20321220	0.0275
JGB #143 20YRS BND	1.600	20330320	0.0382
JGB #144 20YRS BND	1.500	20330320	0.0248
JGB #144 5YRS BND	0.100	20250620	0.0662
JGB #145 20YRS BND	1.700	20330620	0.0509
JGB #145 5YRS BND	0.100	20250920	0.0471
JGB #146 20YRS BND	1.700	20330920	0.0522
JGB #146 5YRS BND	0.100	20251220	0.0553
JGB #147 20YRS BND	1.600	20331220	0.0511
JGB #147 5YRS BND	0.005	20260320	0.0546
JGB #148 20YRS BND	1.500	20340320	0.0640
JGB #148 5YRS BND	0.005	20260620	0.0472
JGB #149 20YRS BND	1.500	20340620	0.0628
JGB #149 5YRS BND	0.005	20260920	0.0663
JGB #15 30YRS BND	2.500	20340620	0.0406
JGB #15 40YRS BND	1.000	20620320	0.0879
JGB #150 20YRS BND	1.400	20340920	0.0745
JGB #150 5YRS BND	0.005	20261220	0.0670
JGB #151 20YRS BND	1.200	20341220	0.0656
JGB #151 5YRS BND	0.005	20270320	0.0592

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #152 20YRS BND	1.200	20350320	0.0677
JGB #152 5YRS BND	0.100	20270320	0.0361
JGB #153 20YRS BND	1.300	20350620	0.0581
JGB #153 5YRS BND	0.005	20270620	0.0877
JGB #154 20YRS BND	1.200	20350920	0.0666
JGB #154 5YRS BND	0.100	20270920	0.0753
JGB #155 20YRS BND	1.000	20351220	0.0709
JGB #155 5YRS BND	0.300	20271220	0.0283
JGB #156 20YRS BND	0.400	20360320	0.0454
JGB #156 5YRS BND	0.200	20271220	0.0337
JGB #157 20YRS BND	0.200	20360620	0.0480
JGB #157 5YRS BND	0.200	20280320	0.0422
JGB #158 20YRS BND	0.500	20360920	0.0678
JGB #158 5YRS BND	0.100	20280320	0.0708
JGB #159 20YRS BND	0.600	20361220	0.0636
JGB #159 5YRS BND	0.100	20280620	0.0500
JGB #16 30YRS BND	2.500	20340920	0.0274
JGB #16 40YRS BND	1.300	20630320	0.0851
JGB #160 20YRS BND	0.700	20370320	0.0623
JGB #160 5YRS BND	0.200	20280620	0.0303
JGB #161 20YRS BND	0.600	20370620	0.0529
JGB #161 5YRS BND	0.300	20280620	0.0408
JGB #162 20YRS BND	0.600	20370920	0.0693
JGB #162 5YRS BND	0.300	20280920	0.0393
JGB #163 20YRS BND	0.600	20371220	0.0621
JGB #163 5YRS BND	0.400	20280920	0.0736
JGB #164 20YRS BND	0.500	20380320	0.0701
JGB #164 5YRS BND	0.200	20281220	0.0510
JGB #165 20YRS BND	0.500	20380620	0.0805
JGB #165 5YRS BND	0.300	20281220	0.0670
JGB #166 20YRS BND	0.700	20380920	0.0622
JGB #166 5YRS BND	0.400	20281220	0.0837
JGB #167 20YRS BND	0.500	20381220	0.0690
JGB #168 20YRS BND	0.400	20390320	0.0647
JGB #169 20YRS BND	0.300	20390620	0.0729
JGB #17 30YRS BND	2.400	20341220	0.0288
JGB #170 20YRS BND	0.300	20390920	0.0604
JGB #171 20YRS BND	0.300	20391220	0.0795
JGB #172 20YRS BND	0.400	20400320	0.0750
JGB #173 20YRS BND	0.400	20400620	0.0934
JGB #174 20YRS BND	0.400	20400920	0.0959
JGB #175 20YRS BND	0.500	20401220	0.0960

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #176 20YRS BND	0.500	20410320	0.0834
JGB #177 20YRS BND	0.400	20410620	0.0995
JGB #178 20YRS BND	0.500	20410920	0.0997
JGB #179 20YRS BND	0.500	20411220	0.1075
JGB #18 30YRS BND	2.300	20350320	0.0392
JGB #180 20YRS BND	0.800	20420320	0.1032
JGB #181 20YRS BND	0.900	20420620	0.1034
JGB #182 20YRS BND	1.100	20420920	0.0927
JGB #183 20YRS BND	1.400	20421220	0.0909
JGB #184 20YRS BND	1.100	20430320	0.0831
JGB #185 20YRS BND	1.100	20430620	0.0991
JGB #186 20YRS BND	1.500	20430920	0.1081
JGB #187 20YRS BND	1.300	20431220	0.0907
JGB #19 30YRS BND	2.300	20350620	0.0269
JGB #2 40YRS BND	2.200	20490320	0.0461
JGB #20 30YRS BND	2.500	20350920	0.0280
JGB #21 30YRS BND	2.300	20351220	0.0310
JGB #22 30YRS BND	2.500	20360320	0.0395
JGB #23 30YRS BND	2.500	20360620	0.0386
JGB #24 30YRS BND	2.500	20360920	0.0251
JGB #25 30YRS BND	2.300	20361220	0.0325
JGB #26 30YRS BND	2.400	20370320	0.0659
JGB #27 30YRS BND	2.500	20370920	0.0584
JGB #28 30YRS BND	2.500	20380320	0.0818
JGB #29 30YRS BND	2.400	20380920	0.0760
JGB #3 40YRS BND	2.200	20500320	0.0413
JGB #30 30YRS BND	2.300	20390320	0.0914
JGB #31 30YRS BND	2.200	20390920	0.0820
JGB #32 30YRS BND	2.300	20400320	0.1006
JGB #33 30YRS BND	2.000	20400920	0.1109
JGB #339 10YRS BND	0.400	20250620	0.0312
JGB #34 30YRS BND	2.200	20410320	0.1013
JGB #340 10YRS BND	0.400	20250920	0.0267
JGB #341 10YRS BND	0.300	20251220	0.0252
JGB #342 10YRS BND	0.100	20260320	0.0274
JGB #343 10YRS BND	0.100	20260620	0.0242
JGB #344 10YRS BND	0.100	20260920	0.0363
JGB #345 10YRS BND	0.100	20261220	0.0377
JGB #346 10YRS BND	0.100	20270320	0.0368
JGB #347 10YRS BND	0.100	20270620	0.0325
JGB #348 10YRS BND	0.100	20270920	0.0401
JGB #349 10YRS BND	0.100	20271220	0.0392

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #35 30YRS BND	2.000	20410920	0.1128
JGB #350 10YRS BND	0.100	20280320	0.0443
JGB #351 10YRS BND	0.100	20280620	0.0330
JGB #352 10YRS BND	0.100	20280920	0.0296
JGB #353 10YRS BND	0.100	20281220	0.0256
JGB #354 10YRS BND	0.100	20290320	0.0223
JGB #355 10YRS BND	0.100	20290620	0.0214
JGB #356 10YRS BND	0.100	20290920	0.0242
JGB #357 10YRS BND	0.100	20291220	0.0217
JGB #358 10YRS BND	0.100	20300320	0.0301
JGB #359 10YRS BND	0.100	20300620	0.0287
JGB #36 30YRS BND	2.000	20420320	0.1051
JGB #360 10YRS BND	0.100	20300920	0.0310
JGB #361 10YRS BND	0.100	20301220	0.0303
JGB #362 10YRS BND	0.100	20310320	0.0378
JGB #363 10YRS BND	0.100	20310620	0.0470
JGB #364 10YRS BND	0.100	20310920	0.0433
JGB #365 10YRS BND	0.100	20311220	0.0407
JGB #367 10YRS BND	0.200	20320620	0.0261
JGB #368 10YRS BND	0.200	20320920	0.0181
JGB #369 10YRS BND	0.500	20321220	0.0291
JGB #37 30YRS BND	1.900	20420920	0.1269
JGB #370 10YRS BND	0.500	20330320	0.0527
JGB #371 10YRS BND	0.400	20330620	0.1158
JGB #372 10YRS BND	0.800	20330920	0.1226
JGB #373 10YRS BND	0.600	20331220	0.2145
JGB #38 30YRS BND	1.800	20430320	0.0706
JGB #39 30YRS BND	1.900	20430620	0.0621
JGB #4 40YRS BND	2.200	20510320	0.0597
JGB #40 30YRS BND	1.800	20430920	0.0468
JGB #41 30YRS BND	1.700	20431220	0.0466
JGB #42 30YRS BND	1.700	20440320	0.0547
JGB #43 30YRS BND	1.700	20440620	0.0385
JGB #44 30YRS BND	1.700	20440920	0.0427
JGB #447 2YRS BND	0.005	20250401	0.0445
JGB #448 2YRS BND	0.005	20250501	0.0522
JGB #449 2YRS BND	0.005	20250601	0.0483
JGB #45 30YRS BND	1.500	20441220	0.0299
JGB #450 2YRS BND	0.005	20250701	0.0333
JGB #451 2YRS BND	0.005	20250801	0.0748
JGB #452 2YRS BND	0.005	20250901	0.0665
JGB #453 2YRS BND	0.005	20251001	0.0332

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #454 2YRS BND	0.100	20251101	0.0712
JGB #455 2YRS BND	0.005	20251201	0.0724
JGB #456 2YRS BND	0.100	20260101	0.0691
JGB #457 2YRS BND	0.100	20260201	0.0931
JGB #458 2YRS BND	0.200	20260301	0.0883
JGB #46 30YRS BND	1.500	20450320	0.0495
JGB #47 30YRS BND	1.600	20450620	0.0257
JGB #48 30YRS BND	1.400	20450920	0.0206
JGB #49 30YRS BND	1.400	20451220	0.0276
JGB #5 40YRS BND	2.000	20520320	0.0610
JGB #50 30YRS BND	0.800	20460320	0.0402
JGB #51 30YRS BND	0.300	20460620	0.0320
JGB #52 30YRS BND	0.500	20460920	0.0432
JGB #53 30YRS BND	0.600	20461220	0.0335
JGB #54 30YRS BND	0.800	20470320	0.0340
JGB #55 30YRS BND	0.800	20470620	0.0359
JGB #56 30YRS BND	0.800	20470920	0.0391
JGB #57 30YRS BND	0.800	20471220	0.0429
JGB #58 30YRS BND	0.800	20480320	0.0402
JGB #59 30YRS BND	0.700	20480620	0.0550
JGB #6 40YRS BND	1.900	20530320	0.0413
JGB #60 30YRS BND	0.900	20480920	0.0315
JGB #61 30YRS BND	0.700	20481220	0.0424
JGB #62 30YRS BND	0.500	20490320	0.0417
JGB #63 30YRS BND	0.400	20490620	0.0419
JGB #64 30YRS BND	0.400	20490920	0.0393
JGB #65 30YRS BND	0.400	20491220	0.0531
JGB #66 30YRS BND	0.400	20500320	0.0488
JGB #67 30YRS BND	0.600	20500620	0.0595
JGB #68 30YRS BND	0.600	20500920	0.0637
JGB #69 30YRS BND	0.700	20501220	0.0703
JGB #7 30YRS BND	2.300	20320520	0.0188
JGB #7 40YRS BND	1.700	20540320	0.0349
JGB #70 30YRS BND	0.700	20510320	0.0650
JGB #71 30YRS BND	0.700	20510620	0.0640
JGB #72 30YRS BND	0.700	20510920	0.0673
JGB #73 30YRS BND	0.700	20511220	0.0713
JGB #74 30YRS BND	1.000	20520320	0.0700
JGB #75 30YRS BND	1.300	20520620	0.0774
JGB #76 30YRS BND	1.400	20520920	0.0734
JGB #77 30YRS BND	1.600	20521220	0.0687
JGB #78 20YRS BND	1.900	20250620	0.0187

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #78 30YRS BND	1.400	20530320	0.0777
JGB #79 30YRS BND	1.200	20530620	0.0754
JGB #8 30YRS BND	1.800	20321122	0.0190
JGB #8 40YRS BND	1.400	20550320	0.0317
JGB #80 30YRS BND	1.800	20530920	0.0787
JGB #81 20YRS BND	2.000	20250920	0.0199
JGB #81 30YRS BND	1.600	20531220	0.0803
JGB #82 20YRS BND	2.100	20250920	0.0175
JGB #83 20YRS BND	2.100	20251220	0.0190
JGB #84 20YRS BND	2.000	20251220	0.0267
JGB #85 20YRS BND	2.100	20260320	0.0262
JGB #86 20YRS BND	2.300	20260320	0.0201
JGB #87 20YRS BND	2.200	20260320	0.0190
JGB #88 20YRS BND	2.300	20260620	0.0314
JGB #89 20YRS BND	2.200	20260620	0.0163
JGB #9 40YRS BND	0.400	20560320	0.0510
JGB #90 20YRS BND	2.200	20260920	0.0347
JGB #92 20YRS BND	2.100	20261220	0.0491
JGB #93 20YRS BND	2.000	20270320	0.0228
JGB #94 20YRS BND	2.100	20270320	0.0393
JGB #95 20YRS BND	2.300	20270620	0.0309
JGB #96 20YRS BND	2.100	20270620	0.0188
JGB #97 20YRS BND	2.200	20270920	0.0279
JGB #98 20YRS BND	2.100	20270920	0.0237
JGB #99 20YRS BND	2.100	20271220	0.0607
JGB #GX1 5YRS BND	0.300	20281220	0.0210
MALAYSIA GOVT BND	3.955	20250915	0.0035
MALAYSIA GOVT BND	4.392	20260415	0.0011
MALAYSIA GOVT BND	3.906	20260715	0.0026
MALAYSIA GOVT BND	3.900	20261130	0.0030
MALAYSIA GOVT BND	3.892	20270315	0.0005
MALAYSIA GOVT BND	3.502	20270531	0.0028
MALAYSIA GOVT BND	3.899	20271116	0.0032
MALAYSIA GOVT BND	3.519	20280420	0.0019
MALAYSIA GOVT BND	3.733	20280615	0.0031
MALAYSIA GOVT BND	4.504	20290430	0.0013
MALAYSIA GOVT BND	3.885	20290815	0.0026
MALAYSIA GOVT BND	4.498	20300415	0.0037
MALAYSIA GOVT BND	2.632	20310415	0.0029
MALAYSIA GOVT BND	4.232	20310630	0.0018
MALAYSIA GOVT BND	3.582	20320715	0.0022
MALAYSIA GOVT BND	3.844	20330415	0.0018

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	4.642	20331107	0.0034
MALAYSIA GOVT BND	3.828	20340705	0.0023
MALAYSIA GOVT BND	4.254	20350531	0.0021
MALAYSIA GOVT BND	4.762	20370407	0.0036
MALAYSIA GOVT BND	4.893	20380608	0.0033
MALAYSIA GOVT BND	3.757	20400522	0.0031
MALAYSIA GOVT BND	4.696	20421015	0.0035
MALAYSIA GOVT BND	4.935	20430930	0.0012
MALAYSIA GOVT BND	4.736	20460315	0.0015
MALAYSIA GOVT BND	4.921	20480706	0.0023
MALAYSIA GOVT BND	4.065	20500615	0.0035
MALAYSIA GOVT BND	4.457	20530331	0.0021
MEXICO GOVT BONO	5.750	20260305	0.0955
MEXICO GOVT BONO	7.000	20260903	0.0410
MEXICO GOVT BONO	5.500	20270304	0.0767
MEXICO GOVT BONO	7.500	20270603	0.0799
MEXICO GOVT BONO	8.500	20290301	0.0326
MEXICO GOVT BONO	8.500	20290531	0.0689
MEXICO GOVT BONO	7.750	20310529	0.0915
MEXICO GOVT BONO	7.500	20330526	0.0607
MEXICO GOVT BONO	7.750	20341123	0.0302
MEXICO GOVT BONO	8.000	20350524	0.0050
MEXICO GOVT BONO	10.000	20361120	0.0189
MEXICO GOVT BONO	8.500	20381118	0.0487
MEXICO GOVT BONO	7.750	20421113	0.0695
MEXICO GOVT BONO	8.000	20471107	0.0543
MEXICO GOVT BONO	8.000	20530731	0.0467
NETHERLANDS GOVT DSL	0.250	20250715	0.0212
NETHERLANDS GOVT DSL	0.000	20260115	0.0155
NETHERLANDS GOVT DSL	0.500	20260715	0.0199
NETHERLANDS GOVT DSL	0.000	20270115	0.0161
NETHERLANDS GOVT DSL	0.750	20270715	0.0185
NETHERLANDS GOVT DSL	5.500	20280115	0.0160
NETHERLANDS GOVT DSL	0.750	20280715	0.0199
NETHERLANDS GOVT DSL	0.000	20290115	0.0123
NETHERLANDS GOVT DSL	0.250	20290715	0.0120
NETHERLANDS GOVT DSL	2.500	20300115	0.0135
NETHERLANDS GOVT DSL	0.000	20300715	0.0132
NETHERLANDS GOVT DSL	0.000	20310715	0.0139
NETHERLANDS GOVT DSL	0.500	20320715	0.0128
NETHERLANDS GOVT DSL	2.500	20330115	0.0171
NETHERLANDS GOVT DSL	2.500	20330715	0.0135

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	2.500	20340715	0.0066
NETHERLANDS GOVT DSL	4.000	20370115	0.0228
NETHERLANDS GOVT DSL	0.000	20380115	0.0095
NETHERLANDS GOVT DSL	0.500	20400115	0.0125
NETHERLANDS GOVT DSL	3.750	20420115	0.0239
NETHERLANDS GOVT DSL	3.250	20440115	0.0086
NETHERLANDS GOVT DSL	2.750	20470115	0.0230
NETHERLANDS GOVT DSL	0.000	20520115	0.0097
NETHERLANDS GOVT DSL	2.000	20540115	0.0083
NEW ZEALAND GOVT BND	2.750	20250415	0.0084
NEW ZEALAND GOVT BND	0.500	20260515	0.0076
NEW ZEALAND GOVT BND	4.500	20270415	0.0106
NEW ZEALAND GOVT BND	0.250	20280515	0.0088
NEW ZEALAND GOVT BND	3.000	20290420	0.0082
NEW ZEALAND GOVT BND	4.500	20300515	0.0060
NEW ZEALAND GOVT BND	1.500	20310515	0.0067
NEW ZEALAND GOVT BND	2.000	20320515	0.0073
NEW ZEALAND GOVT BND	3.500	20330414	0.0135
NEW ZEALAND GOVT BND	4.250	20340515	0.0051
NEW ZEALAND GOVT BND	2.750	20370415	0.0057
NEW ZEALAND GOVT BND	1.750	20410515	0.0034
NEW ZEALAND GOVT BND	2.750	20510515	0.0046
NEW ZEALAND GOVT BND	5.000	20540515	0.0041
NORWAY GOVT BND	1.500	20260219	0.0481
NORWAY GOVT BND	1.750	20270217	0.0458
NORWAY GOVT BND	2.000	20280426	0.0394
NORWAY GOVT BND	1.750	20290906	0.0369
NORWAY GOVT BND	1.375	20300819	0.0473
NORWAY GOVT BND	1.250	20310917	0.0372
NORWAY GOVT BND	2.125	20320518	0.0372
NORWAY GOVT BND	3.000	20330815	0.0521
NORWAY GOVT BND	3.625	20340413	0.0259
NORWAY GOVT BND	3.500	20421006	0.0200
POLAND GOVT BND	0.750	20250425	0.0092
POLAND GOVT BND	3.250	20250725	0.0122
POLAND GOVT BND	0.000	20251025	0.0074
POLAND GOVT BND	0.000	20260425	0.0017
POLAND GOVT BND	2.500	20260725	0.0142
POLAND GOVT BND	0.250	20261025	0.0095
POLAND GOVT BND	3.750	20270525	0.0103
POLAND GOVT BND	2.500	20270725	0.0095
POLAND GOVT BND	2.750	20280425	0.0114

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
POLAND GOVT BND	7.500	20280725	0.0164
POLAND GOVT BND	5.750	20290425	0.0165
POLAND GOVT BND	2.750	20291025	0.0145
POLAND GOVT BND	1.250	20301025	0.0111
POLAND GOVT BND	1.750	20320425	0.0100
POLAND GOVT BND	6.000	20331025	0.0161
SINGAPORE GOVT BND	2.375	20250601	0.0123
SINGAPORE GOVT BND	0.500	20251101	0.0087
SINGAPORE GOVT BND	2.125	20260601	0.0123
SINGAPORE GOVT BND	1.250	20261101	0.0073
SINGAPORE GOVT BND	3.500	20270301	0.0116
SINGAPORE GOVT BND	2.875	20270901	0.0050
SINGAPORE GOVT BND	2.625	20280501	0.0083
SINGAPORE GOVT BND	2.875	20280801	0.0026
SINGAPORE GOVT BND	2.875	20290701	0.0082
SINGAPORE GOVT BND	2.875	20300901	0.0103
SINGAPORE GOVT BND	1.625	20310701	0.0061
SINGAPORE GOVT BND	2.625	20320801	0.0065
SINGAPORE GOVT BND	3.375	20330901	0.0106
SINGAPORE GOVT BND	2.250	20360801	0.0092
SINGAPORE GOVT BND	2.375	20390701	0.0050
SINGAPORE GOVT BND	2.750	20420401	0.0076
SINGAPORE GOVT BND	2.750	20460301	0.0099
SINGAPORE GOVT BND	1.875	20500301	0.0064
SINGAPORE GOVT BND	1.875	20511001	0.0057
SINGAPORE GOVT BND	3.000	20720801	0.0062
SPAIN GOVT BONOS	0.000	20250531	0.1955
SPAIN GOVT BONOS	0.000	20260131	0.2004
SPAIN GOVT BONOS	2.800	20260531	0.2389
SPAIN GOVT BONOS	0.000	20270131	0.2089
SPAIN GOVT BONOS	2.500	20270531	0.1001
SPAIN GOVT BONOS	0.800	20270730	0.2165
SPAIN GOVT BONOS	0.000	20280131	0.2539
SPAIN GOVT BONOS	1.450	20290430	0.2179
SPAIN GOVT BONOS	3.500	20290531	0.1374
SPAIN GOVT BONOS	0.600	20291031	0.2252
SPAIN GOVT BONOS	0.500	20300430	0.2225
SPAIN GOVT BONOS	1.250	20301031	0.2447
SPAIN GOVT BONOS	2.550	20321031	0.2249
SPAIN GOVT BONOS	1.000	20420730	0.0770
SPAIN GOVT OBLIGAC	1.600	20250430	0.2154
SPAIN GOVT OBLIGAC	4.650	20250730	0.2523

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	2.150	20251031	0.2668
SPAIN GOVT OBLIGAC	1.950	20260430	0.2275
SPAIN GOVT OBLIGAC	5.900	20260730	0.2705
SPAIN GOVT OBLIGAC	1.300	20261031	0.2754
SPAIN GOVT OBLIGAC	1.500	20270430	0.2511
SPAIN GOVT OBLIGAC	1.450	20271031	0.2400
SPAIN GOVT OBLIGAC	1.400	20280430	0.2667
SPAIN GOVT OBLIGAC	1.400	20280730	0.2355
SPAIN GOVT OBLIGAC	5.150	20281031	0.2273
SPAIN GOVT OBLIGAC	6.000	20290131	0.3057
SPAIN GOVT OBLIGAC	0.800	20290730	0.2470
SPAIN GOVT OBLIGAC	1.950	20300730	0.2313
SPAIN GOVT OBLIGAC	0.100	20310430	0.2149
SPAIN GOVT OBLIGAC	0.500	20311031	0.2164
SPAIN GOVT OBLIGAC	0.700	20320430	0.2093
SPAIN GOVT OBLIGAC	5.750	20320730	0.3181
SPAIN GOVT OBLIGAC	3.150	20330430	0.2497
SPAIN GOVT OBLIGAC	2.350	20330730	0.2155
SPAIN GOVT OBLIGAC	3.550	20331031	0.2604
SPAIN GOVT OBLIGAC	3.250	20340430	0.2049
SPAIN GOVT OBLIGAC	1.850	20350730	0.1933
SPAIN GOVT OBLIGAC	4.200	20370131	0.2430
SPAIN GOVT OBLIGAC	0.850	20370730	0.1074
SPAIN GOVT OBLIGAC	3.900	20390730	0.1392
SPAIN GOVT OBLIGAC	4.900	20400730	0.2471
SPAIN GOVT OBLIGAC	1.200	20401031	0.1408
SPAIN GOVT OBLIGAC	4.700	20410730	0.2526
SPAIN GOVT OBLIGAC	3.450	20430730	0.1338
SPAIN GOVT OBLIGAC	5.150	20441031	0.2004
SPAIN GOVT OBLIGAC	2.900	20461031	0.1796
SPAIN GOVT OBLIGAC	2.700	20481031	0.1612
SPAIN GOVT OBLIGAC	1.000	20501031	0.1258
SPAIN GOVT OBLIGAC	1.900	20521031	0.1380
SPAIN GOVT OBLIGAC	4.000	20541031	0.0623
SPAIN GOVT OBLIGAC	3.450	20660730	0.1407
SPAIN GOVT OBLIGAC	1.450	20711031	0.0394
SWEDEN GOVT BND	2.500	20250512	0.1236
SWEDEN GOVT BND	1.000	20261112	0.1184
SWEDEN GOVT BND	0.750	20280512	0.1036
SWEDEN GOVT BND	0.750	20291112	0.0923
SWEDEN GOVT BND	0.125	20310512	0.0708
SWEDEN GOVT BND	2.250	20320601	0.0693

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SWEDEN GOVT BND	1.750	20331111	0.0714
SWEDEN GOVT BND	3.500	20390330	0.0707
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.2277
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.2001
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.5370
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.2163
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.2320
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.3731
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.4895
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.2056
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.2408
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.2424
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.2085
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.4898
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.2125
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.2003
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.3643
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.2107
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.2210
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.3337
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.3328
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0611
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.4397
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.3428
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.4822
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.3127
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.3887
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.2405
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.2278
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.2713
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.2470
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.3217
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.2570
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.2416
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.2007
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.2322
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.2407
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.3109
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.1977
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.2873
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.2749
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.1332

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.2607
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.1683
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.1076
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.2001
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.1156
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.2055
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.1790
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.1563
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.3781
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0904
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.1150
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.2596
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.1715
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.1915
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.1127
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.1810
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.1556
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.2050
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.1137
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0630
US TREASURY	0.500	20250331	0.0528
US TREASURY	2.625	20250331	0.0214
US TREASURY	3.875	20250331	0.0578
US TREASURY	2.625	20250415	0.0633
US TREASURY	0.375	20250430	0.0556
US TREASURY	2.875	20250430	0.0338
US TREASURY	3.875	20250430	0.0587
US TREASURY	2.125	20250515	0.0691
US TREASURY	2.750	20250515	0.0618
US TREASURY	0.250	20250531	0.0543
US TREASURY	2.875	20250531	0.0309
US TREASURY	4.250	20250531	0.0588
US TREASURY	2.875	20250615	0.0603
US TREASURY	0.250	20250630	0.0571
US TREASURY	2.750	20250630	0.0237
US TREASURY	4.625	20250630	0.0589
US TREASURY	3.000	20250715	0.0588
US TREASURY	0.250	20250731	0.0595
US TREASURY	2.875	20250731	0.0289
US TREASURY	4.750	20250731	0.0586
US TREASURY	2.000	20250815	0.0742
US TREASURY	3.125	20250815	0.0574

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.250	20250831	0.0595
US TREASURY	2.750	20250831	0.0297
US TREASURY	5.000	20250831	0.0630
US TREASURY	3.500	20250915	0.0561
US TREASURY	0.250	20250930	0.0680
US TREASURY	3.000	20250930	0.0300
US TREASURY	5.000	20250930	0.0670
US TREASURY	4.250	20251015	0.0563
US TREASURY	0.250	20251031	0.0696
US TREASURY	3.000	20251031	0.0266
US TREASURY	5.000	20251031	0.0727
US TREASURY	2.250	20251115	0.0787
US TREASURY	4.500	20251115	0.0564
US TREASURY	0.375	20251130	0.0664
US TREASURY	2.875	20251130	0.0323
US TREASURY	4.875	20251130	0.0765
US TREASURY	4.000	20251215	0.0557
US TREASURY	0.375	20251231	0.0710
US TREASURY	2.625	20251231	0.0292
US TREASURY	4.250	20251231	0.0796
US TREASURY	3.875	20260115	0.0553
US TREASURY	0.375	20260131	0.0768
US TREASURY	2.625	20260131	0.0346
US TREASURY	4.250	20260131	0.0835
US TREASURY	1.625	20260215	0.0683
US TREASURY	4.000	20260215	0.0553
US TREASURY	6.000	20260215	0.0089
US TREASURY	0.500	20260228	0.0777
US TREASURY	2.500	20260228	0.0352
US TREASURY	4.625	20260228	0.0880
US TREASURY	4.625	20260315	0.0557
US TREASURY	0.750	20260331	0.0724
US TREASURY	2.250	20260331	0.0341
US TREASURY	3.750	20260415	0.0556
US TREASURY	0.750	20260430	0.0725
US TREASURY	2.375	20260430	0.0259
US TREASURY	1.625	20260515	0.0668
US TREASURY	3.625	20260515	0.0553
US TREASURY	0.750	20260531	0.0756
US TREASURY	2.125	20260531	0.0322
US TREASURY	4.125	20260615	0.0558
US TREASURY	0.875	20260630	0.0667

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.875	20260630	0.0312
US TREASURY	4.500	20260715	0.0561
US TREASURY	0.625	20260731	0.0709
US TREASURY	1.875	20260731	0.0316
US TREASURY	1.500	20260815	0.0709
US TREASURY	4.375	20260815	0.0585
US TREASURY	0.750	20260831	0.0768
US TREASURY	1.375	20260831	0.0302
US TREASURY	4.625	20260915	0.0615
US TREASURY	0.875	20260930	0.0724
US TREASURY	1.625	20260930	0.0232
US TREASURY	4.625	20261015	0.0656
US TREASURY	1.125	20261031	0.0736
US TREASURY	1.625	20261031	0.0304
US TREASURY	2.000	20261115	0.0676
US TREASURY	4.625	20261115	0.0682
US TREASURY	1.250	20261130	0.0757
US TREASURY	1.625	20261130	0.0283
US TREASURY	4.375	20261215	0.0703
US TREASURY	1.250	20261231	0.0731
US TREASURY	1.750	20261231	0.0300
US TREASURY	4.000	20270115	0.0721
US TREASURY	1.500	20270131	0.0984
US TREASURY	2.250	20270215	0.0603
US TREASURY	4.125	20270215	0.0749
US TREASURY	1.125	20270228	0.0174
US TREASURY	1.875	20270228	0.0688
US TREASURY	4.250	20270315	0.0777
US TREASURY	0.625	20270331	0.0281
US TREASURY	2.500	20270331	0.0672
US TREASURY	0.500	20270430	0.0398
US TREASURY	2.750	20270430	0.0658
US TREASURY	2.375	20270515	0.0731
US TREASURY	0.500	20270531	0.0386
US TREASURY	2.625	20270531	0.0639
US TREASURY	0.500	20270630	0.0457
US TREASURY	3.250	20270630	0.0637
US TREASURY	0.375	20270731	0.0532
US TREASURY	2.750	20270731	0.0611
US TREASURY	2.250	20270815	0.0568
US TREASURY	0.500	20270831	0.0458
US TREASURY	3.125	20270831	0.0603

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.375	20270930	0.0582
US TREASURY	4.125	20270930	0.0608
US TREASURY	0.500	20271031	0.0573
US TREASURY	4.125	20271031	0.0604
US TREASURY	2.250	20271115	0.0587
US TREASURY	6.125	20271115	0.0117
US TREASURY	0.625	20271130	0.0612
US TREASURY	3.875	20271130	0.0597
US TREASURY	0.625	20271231	0.0679
US TREASURY	3.875	20271231	0.0595
US TREASURY	0.750	20280131	0.0749
US TREASURY	3.500	20280131	0.0584
US TREASURY	2.750	20280215	0.0799
US TREASURY	1.125	20280229	0.0766
US TREASURY	4.000	20280229	0.0594
US TREASURY	1.250	20280331	0.0696
US TREASURY	3.625	20280331	0.0584
US TREASURY	1.250	20280430	0.0769
US TREASURY	3.500	20280430	0.0589
US TREASURY	2.875	20280515	0.0855
US TREASURY	1.250	20280531	0.0767
US TREASURY	3.625	20280531	0.0591
US TREASURY	1.250	20280630	0.0706
US TREASURY	4.000	20280630	0.0598
US TREASURY	1.000	20280731	0.0742
US TREASURY	4.125	20280731	0.0599
US TREASURY	2.875	20280815	0.0855
US TREASURY	1.125	20280831	0.0738
US TREASURY	4.375	20280831	0.0645
US TREASURY	1.250	20280930	0.0744
US TREASURY	4.625	20280930	0.0692
US TREASURY	1.375	20281031	0.0710
US TREASURY	4.875	20281031	0.0757
US TREASURY	3.125	20281115	0.0802
US TREASURY	5.250	20281115	0.0114
US TREASURY	1.500	20281130	0.0714
US TREASURY	4.375	20281130	0.0781
US TREASURY	1.375	20281231	0.0687
US TREASURY	3.750	20281231	0.0798
US TREASURY	1.750	20290131	0.0660
US TREASURY	4.000	20290131	0.0846
US TREASURY	2.625	20290215	0.0779

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.875	20290228	0.0625
US TREASURY	4.250	20290228	0.0895
US TREASURY	2.375	20290331	0.0600
US TREASURY	2.875	20290430	0.0582
US TREASURY	2.375	20290515	0.0632
US TREASURY	2.750	20290531	0.0550
US TREASURY	3.250	20290630	0.0536
US TREASURY	2.625	20290731	0.0491
US TREASURY	1.625	20290815	0.0557
US TREASURY	3.125	20290831	0.0489
US TREASURY	3.875	20290930	0.0492
US TREASURY	4.000	20291031	0.0490
US TREASURY	1.750	20291115	0.0420
US TREASURY	3.875	20291130	0.0485
US TREASURY	3.875	20291231	0.0483
US TREASURY	3.500	20300131	0.0472
US TREASURY	1.500	20300215	0.0703
US TREASURY	4.000	20300228	0.0483
US TREASURY	3.625	20300331	0.0472
US TREASURY	3.500	20300430	0.0475
US TREASURY	0.625	20300515	0.0901
US TREASURY	6.250	20300515	0.0101
US TREASURY	3.750	20300531	0.0480
US TREASURY	3.750	20300630	0.0479
US TREASURY	4.000	20300731	0.0484
US TREASURY	0.625	20300815	0.1169
US TREASURY	4.125	20300831	0.0500
US TREASURY	4.625	20300930	0.0526
US TREASURY	4.875	20301031	0.0559
US TREASURY	0.875	20301115	0.1230
US TREASURY	4.375	20301130	0.0555
US TREASURY	3.750	20301231	0.0547
US TREASURY	4.000	20310131	0.0567
US TREASURY	1.125	20310215	0.1203
US TREASURY	5.375	20310215	0.0122
US TREASURY	4.250	20310228	0.0588
US TREASURY	1.625	20310515	0.1233
US TREASURY	1.250	20310815	0.1297
US TREASURY	1.375	20311115	0.1270
US TREASURY	1.875	20320215	0.1238
US TREASURY	2.875	20320515	0.1305
US TREASURY	2.750	20320815	0.1240

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.125	20321115	0.1390
US TREASURY	3.500	20330215	0.1311
US TREASURY	3.375	20330515	0.1309
US TREASURY	3.875	20330815	0.1471
US TREASURY	4.500	20331115	0.1649
US TREASURY	4.000	20340215	0.1115
US TREASURY	4.500	20360215	0.0122
US TREASURY	5.000	20370515	0.0099
US TREASURY	4.375	20380215	0.0096
US TREASURY	4.500	20380515	0.0112
US TREASURY	3.500	20390215	0.0101
US TREASURY	4.250	20390515	0.0164
US TREASURY	4.500	20390815	0.0178
US TREASURY	4.375	20391115	0.0191
US TREASURY	4.625	20400215	0.0195
US TREASURY	1.125	20400515	0.0353
US TREASURY	4.375	20400515	0.0185
US TREASURY	1.125	20400815	0.0425
US TREASURY	3.875	20400815	0.0171
US TREASURY	1.375	20401115	0.0495
US TREASURY	4.250	20401115	0.0180
US TREASURY	1.875	20410215	0.0646
US TREASURY	4.750	20410215	0.0200
US TREASURY	2.250	20410515	0.0595
US TREASURY	4.375	20410515	0.0178
US TREASURY	1.750	20410815	0.0706
US TREASURY	3.750	20410815	0.0164
US TREASURY	2.000	20411115	0.0622
US TREASURY	3.125	20411115	0.0159
US TREASURY	2.375	20420215	0.0530
US TREASURY	3.125	20420215	0.0166
US TREASURY	3.000	20420515	0.0152
US TREASURY	3.250	20420515	0.0540
US TREASURY	2.750	20420815	0.0169
US TREASURY	3.375	20420815	0.0471
US TREASURY	2.750	20421115	0.0246
US TREASURY	4.000	20421115	0.0519
US TREASURY	3.125	20430215	0.0222
US TREASURY	3.875	20430215	0.0504
US TREASURY	2.875	20430515	0.0339
US TREASURY	3.875	20430515	0.0507
US TREASURY	3.625	20430815	0.0271

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.375	20430815	0.0581
US TREASURY	3.750	20431115	0.0283
US TREASURY	4.750	20431115	0.0617
US TREASURY	3.625	20440215	0.0292
US TREASURY	4.500	20440215	0.0225
US TREASURY	3.375	20440515	0.0263
US TREASURY	3.125	20440815	0.0322
US TREASURY	3.000	20441115	0.0278
US TREASURY	2.500	20450215	0.0334
US TREASURY	3.000	20450515	0.0180
US TREASURY	2.875	20450815	0.0237
US TREASURY	3.000	20451115	0.0144
US TREASURY	2.500	20460215	0.0267
US TREASURY	2.500	20460515	0.0272
US TREASURY	2.250	20460815	0.0316
US TREASURY	2.875	20461115	0.0162
US TREASURY	3.000	20470215	0.0324
US TREASURY	3.000	20470515	0.0252
US TREASURY	2.750	20470815	0.0339
US TREASURY	2.750	20471115	0.0344
US TREASURY	3.000	20480215	0.0408
US TREASURY	3.125	20480515	0.0452
US TREASURY	3.000	20480815	0.0478
US TREASURY	3.375	20481115	0.0531
US TREASURY	3.000	20490215	0.0516
US TREASURY	2.875	20490515	0.0497
US TREASURY	2.250	20490815	0.0406
US TREASURY	2.375	20491115	0.0395
US TREASURY	2.000	20500215	0.0450
US TREASURY	1.250	20500515	0.0429
US TREASURY	1.375	20500815	0.0496
US TREASURY	1.625	20501115	0.0530
US TREASURY	1.875	20510215	0.0625
US TREASURY	2.375	20510515	0.0717
US TREASURY	2.000	20510815	0.0642
US TREASURY	1.875	20511115	0.0582
US TREASURY	2.250	20520215	0.0579
US TREASURY	2.875	20520515	0.0641
US TREASURY	3.000	20520815	0.0619
US TREASURY	4.000	20521115	0.0758
US TREASURY	3.625	20530215	0.0700
US TREASURY	3.625	20530515	0.0708

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.125	20530815	0.0847
US TREASURY	4.750	20531115	0.0997
US TREASURY	4.250	20540215	0.0647

Sources: FTSE Russell and Refinitiv

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