

# FTSE Advanced Climate World Government Bond Index

## INDEX CONSTITUENTS

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	0.250	20251121	0.0218
AUSTRALIA GOVT BND	4.250	20260421	0.0231
AUSTRALIA GOVT BND	0.500	20260921	0.0282
AUSTRALIA GOVT BND	4.750	20270421	0.0268
AUSTRALIA GOVT BND	2.750	20271121	0.0205
AUSTRALIA GOVT BND	2.250	20280521	0.0183
AUSTRALIA GOVT BND	2.750	20281121	0.0178
AUSTRALIA GOVT BND	3.250	20290421	0.0251
AUSTRALIA GOVT BND	2.750	20291121	0.0212
AUSTRALIA GOVT BND	2.500	20300521	0.0255
AUSTRALIA GOVT BND	1.000	20301221	0.0200
AUSTRALIA GOVT BND	1.500	20310621	0.0247
AUSTRALIA GOVT BND	1.000	20311121	0.0284
AUSTRALIA GOVT BND	1.250	20320521	0.0275
AUSTRALIA GOVT BND	1.750	20321121	0.0253
AUSTRALIA GOVT BND	4.500	20330421	0.0297
AUSTRALIA GOVT BND	3.000	20331121	0.0249
AUSTRALIA GOVT BND	3.750	20340521	0.0232
AUSTRALIA GOVT BND	4.250	20340621	0.0080
AUSTRALIA GOVT BND	3.500	20341221	0.0198
AUSTRALIA GOVT BND	2.750	20350621	0.0176
AUSTRALIA GOVT BND	3.750	20370421	0.0149
AUSTRALIA GOVT BND	3.250	20390621	0.0102
AUSTRALIA GOVT BND	2.750	20410521	0.0132
AUSTRALIA GOVT BND	3.000	20470321	0.0126
AUSTRALIA GOVT BND	1.750	20510621	0.0124
AUSTRALIA GOVT BND	4.750	20540621	0.0096
AUSTRIA GOVT BUND	1.200	20251020	0.0583
AUSTRIA GOVT BUND	4.850	20260315	0.0488
AUSTRIA GOVT BUND	2.000	20260715	0.0221
AUSTRIA GOVT BUND	0.750	20261020	0.0683
AUSTRIA GOVT BUND	0.500	20270420	0.0623
AUSTRIA GOVT BUND	6.250	20270715	0.0493
AUSTRIA GOVT BUND	0.750	20280220	0.0564
AUSTRIA GOVT BUND	0.000	20281020	0.0456
AUSTRIA GOVT BUND	0.500	20290220	0.0614
AUSTRIA GOVT BUND	2.900	20290523	0.0193
AUSTRIA GOVT BUND	0.000	20300220	0.0532
AUSTRIA GOVT BUND	3.450	20301020	0.0332
AUSTRIA GOVT BUND	0.000	20310220	0.0573
AUSTRIA GOVT BUND	0.900	20320220	0.0499
AUSTRIA GOVT BUND	2.900	20330220	0.0763

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	2.900	20340220	0.0441
AUSTRIA GOVT BUND	2.400	20340523	0.0409
AUSTRIA GOVT BUND	0.250	20361020	0.0262
AUSTRIA GOVT BUND	4.150	20370315	0.0762
AUSTRIA GOVT BUND	3.200	20390715	0.0180
AUSTRIA GOVT BUND	0.000	20401020	0.0165
AUSTRIA GOVT BUND	3.150	20440620	0.0376
AUSTRIA GOVT BUND	1.500	20470220	0.0334
AUSTRIA GOVT BUND	1.850	20490523	0.0223
AUSTRIA GOVT BUND	0.750	20510320	0.0242
AUSTRIA GOVT BUND	3.150	20531020	0.0201
AUSTRIA GOVT BUND	3.800	20620126	0.0221
AUSTRIA GOVT BUND	0.700	20710420	0.0102
AUSTRIA GOVT BUND	1.500	20861102	0.0069
AUSTRIA GOVT BUND	2.100	21170920	0.0197
AUSTRIA GOVT BUND	0.850	21200630	0.0100
BELGIUM GOVT OLO #100	2.850	20341022	0.0062
BELGIUM GOVT OLO #101	3.500	20550622	0.0036
BELGIUM GOVT OLO #102	2.700	20291022	0.0042
BELGIUM GOVT OLO #31	5.500	20280328	0.0118
BELGIUM GOVT OLO #44	5.000	20350328	0.0123
BELGIUM GOVT OLO #60	4.250	20410328	0.0100
BELGIUM GOVT OLO #64	4.500	20260328	0.0063
BELGIUM GOVT OLO #66	4.000	20320328	0.0052
BELGIUM GOVT OLO #71	3.750	20450622	0.0053
BELGIUM GOVT OLO #73	3.000	20340622	0.0050
BELGIUM GOVT OLO #75	1.000	20310622	0.0081
BELGIUM GOVT OLO #76	1.900	20380622	0.0039
BELGIUM GOVT OLO #77	1.000	20260622	0.0083
BELGIUM GOVT OLO #78	1.600	20470622	0.0040
BELGIUM GOVT OLO #80	2.150	20660622	0.0032
BELGIUM GOVT OLO #81	0.800	20270622	0.0083
BELGIUM GOVT OLO #83	2.250	20570622	0.0029
BELGIUM GOVT OLO #84	1.450	20370622	0.0030
BELGIUM GOVT OLO #85	0.800	20280622	0.0083
BELGIUM GOVT OLO #86	1.250	20330422	0.0052
BELGIUM GOVT OLO #87	0.900	20290622	0.0090
BELGIUM GOVT OLO #88	1.700	20500622	0.0040
BELGIUM GOVT OLO #89	0.100	20300622	0.0063
BELGIUM GOVT OLO #90	0.400	20400622	0.0029
BELGIUM GOVT OLO #91	0.000	20271022	0.0052
BELGIUM GOVT OLO #92	0.000	20311022	0.0059

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
BELGIUM GOVT OLO #93	0.650	20710622	0.0014
BELGIUM GOVT OLO #94	0.350	20320622	0.0069
BELGIUM GOVT OLO #95	1.400	20530622	0.0034
BELGIUM GOVT OLO #96	2.750	20390422	0.0032
BELGIUM GOVT OLO #97	3.000	20330622	0.0093
BELGIUM GOVT OLO #98	3.300	20540622	0.0053
BELGIUM GOVT OLO #99	3.450	20430622	0.0022
CANADA GOVT BND	3.500	20250801	0.0050
CANADA GOVT BND	3.000	20251001	0.0028
CANADA GOVT BND	4.500	20251101	0.0056
CANADA GOVT BND	4.500	20260201	0.0066
CANADA GOVT BND	0.250	20260301	0.0047
CANADA GOVT BND	3.000	20260401	0.0028
CANADA GOVT BND	4.000	20260501	0.0073
CANADA GOVT BND	1.500	20260601	0.0021
CANADA GOVT BND	4.000	20260801	0.0033
CANADA GOVT BND	1.000	20260901	0.0047
CANADA GOVT BND	1.250	20270301	0.0043
CANADA GOVT BND	1.000	20270601	0.0022
CANADA GOVT BND	2.750	20270901	0.0044
CANADA GOVT BND	3.500	20280301	0.0042
CANADA GOVT BND	2.000	20280601	0.0018
CANADA GOVT BND	3.250	20280901	0.0056
CANADA GOVT BND	4.000	20290301	0.0078
CANADA GOVT BND	2.250	20290601	0.0016
CANADA GOVT BND	5.750	20290601	0.0024
CANADA GOVT BND	3.500	20290901	0.0042
CANADA GOVT BND	1.250	20300601	0.0080
CANADA GOVT BND	0.500	20301201	0.0066
CANADA GOVT BND	1.500	20310601	0.0090
CANADA GOVT BND	1.500	20311201	0.0076
CANADA GOVT BND	2.000	20320601	0.0060
CANADA GOVT BND	2.500	20321201	0.0055
CANADA GOVT BND	2.750	20330601	0.0050
CANADA GOVT BND	5.750	20330601	0.0028
CANADA GOVT BND	3.250	20331201	0.0058
CANADA GOVT BND	3.000	20340601	0.0092
CANADA GOVT BND	5.000	20370601	0.0017
CANADA GOVT BND	4.000	20410601	0.0024
CANADA GOVT BND	3.500	20451201	0.0029
CANADA GOVT BND	2.750	20481201	0.0027
CANADA GOVT BND	2.000	20511201	0.0085

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	1.750	20531201	0.0061
CANADA GOVT BND	2.750	20551201	0.0051
CANADA GOVT BND	2.750	20641201	0.0016
CANADA GOVT DEB	2.250	20291201	0.0013
CANADA GOVT DEB	3.500	20340301	0.0011
CANADA GOVT NT	0.500	20250901	0.0075
CHINA GOVT BND	2.180	20250825	0.0199
CHINA GOVT BND	3.600	20250906	0.0103
CHINA GOVT BND	2.220	20250925	0.0295
CHINA GOVT BND	2.990	20251015	0.0087
CHINA GOVT BND	3.020	20251022	0.0286
CHINA GOVT BND	2.280	20251125	0.0178
CHINA GOVT BND	3.220	20251206	0.0176
CHINA GOVT BND	2.330	20251215	0.0261
CHINA GOVT BND	2.460	20260215	0.0220
CHINA GOVT BND	3.030	20260311	0.0238
CHINA GOVT BND	1.990	20260315	0.0294
CHINA GOVT BND	2.900	20260505	0.0091
CHINA GOVT BND	2.300	20260515	0.0219
CHINA GOVT BND	3.250	20260606	0.0236
CHINA GOVT BND	1.670	20260615	0.0113
CHINA GOVT BND	2.740	20260804	0.0086
CHINA GOVT BND	2.690	20260812	0.0265
CHINA GOVT BND	2.180	20260815	0.0256
CHINA GOVT BND	2.390	20261115	0.0278
CHINA GOVT BND	3.120	20261205	0.0214
CHINA GOVT BND	2.370	20270120	0.0175
CHINA GOVT BND	2.040	20270225	0.0275
CHINA GOVT BND	2.480	20270415	0.0152
CHINA GOVT BND	3.520	20270504	0.0094
CHINA GOVT BND	1.850	20270515	0.0212
CHINA GOVT BND	2.850	20270604	0.0280
CHINA GOVT BND	2.500	20270725	0.0217
CHINA GOVT BND	3.590	20270803	0.0098
CHINA GOVT BND	2.440	20271015	0.0164
CHINA GOVT BND	3.280	20271203	0.0278
CHINA GOVT BND	2.640	20280115	0.0204
CHINA GOVT BND	2.620	20280415	0.0216
CHINA GOVT BND	3.010	20280513	0.0249
CHINA GOVT BND	3.690	20280517	0.0108
CHINA GOVT BND	2.400	20280715	0.0243
CHINA GOVT BND	3.540	20280816	0.0110

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.480	20280925	0.0098
CHINA GOVT BND	2.910	20281014	0.0245
CHINA GOVT BND	2.550	20281015	0.0294
CHINA GOVT BND	3.250	20281122	0.0158
CHINA GOVT BND	2.370	20290115	0.0258
CHINA GOVT BND	2.800	20290324	0.0181
CHINA GOVT BND	2.050	20290415	0.0315
CHINA GOVT BND	3.290	20290523	0.0244
CHINA GOVT BND	2.750	20290615	0.0187
CHINA GOVT BND	2.620	20290925	0.0187
CHINA GOVT BND	3.130	20291121	0.0211
CHINA GOVT BND	2.790	20291215	0.0200
CHINA GOVT BND	2.800	20300325	0.0219
CHINA GOVT BND	2.680	20300521	0.0286
CHINA GOVT BND	2.620	20300625	0.0233
CHINA GOVT BND	2.600	20300915	0.0278
CHINA GOVT BND	3.270	20301119	0.0301
CHINA GOVT BND	2.540	20301225	0.0252
CHINA GOVT BND	2.280	20310325	0.0266
CHINA GOVT BND	3.020	20310527	0.0276
CHINA GOVT BND	2.120	20310625	0.0120
CHINA GOVT BND	2.890	20311118	0.0158
CHINA GOVT BND	2.750	20320217	0.0188
CHINA GOVT BND	2.760	20320515	0.0170
CHINA GOVT BND	2.690	20320815	0.0201
CHINA GOVT BND	2.600	20320901	0.0169
CHINA GOVT BND	2.800	20321115	0.0181
CHINA GOVT BND	2.880	20330225	0.0207
CHINA GOVT BND	2.670	20330525	0.0213
CHINA GOVT BND	2.520	20330825	0.0271
CHINA GOVT BND	2.670	20331125	0.0284
CHINA GOVT BND	2.350	20340225	0.0295
CHINA GOVT BND	2.270	20340525	0.0229
CHINA GOVT BND	4.080	20481022	0.0214
CHINA GOVT BND	3.860	20490722	0.0232
CHINA GOVT BND	3.390	20500316	0.0255
CHINA GOVT BND	3.810	20500914	0.0290
CHINA GOVT BND	3.720	20510412	0.0165
CHINA GOVT BND	3.530	20511018	0.0137
CHINA GOVT BND	3.320	20520415	0.0144
CHINA GOVT BND	3.120	20521025	0.0120
CHINA GOVT BND	3.190	20530415	0.0130

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	3.000	20531015	0.0166
DENMARK GOVT	1.750	20251115	0.0952
DENMARK GOVT	2.250	20261115	0.0282
DENMARK GOVT	0.500	20271115	0.0744
DENMARK GOVT	0.500	20291115	0.0633
DENMARK GOVT	0.000	20311115	0.0677
DENMARK GOVT	2.250	20331115	0.0703
DENMARK GOVT	4.500	20391115	0.1754
DENMARK GOVT	0.250	20521115	0.0453
FINLAND GOVT BND	4.000	20250704	0.0214
FINLAND GOVT BND	0.875	20250915	0.0163
FINLAND GOVT BND	0.500	20260415	0.0220
FINLAND GOVT BND	0.000	20260915	0.0122
FINLAND GOVT BND	1.375	20270415	0.0135
FINLAND GOVT BND	0.500	20270915	0.0205
FINLAND GOVT BND	2.750	20280704	0.0176
FINLAND GOVT BND	0.500	20280915	0.0225
FINLAND GOVT BND	2.875	20290415	0.0191
FINLAND GOVT BND	0.500	20290915	0.0193
FINLAND GOVT BND	0.000	20300915	0.0162
FINLAND GOVT BND	0.750	20310415	0.0138
FINLAND GOVT BND	0.125	20310915	0.0172
FINLAND GOVT BND	1.500	20320915	0.0180
FINLAND GOVT BND	3.000	20330915	0.0263
FINLAND GOVT BND	1.125	20340415	0.0134
FINLAND GOVT BND	3.000	20340915	0.0181
FINLAND GOVT BND	0.125	20360415	0.0118
FINLAND GOVT BND	2.750	20380415	0.0122
FINLAND GOVT BND	0.250	20400915	0.0081
FINLAND GOVT BND	2.625	20420704	0.0173
FINLAND GOVT BND	0.500	20430415	0.0093
FINLAND GOVT BND	1.375	20470415	0.0141
FINLAND GOVT BND	0.125	20520415	0.0068
FINLAND GOVT BND	2.950	20550415	0.0129
FRANCE GOVT OAT	6.000	20251025	0.2320
FRANCE GOVT OAT	1.000	20251125	0.2652
FRANCE GOVT OAT	0.000	20260225	0.3119
FRANCE GOVT OAT	3.500	20260425	0.3224
FRANCE GOVT OAT	0.500	20260525	0.3508
FRANCE GOVT OAT	2.500	20260924	0.3454
FRANCE GOVT OAT	0.250	20261125	0.2667
FRANCE GOVT OAT	0.000	20270225	0.2931

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	1.000	20270525	0.2827
FRANCE GOVT OAT	2.500	20270924	0.1756
FRANCE GOVT OAT	2.750	20271025	0.4497
FRANCE GOVT OAT	0.750	20280225	0.3305
FRANCE GOVT OAT	0.750	20280525	0.4188
FRANCE GOVT OAT	0.750	20281125	0.3889
FRANCE GOVT OAT	2.750	20290225	0.3650
FRANCE GOVT OAT	5.500	20290425	0.3438
FRANCE GOVT OAT	0.500	20290525	0.3757
FRANCE GOVT OAT	0.000	20291125	0.2916
FRANCE GOVT OAT	2.750	20300225	0.0880
FRANCE GOVT OAT	2.500	20300525	0.4511
FRANCE GOVT OAT	0.000	20301125	0.3404
FRANCE GOVT OAT	1.500	20310525	0.4257
FRANCE GOVT OAT	0.000	20311125	0.3244
FRANCE GOVT OAT	0.000	20320525	0.2309
FRANCE GOVT OAT	5.750	20321025	0.3103
FRANCE GOVT OAT	2.000	20321125	0.3106
FRANCE GOVT OAT	3.000	20330525	0.2689
FRANCE GOVT OAT	3.500	20331125	0.3544
FRANCE GOVT OAT	1.250	20340525	0.3202
FRANCE GOVT OAT	3.000	20341125	0.0512
FRANCE GOVT OAT	4.750	20350425	0.2375
FRANCE GOVT OAT	1.250	20360525	0.2696
FRANCE GOVT OAT	1.250	20380525	0.1517
FRANCE GOVT OAT	4.000	20381025	0.2076
FRANCE GOVT OAT	1.750	20390625	0.2027
FRANCE GOVT OAT	0.500	20400525	0.1283
FRANCE GOVT OAT	4.500	20410425	0.3124
FRANCE GOVT OAT	2.500	20430525	0.1160
FRANCE GOVT OAT	0.500	20440625	0.0910
FRANCE GOVT OAT	3.250	20450525	0.2169
FRANCE GOVT OAT	2.000	20480525	0.1638
FRANCE GOVT OAT	3.000	20490625	0.0517
FRANCE GOVT OAT	1.500	20500525	0.1542
FRANCE GOVT OAT	0.750	20520525	0.1213
FRANCE GOVT OAT	0.750	20530525	0.1096
FRANCE GOVT OAT	3.000	20540525	0.1634
FRANCE GOVT OAT	4.000	20550425	0.1533
FRANCE GOVT OAT	3.250	20550525	0.0908
FRANCE GOVT OAT	4.000	20600425	0.1650
FRANCE GOVT OAT	1.750	20660525	0.0742

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.500	20720525	0.0331
GERMANY GOVT BOBL	0.000	20251010	0.2204
GERMANY GOVT BOBL	0.000	20251010	0.0681
GERMANY GOVT BOBL	0.000	20260410	0.2219
GERMANY GOVT BOBL	0.000	20261009	0.1881
GERMANY GOVT BOBL	0.000	20270416	0.1705
GERMANY GOVT BOBL	1.300	20271015	0.2424
GERMANY GOVT BOBL	1.300	20271015	0.0727
GERMANY GOVT BOBL	2.200	20280413	0.2067
GERMANY GOVT BOBL	2.400	20281019	0.2508
GERMANY GOVT BOBL	2.100	20290412	0.2067
GERMANY GOVT BOBL	2.100	20290412	0.0331
GERMANY GOVT BUND	1.000	20250815	0.2502
GERMANY GOVT BUND	0.500	20260215	0.2691
GERMANY GOVT BUND	0.000	20260815	0.2556
GERMANY GOVT BUND	0.250	20270215	0.2392
GERMANY GOVT BUND	6.500	20270704	0.1345
GERMANY GOVT BUND	0.500	20270815	0.2554
GERMANY GOVT BUND	0.000	20271115	0.1683
GERMANY GOVT BUND	5.625	20280104	0.1597
GERMANY GOVT BUND	0.500	20280215	0.2215
GERMANY GOVT BUND	4.750	20280704	0.1295
GERMANY GOVT BUND	0.250	20280815	0.2176
GERMANY GOVT BUND	0.000	20281115	0.2023
GERMANY GOVT BUND	0.250	20290215	0.2228
GERMANY GOVT BUND	0.000	20290815	0.2174
GERMANY GOVT BUND	2.100	20291115	0.2155
GERMANY GOVT BUND	6.250	20300104	0.1196
GERMANY GOVT BUND	0.000	20300215	0.2040
GERMANY GOVT BUND	0.000	20300815	0.2415
GERMANY GOVT BUND	0.000	20300815	0.0685
GERMANY GOVT BUND	2.400	20301115	0.1867
GERMANY GOVT BUND	5.500	20310104	0.2158
GERMANY GOVT BUND	0.000	20310215	0.1995
GERMANY GOVT BUND	0.000	20310815	0.2253
GERMANY GOVT BUND	0.000	20310815	0.0634
GERMANY GOVT BUND	0.000	20320215	0.2154
GERMANY GOVT BUND	1.700	20320815	0.2244
GERMANY GOVT BUND	2.300	20330215	0.3176
GERMANY GOVT BUND	2.300	20330215	0.0685
GERMANY GOVT BUND	2.600	20330815	0.2631
GERMANY GOVT BUND	2.200	20340215	0.2873



## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	4.750	20340704	0.2536
GERMANY GOVT BUND	0.000	20350515	0.1505
GERMANY GOVT BUND	0.000	20360515	0.1584
GERMANY GOVT BUND	4.000	20370104	0.2743
GERMANY GOVT BUND	1.000	20380515	0.1638
GERMANY GOVT BUND	4.250	20390704	0.1979
GERMANY GOVT BUND	4.750	20400704	0.2351
GERMANY GOVT BUND	2.600	20410515	0.0330
GERMANY GOVT BUND	3.250	20420704	0.1845
GERMANY GOVT BUND	2.500	20440704	0.2603
GERMANY GOVT BUND	2.500	20460815	0.2654
GERMANY GOVT BUND	1.250	20480815	0.2370
GERMANY GOVT BUND	0.000	20500815	0.1705
GERMANY GOVT BUND	0.000	20500815	0.0464
GERMANY GOVT BUND	0.000	20520815	0.1263
GERMANY GOVT BUND	1.800	20530815	0.2027
GERMANY GOVT BUND	1.800	20530815	0.0665
GERMANY GOVT BUND	2.500	20540815	0.1254
GERMANY GOVT SCHATZE	3.100	20250918	0.1457
GERMANY GOVT SCHATZE	3.100	20251212	0.1618
GERMANY GOVT SCHATZE	2.500	20260319	0.1588
GERMANY GOVT SCHATZE	2.900	20260618	0.1215
IRELAND GOVT BND	1.000	20260515	0.0141
IRELAND GOVT BND	0.200	20270515	0.0090
IRELAND GOVT BND	0.900	20280515	0.0099
IRELAND GOVT BND	1.100	20290515	0.0119
IRELAND GOVT BND	2.400	20300515	0.0116
IRELAND GOVT BND	0.200	20301018	0.0086
IRELAND GOVT BND	1.350	20310318	0.0078
IRELAND GOVT BND	0.000	20311018	0.0094
IRELAND GOVT BND	0.350	20321018	0.0053
IRELAND GOVT BND	1.300	20330515	0.0059
IRELAND GOVT BND	2.600	20341018	0.0050
IRELAND GOVT BND	0.400	20350515	0.0051
IRELAND GOVT BND	1.700	20370515	0.0082
IRELAND GOVT BND	0.550	20410422	0.0037
IRELAND GOVT BND	3.000	20431018	0.0050
IRELAND GOVT BND	2.000	20450218	0.0114
IRELAND GOVT BND	1.500	20500515	0.0080
ISRAEL GOVT BND	1.750	20250831	0.0281
ISRAEL GOVT BND	0.500	20260227	0.0313
ISRAEL GOVT BND	6.250	20261030	0.0193

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ISRAEL GOVT BND	2.000	20270331	0.0292
ISRAEL GOVT BND	3.750	20270930	0.0129
ISRAEL GOVT BND	2.250	20280928	0.0339
ISRAEL GOVT BND	3.750	20290228	0.0307
ISRAEL GOVT BND	1.000	20300331	0.0370
ISRAEL GOVT BND	1.300	20320430	0.0279
ISRAEL GOVT BND	4.000	20350330	0.0129
ISRAEL GOVT BND	1.500	20370531	0.0254
ISRAEL GOVT BND	5.500	20420131	0.0242
ISRAEL GOVT BND	3.750	20470331	0.0249
ISRAEL GOVT BND	2.800	20521129	0.0126
ITALY GOVT BND	1.850	20250701	0.1383
ITALY GOVT BND	1.200	20250815	0.1228
ITALY GOVT BND	3.600	20250929	0.1285
ITALY GOVT BND	2.500	20251115	0.1574
ITALY GOVT BND	2.000	20251201	0.1647
ITALY GOVT BND	3.500	20260115	0.1446
ITALY GOVT BND	3.200	20260128	0.1091
ITALY GOVT BND	0.500	20260201	0.1536
ITALY GOVT BND	4.500	20260301	0.1989
ITALY GOVT BND	0.000	20260401	0.1610
ITALY GOVT BND	3.800	20260415	0.1319
ITALY GOVT BND	1.600	20260601	0.1803
ITALY GOVT BND	2.100	20260715	0.1438
ITALY GOVT BND	0.000	20260801	0.1421
ITALY GOVT BND	3.850	20260915	0.1538
ITALY GOVT BND	7.250	20261101	0.1120
ITALY GOVT BND	1.250	20261201	0.1595
ITALY GOVT BND	0.850	20270115	0.1537
ITALY GOVT BND	2.950	20270215	0.1420
ITALY GOVT BND	1.100	20270401	0.1185
ITALY GOVT BND	2.200	20270601	0.1582
ITALY GOVT BND	3.450	20270715	0.0329
ITALY GOVT BND	2.050	20270801	0.1529
ITALY GOVT BND	0.950	20270915	0.1644
ITALY GOVT BND	6.500	20271101	0.2527
ITALY GOVT BND	2.650	20271201	0.1430
ITALY GOVT BND	2.000	20280201	0.1901
ITALY GOVT BND	0.250	20280315	0.1413
ITALY GOVT BND	3.400	20280401	0.1514
ITALY GOVT BND	0.500	20280715	0.1209
ITALY GOVT BND	3.800	20280801	0.1486

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	4.750	20280901	0.2324
ITALY GOVT BND	2.800	20281201	0.1793
ITALY GOVT BND	4.100	20290201	0.1352
ITALY GOVT BND	0.450	20290215	0.1158
ITALY GOVT BND	2.800	20290615	0.1256
ITALY GOVT BND	3.350	20290701	0.1111
ITALY GOVT BND	3.000	20290801	0.1863
ITALY GOVT BND	5.250	20291101	0.2763
ITALY GOVT BND	3.850	20291215	0.1944
ITALY GOVT BND	3.500	20300301	0.2417
ITALY GOVT BND	1.350	20300401	0.1658
ITALY GOVT BND	3.700	20300615	0.1345
ITALY GOVT BND	0.950	20300801	0.1331
ITALY GOVT BND	4.000	20301115	0.1336
ITALY GOVT BND	1.650	20301201	0.1681
ITALY GOVT BND	3.500	20310215	0.1412
ITALY GOVT BND	0.900	20310401	0.1679
ITALY GOVT BND	6.000	20310501	0.3043
ITALY GOVT BND	3.450	20310715	0.0566
ITALY GOVT BND	0.600	20310801	0.1416
ITALY GOVT BND	4.000	20311030	0.0946
ITALY GOVT BND	0.950	20311201	0.1383
ITALY GOVT BND	1.650	20320301	0.1953
ITALY GOVT BND	0.950	20320601	0.1380
ITALY GOVT BND	2.500	20321201	0.1418
ITALY GOVT BND	5.750	20330201	0.2493
ITALY GOVT BND	4.400	20330501	0.1830
ITALY GOVT BND	2.450	20330901	0.1459
ITALY GOVT BND	4.350	20331101	0.1805
ITALY GOVT BND	4.200	20340301	0.1705
ITALY GOVT BND	3.850	20340701	0.1313
ITALY GOVT BND	5.000	20340801	0.2497
ITALY GOVT BND	3.350	20350301	0.1504
ITALY GOVT BND	4.000	20350430	0.1062
ITALY GOVT BND	1.450	20360301	0.0961
ITALY GOVT BND	2.250	20360901	0.1169
ITALY GOVT BND	4.000	20370201	0.2712
ITALY GOVT BND	0.950	20370301	0.0990
ITALY GOVT BND	4.050	20371030	0.0731
ITALY GOVT BND	3.250	20380301	0.0986
ITALY GOVT BND	2.950	20380901	0.1141
ITALY GOVT BND	5.000	20390801	0.2382

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	4.150	20391001	0.1081
ITALY GOVT BND	3.100	20400301	0.1016
ITALY GOVT BND	5.000	20400901	0.2172
ITALY GOVT BND	1.800	20410301	0.1020
ITALY GOVT BND	4.450	20430901	0.0939
ITALY GOVT BND	4.750	20440901	0.1776
ITALY GOVT BND	1.500	20450430	0.0681
ITALY GOVT BND	3.250	20460901	0.1244
ITALY GOVT BND	2.700	20470301	0.1178
ITALY GOVT BND	3.450	20480301	0.1309
ITALY GOVT BND	3.850	20490901	0.1270
ITALY GOVT BND	2.450	20500901	0.0972
ITALY GOVT BND	1.700	20510901	0.0840
ITALY GOVT BND	2.150	20520901	0.0481
ITALY GOVT BND	4.500	20531001	0.1192
ITALY GOVT BND	2.800	20670301	0.0562
ITALY GOVT BND	2.150	20720301	0.0370
JGB #1 40YRS BND	2.400	20480320	0.0232
JGB #10 40YRS BND	0.900	20570320	0.0480
JGB #100 20YRS BND	2.200	20280320	0.0501
JGB #101 20YRS BND	2.400	20280320	0.0237
JGB #102 20YRS BND	2.400	20280620	0.0344
JGB #103 20YRS BND	2.300	20280620	0.0239
JGB #104 20YRS BND	2.100	20280620	0.0206
JGB #105 20YRS BND	2.100	20280920	0.0368
JGB #106 20YRS BND	2.200	20280920	0.0208
JGB #107 20YRS BND	2.100	20281220	0.0238
JGB #108 20YRS BND	1.900	20281220	0.0313
JGB #109 20YRS BND	1.900	20290320	0.0307
JGB #11 30YRS BND	1.700	20330620	0.0170
JGB #11 40YRS BND	0.800	20580320	0.0440
JGB #110 20YRS BND	2.100	20290320	0.0415
JGB #111 20YRS BND	2.200	20290620	0.0259
JGB #112 20YRS BND	2.100	20290620	0.0441
JGB #113 20YRS BND	2.100	20290920	0.0396
JGB #114 20YRS BND	2.100	20291220	0.0298
JGB #115 20YRS BND	2.200	20291220	0.0198
JGB #116 20YRS BND	2.200	20300320	0.0221
JGB #117 20YRS BND	2.100	20300320	0.0305
JGB #118 20YRS BND	2.000	20300620	0.0258
JGB #119 20YRS BND	1.800	20300620	0.0200
JGB #12 30YRS BND	2.100	20330920	0.0146

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #12 40YRS BND	0.500	20590320	0.0455
JGB #120 20YRS BND	1.600	20300620	0.0252
JGB #121 20YRS BND	1.900	20300920	0.0336
JGB #122 20YRS BND	1.800	20300920	0.0206
JGB #123 20YRS BND	2.100	20301220	0.0637
JGB #124 20YRS BND	2.000	20301220	0.0272
JGB #125 20YRS BND	2.200	20310320	0.0380
JGB #126 20YRS BND	2.000	20310320	0.0303
JGB #127 20YRS BND	1.900	20310320	0.0245
JGB #128 20YRS BND	1.900	20310620	0.0447
JGB #129 20YRS BND	1.800	20310620	0.0201
JGB #13 30YRS BND	2.000	20331220	0.0229
JGB #13 40YRS BND	0.500	20600320	0.0680
JGB #130 20YRS BND	1.800	20310920	0.0548
JGB #131 20YRS BND	1.700	20310920	0.0261
JGB #132 20YRS BND	1.700	20311220	0.0372
JGB #133 20YRS BND	1.800	20311220	0.0487
JGB #134 20YRS BND	1.800	20320320	0.0440
JGB #135 20YRS BND	1.700	20320320	0.0233
JGB #136 20YRS BND	1.600	20320320	0.0233
JGB #137 20YRS BND	1.700	20320620	0.0212
JGB #138 20YRS BND	1.500	20320620	0.0225
JGB #139 20YRS BND	1.600	20320620	0.0276
JGB #14 30YRS BND	2.400	20340320	0.0285
JGB #14 40YRS BND	0.700	20610320	0.0702
JGB #140 20YRS BND	1.700	20320920	0.0704
JGB #141 20YRS BND	1.700	20321220	0.0530
JGB #142 20YRS BND	1.800	20321220	0.0253
JGB #143 20YRS BND	1.600	20330320	0.0354
JGB #144 20YRS BND	1.500	20330320	0.0225
JGB #145 20YRS BND	1.700	20330620	0.0464
JGB #145 5YRS BND	0.100	20250920	0.0438
JGB #146 20YRS BND	1.700	20330920	0.0483
JGB #146 5YRS BND	0.100	20251220	0.0530
JGB #147 20YRS BND	1.600	20331220	0.0469
JGB #147 5YRS BND	0.005	20260320	0.0520
JGB #148 20YRS BND	1.500	20340320	0.0586
JGB #148 5YRS BND	0.005	20260620	0.0423
JGB #149 20YRS BND	1.500	20340620	0.0561
JGB #149 5YRS BND	0.005	20260920	0.0628
JGB #15 30YRS BND	2.500	20340620	0.0375
JGB #15 40YRS BND	1.000	20620320	0.0735

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #150 20YRS BND	1.400	20340920	0.0687
JGB #150 5YRS BND	0.005	20261220	0.0640
JGB #151 20YRS BND	1.200	20341220	0.0594
JGB #151 5YRS BND	0.005	20270320	0.0477
JGB #152 20YRS BND	1.200	20350320	0.0622
JGB #152 5YRS BND	0.100	20270320	0.0334
JGB #153 20YRS BND	1.300	20350620	0.0531
JGB #153 5YRS BND	0.005	20270620	0.0671
JGB #154 20YRS BND	1.200	20350920	0.0615
JGB #154 5YRS BND	0.100	20270920	0.0684
JGB #155 20YRS BND	1.000	20351220	0.0640
JGB #155 5YRS BND	0.300	20271220	0.0264
JGB #156 20YRS BND	0.400	20360320	0.0414
JGB #156 5YRS BND	0.200	20271220	0.0304
JGB #157 20YRS BND	0.200	20360620	0.0440
JGB #157 5YRS BND	0.200	20280320	0.0324
JGB #158 20YRS BND	0.500	20360920	0.0633
JGB #158 5YRS BND	0.100	20280320	0.0615
JGB #159 20YRS BND	0.600	20361220	0.0561
JGB #159 5YRS BND	0.100	20280620	0.0467
JGB #16 30YRS BND	2.500	20340920	0.0253
JGB #16 40YRS BND	1.300	20630320	0.0880
JGB #160 20YRS BND	0.700	20370320	0.0574
JGB #160 5YRS BND	0.200	20280620	0.0285
JGB #161 20YRS BND	0.600	20370620	0.0481
JGB #161 5YRS BND	0.300	20280620	0.0351
JGB #162 20YRS BND	0.600	20370920	0.0630
JGB #162 5YRS BND	0.300	20280920	0.0338
JGB #163 20YRS BND	0.600	20371220	0.0553
JGB #163 5YRS BND	0.400	20280920	0.0368
JGB #164 20YRS BND	0.500	20380320	0.0644
JGB #164 5YRS BND	0.200	20281220	0.0411
JGB #165 20YRS BND	0.500	20380620	0.0740
JGB #165 5YRS BND	0.300	20281220	0.0549
JGB #166 20YRS BND	0.700	20380920	0.0616
JGB #166 5YRS BND	0.400	20281220	0.0605
JGB #167 20YRS BND	0.500	20381220	0.0635
JGB #167 5YRS BND	0.400	20290320	0.0601
JGB #168 20YRS BND	0.400	20390320	0.0623
JGB #168 5YRS BND	0.600	20290320	0.0559
JGB #169 20YRS BND	0.300	20390620	0.0674
JGB #169 5YRS BND	0.500	20290320	0.0669

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #17 30YRS BND	2.400	20341220	0.0262
JGB #17 40YRS BND	2.200	20640320	0.0197
JGB #170 20YRS BND	0.300	20390920	0.0603
JGB #171 20YRS BND	0.300	20391220	0.0715
JGB #172 20YRS BND	0.400	20400320	0.0672
JGB #173 20YRS BND	0.400	20400620	0.0825
JGB #174 20YRS BND	0.400	20400920	0.0857
JGB #175 20YRS BND	0.500	20401220	0.0860
JGB #176 20YRS BND	0.500	20410320	0.0747
JGB #177 20YRS BND	0.400	20410620	0.0870
JGB #178 20YRS BND	0.500	20410920	0.0895
JGB #179 20YRS BND	0.500	20411220	0.0953
JGB #18 30YRS BND	2.300	20350320	0.0361
JGB #180 20YRS BND	0.800	20420320	0.0927
JGB #181 20YRS BND	0.900	20420620	0.0924
JGB #182 20YRS BND	1.100	20420920	0.0833
JGB #183 20YRS BND	1.400	20421220	0.0812
JGB #184 20YRS BND	1.100	20430320	0.0745
JGB #185 20YRS BND	1.100	20430620	0.0883
JGB #186 20YRS BND	1.500	20430920	0.0968
JGB #187 20YRS BND	1.300	20431220	0.0800
JGB #188 20YRS BND	1.600	20440320	0.0590
JGB #19 30YRS BND	2.300	20350620	0.0245
JGB #2 40YRS BND	2.200	20490320	0.0412
JGB #20 30YRS BND	2.500	20350920	0.0254
JGB #21 30YRS BND	2.300	20351220	0.0281
JGB #22 30YRS BND	2.500	20360320	0.0361
JGB #23 30YRS BND	2.500	20360620	0.0352
JGB #24 30YRS BND	2.500	20360920	0.0231
JGB #25 30YRS BND	2.300	20361220	0.0293
JGB #26 30YRS BND	2.400	20370320	0.0602
JGB #27 30YRS BND	2.500	20370920	0.0533
JGB #28 30YRS BND	2.500	20380320	0.0746
JGB #29 30YRS BND	2.400	20380920	0.0702
JGB #3 40YRS BND	2.200	20500320	0.0364
JGB #30 30YRS BND	2.300	20390320	0.0841
JGB #31 30YRS BND	2.200	20390920	0.0760
JGB #32 30YRS BND	2.300	20400320	0.0913
JGB #33 30YRS BND	2.000	20400920	0.0996
JGB #34 30YRS BND	2.200	20410320	0.0919
JGB #340 10YRS BND	0.400	20250920	0.0253
JGB #341 10YRS BND	0.300	20251220	0.0244

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #342 10YRS BND	0.100	20260320	0.0253
JGB #343 10YRS BND	0.100	20260620	0.0228
JGB #344 10YRS BND	0.100	20260920	0.0359
JGB #345 10YRS BND	0.100	20261220	0.0348
JGB #346 10YRS BND	0.100	20270320	0.0327
JGB #347 10YRS BND	0.100	20270620	0.0284
JGB #348 10YRS BND	0.100	20270920	0.0317
JGB #349 10YRS BND	0.100	20271220	0.0365
JGB #35 30YRS BND	2.000	20410920	0.1021
JGB #350 10YRS BND	0.100	20280320	0.0421
JGB #351 10YRS BND	0.100	20280620	0.0297
JGB #352 10YRS BND	0.100	20280920	0.0303
JGB #353 10YRS BND	0.100	20281220	0.0310
JGB #354 10YRS BND	0.100	20290320	0.0220
JGB #355 10YRS BND	0.100	20290620	0.0251
JGB #356 10YRS BND	0.100	20290920	0.0170
JGB #357 10YRS BND	0.100	20291220	0.0221
JGB #358 10YRS BND	0.100	20300320	0.0283
JGB #359 10YRS BND	0.100	20300620	0.0259
JGB #36 30YRS BND	2.000	20420320	0.0947
JGB #360 10YRS BND	0.100	20300920	0.0290
JGB #361 10YRS BND	0.100	20301220	0.0283
JGB #362 10YRS BND	0.100	20310320	0.0353
JGB #363 10YRS BND	0.100	20310620	0.0438
JGB #364 10YRS BND	0.100	20310920	0.0404
JGB #365 10YRS BND	0.100	20311220	0.0379
JGB #367 10YRS BND	0.200	20320620	0.0242
JGB #368 10YRS BND	0.200	20320920	0.0168
JGB #369 10YRS BND	0.500	20321220	0.0269
JGB #37 30YRS BND	1.900	20420920	0.1144
JGB #370 10YRS BND	0.500	20330320	0.0461
JGB #371 10YRS BND	0.400	20330620	0.1015
JGB #372 10YRS BND	0.800	20330920	0.1009
JGB #373 10YRS BND	0.600	20331220	0.1572
JGB #374 10YRS BND	0.800	20340320	0.1892
JGB #38 30YRS BND	1.800	20430320	0.0635
JGB #39 30YRS BND	1.900	20430620	0.0555
JGB #4 40YRS BND	2.200	20510320	0.0530
JGB #40 30YRS BND	1.800	20430920	0.0421
JGB #41 30YRS BND	1.700	20431220	0.0416
JGB #42 30YRS BND	1.700	20440320	0.0491
JGB #43 30YRS BND	1.700	20440620	0.0343



## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #44 30YRS BND	1.700	20440920	0.0381
JGB #45 30YRS BND	1.500	20441220	0.0265
JGB #450 2YRS BND	0.005	20250701	0.0307
JGB #451 2YRS BND	0.005	20250801	0.0711
JGB #452 2YRS BND	0.005	20250901	0.0613
JGB #453 2YRS BND	0.005	20251001	0.0291
JGB #454 2YRS BND	0.100	20251101	0.0628
JGB #455 2YRS BND	0.005	20251201	0.0602
JGB #456 2YRS BND	0.100	20260101	0.0632
JGB #457 2YRS BND	0.100	20260201	0.0696
JGB #458 2YRS BND	0.200	20260301	0.0727
JGB #459 2YRS BND	0.200	20260401	0.0586
JGB #46 30YRS BND	1.500	20450320	0.0442
JGB #460 2YRS BND	0.300	20260501	0.0729
JGB #461 2YRS BND	0.400	20260601	0.0769
JGB #47 30YRS BND	1.600	20450620	0.0226
JGB #48 30YRS BND	1.400	20450920	0.0183
JGB #49 30YRS BND	1.400	20451220	0.0244
JGB #5 40YRS BND	2.000	20520320	0.0536
JGB #50 30YRS BND	0.800	20460320	0.0357
JGB #51 30YRS BND	0.300	20460620	0.0289
JGB #52 30YRS BND	0.500	20460920	0.0382
JGB #53 30YRS BND	0.600	20461220	0.0318
JGB #54 30YRS BND	0.800	20470320	0.0305
JGB #55 30YRS BND	0.800	20470620	0.0316
JGB #56 30YRS BND	0.800	20470920	0.0343
JGB #57 30YRS BND	0.800	20471220	0.0373
JGB #58 30YRS BND	0.800	20480320	0.0357
JGB #59 30YRS BND	0.700	20480620	0.0480
JGB #6 40YRS BND	1.900	20530320	0.0361
JGB #60 30YRS BND	0.900	20480920	0.0269
JGB #61 30YRS BND	0.700	20481220	0.0360
JGB #62 30YRS BND	0.500	20490320	0.0325
JGB #63 30YRS BND	0.400	20490620	0.0364
JGB #64 30YRS BND	0.400	20490920	0.0348
JGB #65 30YRS BND	0.400	20491220	0.0460
JGB #66 30YRS BND	0.400	20500320	0.0423
JGB #67 30YRS BND	0.600	20500620	0.0517
JGB #68 30YRS BND	0.600	20500920	0.0546
JGB #69 30YRS BND	0.700	20501220	0.0609
JGB #7 30YRS BND	2.300	20320520	0.0174
JGB #7 40YRS BND	1.700	20540320	0.0305

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #70 30YRS BND	0.700	20510320	0.0565
JGB #71 30YRS BND	0.700	20510620	0.0546
JGB #72 30YRS BND	0.700	20510920	0.0582
JGB #73 30YRS BND	0.700	20511220	0.0613
JGB #74 30YRS BND	1.000	20520320	0.0608
JGB #75 30YRS BND	1.300	20520620	0.0669
JGB #76 30YRS BND	1.400	20520920	0.0644
JGB #77 30YRS BND	1.600	20521220	0.0594
JGB #78 30YRS BND	1.400	20530320	0.0677
JGB #79 30YRS BND	1.200	20530620	0.0675
JGB #8 30YRS BND	1.800	20321122	0.0174
JGB #8 40YRS BND	1.400	20550320	0.0275
JGB #80 30YRS BND	1.800	20530920	0.0687
JGB #81 20YRS BND	2.000	20250920	0.0192
JGB #81 30YRS BND	1.600	20531220	0.0720
JGB #82 20YRS BND	2.100	20250920	0.0159
JGB #82 30YRS BND	1.800	20540320	0.0762
JGB #83 20YRS BND	2.100	20251220	0.0174
JGB #84 20YRS BND	2.000	20251220	0.0248
JGB #85 20YRS BND	2.100	20260320	0.0241
JGB #86 20YRS BND	2.300	20260320	0.0190
JGB #87 20YRS BND	2.200	20260320	0.0181
JGB #88 20YRS BND	2.300	20260620	0.0296
JGB #89 20YRS BND	2.200	20260620	0.0153
JGB #9 40YRS BND	0.400	20560320	0.0440
JGB #90 20YRS BND	2.200	20260920	0.0328
JGB #92 20YRS BND	2.100	20261220	0.0459
JGB #93 20YRS BND	2.000	20270320	0.0224
JGB #94 20YRS BND	2.100	20270320	0.0368
JGB #95 20YRS BND	2.300	20270620	0.0288
JGB #96 20YRS BND	2.100	20270620	0.0175
JGB #97 20YRS BND	2.200	20270920	0.0261
JGB #98 20YRS BND	2.100	20270920	0.0222
JGB #99 20YRS BND	2.100	20271220	0.0548
JGB #GX1 5YRS BND	0.300	20281220	0.0153
MALAYSIA GOVT BND	3.955	20250915	0.0034
MALAYSIA GOVT BND	4.392	20260415	0.0010
MALAYSIA GOVT BND	3.906	20260715	0.0026
MALAYSIA GOVT BND	3.900	20261130	0.0028
MALAYSIA GOVT BND	3.892	20270315	0.0005
MALAYSIA GOVT BND	3.502	20270531	0.0033
MALAYSIA GOVT BND	3.899	20271116	0.0030

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MALAYSIA GOVT BND	3.519	20280420	0.0018
MALAYSIA GOVT BND	3.733	20280615	0.0029
MALAYSIA GOVT BND	4.504	20290430	0.0013
MALAYSIA GOVT BND	3.885	20290815	0.0032
MALAYSIA GOVT BND	4.498	20300415	0.0035
MALAYSIA GOVT BND	2.632	20310415	0.0034
MALAYSIA GOVT BND	4.232	20310630	0.0017
MALAYSIA GOVT BND	3.582	20320715	0.0022
MALAYSIA GOVT BND	3.844	20330415	0.0017
MALAYSIA GOVT BND	4.642	20331107	0.0032
MALAYSIA GOVT BND	3.828	20340705	0.0023
MALAYSIA GOVT BND	4.254	20350531	0.0020
MALAYSIA GOVT BND	4.762	20370407	0.0034
MALAYSIA GOVT BND	4.893	20380608	0.0031
MALAYSIA GOVT BND	4.054	20390418	0.0006
MALAYSIA GOVT BND	3.757	20400522	0.0029
MALAYSIA GOVT BND	4.696	20421015	0.0033
MALAYSIA GOVT BND	4.935	20430930	0.0011
MALAYSIA GOVT BND	4.180	20440516	0.0006
MALAYSIA GOVT BND	4.736	20460315	0.0015
MALAYSIA GOVT BND	4.921	20480706	0.0023
MALAYSIA GOVT BND	4.065	20500615	0.0033
MALAYSIA GOVT BND	4.457	20530331	0.0020
MEXICO GOVT BONO	5.750	20260305	0.0814
MEXICO GOVT BONO	7.000	20260903	0.0525
MEXICO GOVT BONO	5.500	20270304	0.0762
MEXICO GOVT BONO	7.500	20270603	0.0675
MEXICO GOVT BONO	8.500	20290301	0.0391
MEXICO GOVT BONO	8.500	20290531	0.0607
MEXICO GOVT BONO	7.750	20310529	0.0786
MEXICO GOVT BONO	7.500	20330526	0.0597
MEXICO GOVT BONO	7.750	20341123	0.0312
MEXICO GOVT BONO	8.000	20350524	0.0044
MEXICO GOVT BONO	10.000	20361120	0.0164
MEXICO GOVT BONO	8.500	20381118	0.0415
MEXICO GOVT BONO	7.750	20421113	0.0633
MEXICO GOVT BONO	8.000	20471107	0.0468
MEXICO GOVT BONO	8.000	20530731	0.0508
NETHERLANDS GOVT DSL	0.250	20250715	0.0209
NETHERLANDS GOVT DSL	0.000	20260115	0.0121
NETHERLANDS GOVT DSL	0.500	20260715	0.0196
NETHERLANDS GOVT DSL	0.000	20270115	0.0158

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.750	20270715	0.0181
NETHERLANDS GOVT DSL	5.500	20280115	0.0157
NETHERLANDS GOVT DSL	0.750	20280715	0.0194
NETHERLANDS GOVT DSL	0.000	20290115	0.0157
NETHERLANDS GOVT DSL	0.250	20290715	0.0117
NETHERLANDS GOVT DSL	2.500	20300115	0.0132
NETHERLANDS GOVT DSL	0.000	20300715	0.0129
NETHERLANDS GOVT DSL	0.000	20310715	0.0134
NETHERLANDS GOVT DSL	0.500	20320715	0.0124
NETHERLANDS GOVT DSL	2.500	20330115	0.0166
NETHERLANDS GOVT DSL	2.500	20330715	0.0131
NETHERLANDS GOVT DSL	2.500	20340715	0.0115
NETHERLANDS GOVT DSL	4.000	20370115	0.0219
NETHERLANDS GOVT DSL	0.000	20380115	0.0103
NETHERLANDS GOVT DSL	0.500	20400115	0.0119
NETHERLANDS GOVT DSL	3.750	20420115	0.0228
NETHERLANDS GOVT DSL	3.250	20440115	0.0081
NETHERLANDS GOVT DSL	2.750	20470115	0.0218
NETHERLANDS GOVT DSL	0.000	20520115	0.0089
NETHERLANDS GOVT DSL	2.000	20540115	0.0122
NEW ZEALAND GOVT BND	0.500	20260515	0.0081
NEW ZEALAND GOVT BND	4.500	20270415	0.0111
NEW ZEALAND GOVT BND	0.250	20280515	0.0126
NEW ZEALAND GOVT BND	3.000	20290420	0.0100
NEW ZEALAND GOVT BND	4.500	20300515	0.0071
NEW ZEALAND GOVT BND	1.500	20310515	0.0079
NEW ZEALAND GOVT BND	2.000	20320515	0.0086
NEW ZEALAND GOVT BND	3.500	20330414	0.0144
NEW ZEALAND GOVT BND	4.250	20340515	0.0064
NEW ZEALAND GOVT BND	4.500	20350515	0.0047
NEW ZEALAND GOVT BND	2.750	20370415	0.0061
NEW ZEALAND GOVT BND	1.750	20410515	0.0036
NEW ZEALAND GOVT BND	2.750	20510515	0.0049
NEW ZEALAND GOVT BND	5.000	20540515	0.0044
NORWAY GOVT BND	1.500	20260219	0.0548
NORWAY GOVT BND	1.750	20270217	0.0493
NORWAY GOVT BND	2.000	20280426	0.0404
NORWAY GOVT BND	1.750	20290906	0.0381
NORWAY GOVT BND	1.375	20300819	0.0487
NORWAY GOVT BND	1.250	20310917	0.0384
NORWAY GOVT BND	2.125	20320518	0.0405
NORWAY GOVT BND	3.000	20330815	0.0539

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NORWAY GOVT BND	3.625	20340413	0.0355
NORWAY GOVT BND	3.500	20421006	0.0202
POLAND GOVT BND	3.250	20250725	0.0119
POLAND GOVT BND	0.000	20251025	0.0072
POLAND GOVT BND	0.000	20260425	0.0036
POLAND GOVT BND	2.500	20260725	0.0138
POLAND GOVT BND	0.250	20261025	0.0092
POLAND GOVT BND	3.750	20270525	0.0097
POLAND GOVT BND	2.500	20270725	0.0111
POLAND GOVT BND	2.750	20280425	0.0107
POLAND GOVT BND	7.500	20280725	0.0159
POLAND GOVT BND	5.750	20290425	0.0152
POLAND GOVT BND	4.750	20290725	0.0076
POLAND GOVT BND	2.750	20291025	0.0144
POLAND GOVT BND	1.250	20301025	0.0113
POLAND GOVT BND	1.750	20320425	0.0100
POLAND GOVT BND	6.000	20331025	0.0164
POLAND GOVT BND	5.000	20341025	0.0020
SINGAPORE GOVT BND	0.500	20251101	0.0088
SINGAPORE GOVT BND	2.125	20260601	0.0123
SINGAPORE GOVT BND	1.250	20261101	0.0103
SINGAPORE GOVT BND	3.500	20270301	0.0117
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	3.000	20290401	0.0030
SINGAPORE GOVT BND	2.875	20290701	0.0082
SINGAPORE GOVT BND	2.875	20300901	0.0104
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	3.375	20340501	0.0032
SINGAPORE GOVT BND	2.250	20360801	0.0092
SINGAPORE GOVT BND	2.375	20390701	0.0049
SINGAPORE GOVT BND	2.750	20420401	0.0076
SINGAPORE GOVT BND	2.750	20460301	0.0100
SINGAPORE GOVT BND	1.875	20500301	0.0064
SINGAPORE GOVT BND	1.875	20511001	0.0057
SINGAPORE GOVT BND	3.250	20540601	0.0031
SINGAPORE GOVT BND	3.000	20720801	0.0062
SPAIN GOVT BONOS	0.000	20260131	0.1997
SPAIN GOVT BONOS	2.800	20260531	0.2314

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT BONOS	0.000	20270131	0.2076
SPAIN GOVT BONOS	2.500	20270531	0.1562
SPAIN GOVT BONOS	0.800	20270730	0.2149
SPAIN GOVT BONOS	0.000	20280131	0.2515
SPAIN GOVT BONOS	1.450	20290430	0.2120
SPAIN GOVT BONOS	3.500	20290531	0.2256
SPAIN GOVT BONOS	0.600	20291031	0.2223
SPAIN GOVT BONOS	0.500	20300430	0.2183
SPAIN GOVT BONOS	1.250	20301031	0.2412
SPAIN GOVT BONOS	2.550	20321031	0.2210
SPAIN GOVT BONOS	1.000	20420730	0.0862
SPAIN GOVT OBLIGAC	4.650	20250730	0.2516
SPAIN GOVT OBLIGAC	2.150	20251031	0.2659
SPAIN GOVT OBLIGAC	1.950	20260430	0.2221
SPAIN GOVT OBLIGAC	5.900	20260730	0.2695
SPAIN GOVT OBLIGAC	1.300	20261031	0.2740
SPAIN GOVT OBLIGAC	1.500	20270430	0.2456
SPAIN GOVT OBLIGAC	1.450	20271031	0.2381
SPAIN GOVT OBLIGAC	1.400	20280430	0.2604
SPAIN GOVT OBLIGAC	1.400	20280730	0.2331
SPAIN GOVT OBLIGAC	5.150	20281031	0.2250
SPAIN GOVT OBLIGAC	6.000	20290131	0.3024
SPAIN GOVT OBLIGAC	0.800	20290730	0.2440
SPAIN GOVT OBLIGAC	1.950	20300730	0.2427
SPAIN GOVT OBLIGAC	0.100	20310430	0.2273
SPAIN GOVT OBLIGAC	0.500	20311031	0.2129
SPAIN GOVT OBLIGAC	0.700	20320430	0.2265
SPAIN GOVT OBLIGAC	5.750	20320730	0.3171
SPAIN GOVT OBLIGAC	3.150	20330430	0.2378
SPAIN GOVT OBLIGAC	2.350	20330730	0.2114
SPAIN GOVT OBLIGAC	3.550	20331031	0.2556
SPAIN GOVT OBLIGAC	3.250	20340430	0.2404
SPAIN GOVT OBLIGAC	3.450	20341031	0.1239
SPAIN GOVT OBLIGAC	1.850	20350730	0.1890
SPAIN GOVT OBLIGAC	4.200	20370131	0.2375
SPAIN GOVT OBLIGAC	0.850	20370730	0.1045
SPAIN GOVT OBLIGAC	3.900	20390730	0.1758
SPAIN GOVT OBLIGAC	4.900	20400730	0.2407
SPAIN GOVT OBLIGAC	1.200	20401031	0.1362
SPAIN GOVT OBLIGAC	4.700	20410730	0.2455
SPAIN GOVT OBLIGAC	3.450	20430730	0.1331
SPAIN GOVT OBLIGAC	5.150	20441031	0.1941

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	2.900	20461031	0.1728
SPAIN GOVT OBLIGAC	2.700	20481031	0.1548
SPAIN GOVT OBLIGAC	1.000	20501031	0.1199
SPAIN GOVT OBLIGAC	1.900	20521031	0.1317
SPAIN GOVT OBLIGAC	4.000	20541031	0.0786
SPAIN GOVT OBLIGAC	3.450	20660730	0.1434
SPAIN GOVT OBLIGAC	1.450	20711031	0.0371
SWEDEN GOVT BND	1.000	20261112	0.1192
SWEDEN GOVT BND	0.750	20280512	0.1035
SWEDEN GOVT BND	0.750	20291112	0.0998
SWEDEN GOVT BND	0.125	20310512	0.0726
SWEDEN GOVT BND	2.250	20320601	0.0699
SWEDEN GOVT BND	1.750	20331111	0.0825
SWEDEN GOVT BND	3.500	20390330	0.0725
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.2038
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.5371
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.2205
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.2357
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.3780
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.4962
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.3605
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.2467
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.2406
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.2464
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.5307
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.2128
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.1969
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.3681
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20290722	0.2077
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.2123
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.2218
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.3383
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.3338
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.1187
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.4406
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.3366
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.4828
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.3473
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.5092
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20340731	0.1681
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.2405
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.2335

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.2858
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.2459
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.3209
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.2600
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.2415
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.1996
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.2259
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.2354
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.3015
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.2795
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.2843
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.2716
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.1306
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.2516
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.1646
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.1058
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.1927
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.1213
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.1999
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.1757
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.1713
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.3625
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.1885
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.1100
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.2491
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.1686
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.1874
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.1149
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.2006
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.1515
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.2000
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.1262
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0599
US TREASURY	0.250	20250630	0.0577
US TREASURY	2.750	20250630	0.0237
US TREASURY	4.625	20250630	0.0583
US TREASURY	3.000	20250715	0.0595
US TREASURY	0.250	20250731	0.0576
US TREASURY	2.875	20250731	0.0293
US TREASURY	4.750	20250731	0.0593
US TREASURY	2.000	20250815	0.0750
US TREASURY	3.125	20250815	0.0580



## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.250	20250831	0.0601
US TREASURY	2.750	20250831	0.0300
US TREASURY	5.000	20250831	0.0637
US TREASURY	3.500	20250915	0.0567
US TREASURY	0.250	20250930	0.0687
US TREASURY	3.000	20250930	0.0303
US TREASURY	5.000	20250930	0.0677
US TREASURY	4.250	20251015	0.0557
US TREASURY	0.250	20251031	0.0703
US TREASURY	3.000	20251031	0.0265
US TREASURY	5.000	20251031	0.0717
US TREASURY	2.250	20251115	0.0787
US TREASURY	4.500	20251115	0.0557
US TREASURY	0.375	20251130	0.0670
US TREASURY	2.875	20251130	0.0321
US TREASURY	4.875	20251130	0.0755
US TREASURY	4.000	20251215	0.0551
US TREASURY	0.375	20251231	0.0716
US TREASURY	2.625	20251231	0.0291
US TREASURY	4.250	20251231	0.0787
US TREASURY	3.875	20260115	0.0559
US TREASURY	0.375	20260131	0.0776
US TREASURY	2.625	20260131	0.0350
US TREASURY	4.250	20260131	0.0843
US TREASURY	1.625	20260215	0.0690
US TREASURY	4.000	20260215	0.0558
US TREASURY	6.000	20260215	0.0090
US TREASURY	0.500	20260228	0.0785
US TREASURY	2.500	20260228	0.0355
US TREASURY	4.625	20260228	0.0888
US TREASURY	4.625	20260315	0.0563
US TREASURY	0.750	20260331	0.0731
US TREASURY	2.250	20260331	0.0344
US TREASURY	4.500	20260331	0.0925
US TREASURY	3.750	20260415	0.0551
US TREASURY	0.750	20260430	0.0729
US TREASURY	2.375	20260430	0.0259
US TREASURY	4.875	20260430	0.0971
US TREASURY	1.625	20260515	0.0669
US TREASURY	3.625	20260515	0.0548
US TREASURY	0.750	20260531	0.0761
US TREASURY	2.125	20260531	0.0321

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.875	20260531	0.0968
US TREASURY	4.125	20260615	0.0552
US TREASURY	0.875	20260630	0.0670
US TREASURY	1.875	20260630	0.0312
US TREASURY	4.500	20260715	0.0567
US TREASURY	0.625	20260731	0.0716
US TREASURY	1.875	20260731	0.0319
US TREASURY	1.500	20260815	0.0716
US TREASURY	4.375	20260815	0.0591
US TREASURY	0.750	20260831	0.0775
US TREASURY	1.375	20260831	0.0305
US TREASURY	4.625	20260915	0.0621
US TREASURY	0.875	20260930	0.0731
US TREASURY	1.625	20260930	0.0234
US TREASURY	4.625	20261015	0.0647
US TREASURY	1.125	20261031	0.0738
US TREASURY	1.625	20261031	0.0304
US TREASURY	2.000	20261115	0.0674
US TREASURY	4.625	20261115	0.0673
US TREASURY	1.250	20261130	0.0759
US TREASURY	1.625	20261130	0.0283
US TREASURY	4.375	20261215	0.0694
US TREASURY	1.250	20261231	0.0732
US TREASURY	1.750	20261231	0.0300
US TREASURY	4.000	20270115	0.0728
US TREASURY	1.500	20270131	0.0993
US TREASURY	2.250	20270215	0.0608
US TREASURY	4.125	20270215	0.0756
US TREASURY	1.125	20270228	0.0175
US TREASURY	1.875	20270228	0.0694
US TREASURY	4.250	20270315	0.0784
US TREASURY	0.625	20270331	0.0283
US TREASURY	2.500	20270331	0.0678
US TREASURY	4.500	20270415	0.0815
US TREASURY	0.500	20270430	0.0400
US TREASURY	2.750	20270430	0.0654
US TREASURY	2.375	20270515	0.0728
US TREASURY	4.500	20270515	0.0812
US TREASURY	0.500	20270531	0.0388
US TREASURY	2.625	20270531	0.0636
US TREASURY	4.625	20270615	0.0812
US TREASURY	0.500	20270630	0.0460

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.250	20270630	0.0632
US TREASURY	0.375	20270731	0.0536
US TREASURY	2.750	20270731	0.0616
US TREASURY	2.250	20270815	0.0573
US TREASURY	0.500	20270831	0.0462
US TREASURY	3.125	20270831	0.0608
US TREASURY	0.375	20270930	0.0586
US TREASURY	4.125	20270930	0.0613
US TREASURY	0.500	20271031	0.0576
US TREASURY	4.125	20271031	0.0597
US TREASURY	2.250	20271115	0.0584
US TREASURY	6.125	20271115	0.0115
US TREASURY	0.625	20271130	0.0614
US TREASURY	3.875	20271130	0.0590
US TREASURY	0.625	20271231	0.0681
US TREASURY	3.875	20271231	0.0588
US TREASURY	0.750	20280131	0.0754
US TREASURY	3.500	20280131	0.0589
US TREASURY	2.750	20280215	0.0804
US TREASURY	1.125	20280229	0.0771
US TREASURY	4.000	20280229	0.0598
US TREASURY	1.250	20280331	0.0701
US TREASURY	3.625	20280331	0.0588
US TREASURY	1.250	20280430	0.0769
US TREASURY	3.500	20280430	0.0583
US TREASURY	2.875	20280515	0.0848
US TREASURY	1.250	20280531	0.0767
US TREASURY	3.625	20280531	0.0584
US TREASURY	1.250	20280630	0.0705
US TREASURY	4.000	20280630	0.0590
US TREASURY	1.000	20280731	0.0746
US TREASURY	4.125	20280731	0.0603
US TREASURY	2.875	20280815	0.0860
US TREASURY	1.125	20280831	0.0743
US TREASURY	4.375	20280831	0.0650
US TREASURY	1.250	20280930	0.0748
US TREASURY	4.625	20280930	0.0697
US TREASURY	1.375	20281031	0.0708
US TREASURY	4.875	20281031	0.0744
US TREASURY	3.125	20281115	0.0794
US TREASURY	5.250	20281115	0.0112
US TREASURY	1.500	20281130	0.0713

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.375	20281130	0.0769
US TREASURY	1.375	20281231	0.0685
US TREASURY	3.750	20281231	0.0788
US TREASURY	1.750	20290131	0.0664
US TREASURY	4.000	20290131	0.0851
US TREASURY	2.625	20290215	0.0784
US TREASURY	1.875	20290228	0.0628
US TREASURY	4.250	20290228	0.0901
US TREASURY	2.375	20290331	0.0603
US TREASURY	4.125	20290331	0.0934
US TREASURY	2.875	20290430	0.0576
US TREASURY	4.625	20290430	0.0995
US TREASURY	2.375	20290515	0.0628
US TREASURY	2.750	20290531	0.0545
US TREASURY	4.500	20290531	0.0986
US TREASURY	3.250	20290630	0.0529
US TREASURY	2.625	20290731	0.0491
US TREASURY	1.625	20290815	0.0559
US TREASURY	3.125	20290831	0.0491
US TREASURY	3.875	20290930	0.0494
US TREASURY	4.000	20291031	0.0483
US TREASURY	1.750	20291115	0.0417
US TREASURY	3.875	20291130	0.0477
US TREASURY	3.875	20291231	0.0476
US TREASURY	3.500	20300131	0.0474
US TREASURY	1.500	20300215	0.0705
US TREASURY	4.000	20300228	0.0485
US TREASURY	3.625	20300331	0.0473
US TREASURY	3.500	20300430	0.0467
US TREASURY	0.625	20300515	0.0901
US TREASURY	6.250	20300515	0.0099
US TREASURY	3.750	20300531	0.0472
US TREASURY	3.750	20300630	0.0472
US TREASURY	4.000	20300731	0.0485
US TREASURY	0.625	20300815	0.1171
US TREASURY	4.125	20300831	0.0502
US TREASURY	4.625	20300930	0.0529
US TREASURY	4.875	20301031	0.0548
US TREASURY	0.875	20301115	0.1228
US TREASURY	4.375	20301130	0.0546
US TREASURY	3.750	20301231	0.0539
US TREASURY	4.000	20310131	0.0569

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.125	20310215	0.1205
US TREASURY	5.375	20310215	0.0122
US TREASURY	4.250	20310228	0.0590
US TREASURY	4.125	20310331	0.0598
US TREASURY	4.625	20310430	0.0628
US TREASURY	1.625	20310515	0.1218
US TREASURY	4.625	20310531	0.0626
US TREASURY	1.250	20310815	0.1299
US TREASURY	1.375	20311115	0.1261
US TREASURY	1.875	20320215	0.1239
US TREASURY	2.875	20320515	0.1286
US TREASURY	2.750	20320815	0.1242
US TREASURY	4.125	20321115	0.1364
US TREASURY	3.500	20330215	0.1311
US TREASURY	3.375	20330515	0.1285
US TREASURY	3.875	20330815	0.1469
US TREASURY	4.500	20331115	0.1613
US TREASURY	4.000	20340215	0.1649
US TREASURY	4.375	20340515	0.1136
US TREASURY	4.500	20360215	0.0121
US TREASURY	5.000	20370515	0.0096
US TREASURY	4.375	20380215	0.0096
US TREASURY	4.500	20380515	0.0108
US TREASURY	3.500	20390215	0.0100
US TREASURY	4.250	20390515	0.0159
US TREASURY	4.500	20390815	0.0177
US TREASURY	4.375	20391115	0.0185
US TREASURY	4.625	20400215	0.0194
US TREASURY	1.125	20400515	0.0346
US TREASURY	4.375	20400515	0.0180
US TREASURY	1.125	20400815	0.0421
US TREASURY	3.875	20400815	0.0170
US TREASURY	1.375	20401115	0.0483
US TREASURY	4.250	20401115	0.0175
US TREASURY	1.875	20410215	0.0640
US TREASURY	4.750	20410215	0.0199
US TREASURY	2.250	20410515	0.0579
US TREASURY	4.375	20410515	0.0173
US TREASURY	1.750	20410815	0.0697
US TREASURY	3.750	20410815	0.0163
US TREASURY	2.000	20411115	0.0605
US TREASURY	3.125	20411115	0.0154

## INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.375	20420215	0.0524
US TREASURY	3.125	20420215	0.0164
US TREASURY	3.000	20420515	0.0148
US TREASURY	3.250	20420515	0.0524
US TREASURY	2.750	20420815	0.0167
US TREASURY	3.375	20420815	0.0466
US TREASURY	2.750	20421115	0.0239
US TREASURY	4.000	20421115	0.0503
US TREASURY	3.125	20430215	0.0219
US TREASURY	3.875	20430215	0.0499
US TREASURY	2.875	20430515	0.0329
US TREASURY	3.875	20430515	0.0491
US TREASURY	3.625	20430815	0.0267
US TREASURY	4.375	20430815	0.0575
US TREASURY	3.750	20431115	0.0274
US TREASURY	4.750	20431115	0.0597
US TREASURY	3.625	20440215	0.0289
US TREASURY	4.500	20440215	0.0584
US TREASURY	3.375	20440515	0.0255
US TREASURY	4.625	20440515	0.0224
US TREASURY	3.125	20440815	0.0318
US TREASURY	3.000	20441115	0.0269
US TREASURY	2.500	20450215	0.0329
US TREASURY	3.000	20450515	0.0174
US TREASURY	2.875	20450815	0.0232
US TREASURY	3.000	20451115	0.0139
US TREASURY	2.500	20460215	0.0263
US TREASURY	2.500	20460515	0.0262
US TREASURY	2.250	20460815	0.0311
US TREASURY	2.875	20461115	0.0157
US TREASURY	3.000	20470215	0.0317
US TREASURY	3.000	20470515	0.0242
US TREASURY	2.750	20470815	0.0334
US TREASURY	2.750	20471115	0.0332
US TREASURY	3.000	20480215	0.0401
US TREASURY	3.125	20480515	0.0435
US TREASURY	3.000	20480815	0.0471
US TREASURY	3.375	20481115	0.0510
US TREASURY	3.000	20490215	0.0507
US TREASURY	2.875	20490515	0.0478
US TREASURY	2.250	20490815	0.0398
US TREASURY	2.375	20491115	0.0380

# INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.000	20500215	0.0440
US TREASURY	1.250	20500515	0.0414
US TREASURY	1.375	20500815	0.0485
US TREASURY	1.625	20501115	0.0510
US TREASURY	1.875	20510215	0.0612
US TREASURY	2.375	20510515	0.0690
US TREASURY	2.000	20510815	0.0627
US TREASURY	1.875	20511115	0.0560
US TREASURY	2.250	20520215	0.0567
US TREASURY	2.875	20520515	0.0613
US TREASURY	3.000	20520815	0.0606
US TREASURY	4.000	20521115	0.0727
US TREASURY	3.625	20530215	0.0682
US TREASURY	3.625	20530515	0.0678
US TREASURY	4.125	20530815	0.0831
US TREASURY	4.750	20531115	0.0956
US TREASURY	4.250	20540215	0.0931
US TREASURY	4.625	20540515	0.0668

Sources: FTSE Russell and Refinitiv

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