

INDEX CONSTITUENTS

June 2022 Index Profile - Index data as of May 31, 2022

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.000	20220630	2.4534
US TREASURY	0.125	20220630	0.8861
US TREASURY	1.750	20220630	0.5206
US TREASURY	2.125	20220630	0.5594
US TREASURY	0.000	20220705	1.4766
US TREASURY	0.000	20220707	2.4529
US TREASURY	0.000	20220712	1.4762
US TREASURY	0.000	20220714	3.2246
US TREASURY	1.750	20220715	0.5659
US TREASURY	0.000	20220719	1.4759
US TREASURY	0.000	20220721	2.4520
US TREASURY	0.000	20220726	0.6811
US TREASURY	0.000	20220728	2.3153
US TREASURY	0.125	20220731	0.9355
US TREASURY	1.118	20220731	1.5474
US TREASURY	1.875	20220731	0.6083
US TREASURY	2.000	20220731	0.5509
US TREASURY	0.000	20220802	0.6808
US TREASURY	0.000	20220804	2.1784
US TREASURY	0.000	20220809	0.6806
US TREASURY	0.000	20220811	2.9489
US TREASURY	1.500	20220815	0.6951
US TREASURY	1.625	20220815	0.4527
US TREASURY	0.000	20220816	0.6804
US TREASURY	0.000	20220818	2.1773
US TREASURY	0.000	20220823	0.6803
US TREASURY	0.000	20220825	2.1767
US TREASURY	0.000	20220830	0.6801
US TREASURY	0.125	20220831	0.9524
US TREASURY	1.625	20220831	0.6102
US TREASURY	1.875	20220831	0.5294
US TREASURY	0.000	20220901	1.1559
US TREASURY	0.000	20220906	0.6798
US TREASURY	0.000	20220908	1.9261
US TREASURY	0.000	20220913	0.6796
US TREASURY	0.000	20220915	1.1551
US TREASURY	1.500	20220915	0.6438
US TREASURY	0.000	20220920	0.6793
US TREASURY	0.000	20220922	1.0870
US TREASURY	0.000	20220929	1.0864
US TREASURY	0.125	20220930	0.9919
US TREASURY	1.750	20220930	0.5964

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US TREASURY	1.875	20220930	0.5151
US TREASURY	0.000	20221006	1.8556
US TREASURY	0.000	20221013	1.0855
US TREASURY	1.375	20221015	0.5290
US TREASURY	0.000	20221020	1.0854
US TREASURY	0.000	20221027	1.0171
US TREASURY	0.125	20221031	1.0280
US TREASURY	1.108	20221031	1.6848
US TREASURY	1.875	20221031	0.5325
US TREASURY	2.000	20221031	0.5909
US TREASURY	0.000	20221103	1.7169
US TREASURY	0.000	20221110	0.9485
US TREASURY	1.625	20221115	1.2085
US TREASURY	0.000	20221117	0.9480
US TREASURY	0.000	20221125	0.9475
US TREASURY	0.125	20221130	1.0966
US TREASURY	2.000	20221130	1.0052
US TREASURY	0.000	20221201	0.7667
US TREASURY	1.625	20221215	0.5931
US TREASURY	0.000	20221229	0.7656
US TREASURY	0.125	20221231	1.1383
US TREASURY	2.125	20221231	0.9747
US TREASURY	1.500	20230115	0.5418
US TREASURY	0.000	20230126	0.7642
US TREASURY	0.125	20230131	1.2050
US TREASURY	1.112	20230131	1.8233
US TREASURY	1.750	20230131	0.5382
US TREASURY	2.375	20230131	0.6064
US TREASURY	1.375	20230215	0.5600
US TREASURY	2.000	20230215	0.8640
US TREASURY	0.000	20230223	0.7629
US TREASURY	0.125	20230228	1.1218
US TREASURY	1.500	20230228	0.4572
US TREASURY	2.625	20230228	0.5322
US TREASURY	0.500	20230315	0.6958
US TREASURY	0.000	20230323	0.7615
US TREASURY	0.125	20230331	1.1125
US TREASURY	1.500	20230331	0.5678
US TREASURY	2.500	20230331	0.5286
US TREASURY	0.250	20230415	0.7148
US TREASURY	0.000	20230420	0.7596
US TREASURY	0.125	20230430	1.0517

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US TREASURY	1.097	20230430	1.8226
US TREASURY	1.625	20230430	0.5075
US TREASURY	2.750	20230430	0.5371
US TREASURY	0.125	20230515	0.7389
US TREASURY	1.750	20230515	0.9539
US TREASURY	0.000	20230518	0.7578
US TREASURY	1.092	20230731	1.8229
US TREASURY	1.098	20231031	1.7319
US TREASURY	1.048	20240131	1.5926
US TREASURY	0.988	20240430	0.5453

Sources: FTSE Russell and Refinitiv

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