

FTSE Group-of-Seven (G7) Index

INDEX CONSTITUENTS

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	1.500	20250401	0.0409
CANADA GOVT BND	3.750	20250501	0.0542
CANADA GOVT BND	2.250	20250601	0.0396
CANADA GOVT BND	3.500	20250801	0.0666
CANADA GOVT BND	3.000	20251001	0.0351
CANADA GOVT BND	4.500	20251101	0.0711
CANADA GOVT BND	4.500	20260201	0.0821
CANADA GOVT BND	0.250	20260301	0.0587
CANADA GOVT BND	3.000	20260401	0.0350
CANADA GOVT BND	4.000	20260501	0.0690
CANADA GOVT BND	1.500	20260601	0.0266
CANADA GOVT BND	1.000	20260901	0.0579
CANADA GOVT BND	1.250	20270301	0.0534
CANADA GOVT BND	1.000	20270601	0.0273
CANADA GOVT BND	2.750	20270901	0.0549
CANADA GOVT BND	3.500	20280301	0.0528
CANADA GOVT BND	2.000	20280601	0.0230
CANADA GOVT BND	3.250	20280901	0.0698
CANADA GOVT BND	4.000	20290301	0.0975
CANADA GOVT BND	2.250	20290601	0.0202
CANADA GOVT BND	5.750	20290601	0.0308
CANADA GOVT BND	1.250	20300601	0.1008
CANADA GOVT BND	0.500	20301201	0.0822
CANADA GOVT BND	1.500	20310601	0.1137
CANADA GOVT BND	1.500	20311201	0.0951
CANADA GOVT BND	2.000	20320601	0.0764
CANADA GOVT BND	2.500	20321201	0.0693
CANADA GOVT BND	2.750	20330601	0.0638
CANADA GOVT BND	5.750	20330601	0.0357
CANADA GOVT BND	3.250	20331201	0.0735
CANADA GOVT BND	3.000	20340601	0.0478
CANADA GOVT BND	5.000	20370601	0.0214
CANADA GOVT BND	4.000	20410601	0.0304
CANADA GOVT BND	3.500	20451201	0.0367
CANADA GOVT BND	2.750	20481201	0.0341
CANADA GOVT BND	2.000	20511201	0.1078
CANADA GOVT BND	1.750	20531201	0.0775
CANADA GOVT BND	2.750	20551201	0.0527
CANADA GOVT BND	2.750	20641201	0.0205
CANADA GOVT DEB	2.250	20291201	0.0167
CANADA GOVT DEB	3.500	20340301	0.0142
CANADA GOVT NT	0.500	20250901	0.0932

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.500	20250525	0.2098
FRANCE GOVT OAT	6.000	20251025	0.1650
FRANCE GOVT OAT	1.000	20251125	0.1888
FRANCE GOVT OAT	0.000	20260225	0.2223
FRANCE GOVT OAT	3.500	20260425	0.2380
FRANCE GOVT OAT	0.500	20260525	0.2517
FRANCE GOVT OAT	2.500	20260924	0.2468
FRANCE GOVT OAT	0.250	20261125	0.1909
FRANCE GOVT OAT	0.000	20270225	0.1974
FRANCE GOVT OAT	1.000	20270525	0.2049
FRANCE GOVT OAT	2.500	20270924	0.0806
FRANCE GOVT OAT	2.750	20271025	0.3034
FRANCE GOVT OAT	0.750	20280225	0.2379
FRANCE GOVT OAT	0.750	20280525	0.3041
FRANCE GOVT OAT	0.750	20281125	0.2809
FRANCE GOVT OAT	2.750	20290225	0.2440
FRANCE GOVT OAT	5.500	20290425	0.2416
FRANCE GOVT OAT	0.500	20290525	0.2737
FRANCE GOVT OAT	0.000	20291125	0.2117
FRANCE GOVT OAT	2.500	20300525	0.3264
FRANCE GOVT OAT	0.000	20301125	0.2483
FRANCE GOVT OAT	1.500	20310525	0.3123
FRANCE GOVT OAT	0.000	20311125	0.2377
FRANCE GOVT OAT	0.000	20320525	0.1543
FRANCE GOVT OAT	5.750	20321025	0.2266
FRANCE GOVT OAT	2.000	20321125	0.2280
FRANCE GOVT OAT	3.000	20330525	0.2034
FRANCE GOVT OAT	3.500	20331125	0.1935
FRANCE GOVT OAT	1.250	20340525	0.2235
FRANCE GOVT OAT	4.750	20350425	0.1824
FRANCE GOVT OAT	1.250	20360525	0.2038
FRANCE GOVT OAT	1.250	20380525	0.1034
FRANCE GOVT OAT	4.000	20381025	0.1546
FRANCE GOVT OAT	1.750	20390625	0.1455
FRANCE GOVT OAT	0.500	20400525	0.0978
FRANCE GOVT OAT	4.500	20410425	0.2431
FRANCE GOVT OAT	2.500	20430525	0.0738
FRANCE GOVT OAT	0.500	20440625	0.0704
FRANCE GOVT OAT	3.250	20450525	0.1693
FRANCE GOVT OAT	2.000	20480525	0.1289
FRANCE GOVT OAT	3.000	20490625	0.0408
FRANCE GOVT OAT	1.500	20500525	0.1219

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.750	20520525	0.0964
FRANCE GOVT OAT	0.750	20530525	0.0874
FRANCE GOVT OAT	3.000	20540525	0.1302
FRANCE GOVT OAT	4.000	20550425	0.1219
FRANCE GOVT OAT	3.250	20550525	0.0419
FRANCE GOVT OAT	4.000	20600425	0.1231
FRANCE GOVT OAT	1.750	20660525	0.0605
FRANCE GOVT OAT	0.500	20720525	0.0270
GERMANY GOVT BOBL	0.000	20250411	0.1146
GERMANY GOVT BOBL	0.000	20251010	0.1356
GERMANY GOVT BOBL	0.000	20251010	0.0370
GERMANY GOVT BOBL	0.000	20260410	0.1366
GERMANY GOVT BOBL	0.000	20261009	0.1159
GERMANY GOVT BOBL	0.000	20270416	0.1052
GERMANY GOVT BOBL	1.300	20271015	0.1497
GERMANY GOVT BOBL	1.300	20271015	0.0450
GERMANY GOVT BOBL	2.200	20280413	0.1313
GERMANY GOVT BOBL	2.400	20281019	0.1552
GERMANY GOVT BOBL	2.100	20290412	0.0615
GERMANY GOVT BUND	1.000	20250815	0.1538
GERMANY GOVT BUND	0.500	20260215	0.1655
GERMANY GOVT BUND	0.000	20260815	0.1575
GERMANY GOVT BUND	0.250	20270215	0.1474
GERMANY GOVT BUND	6.500	20270704	0.0829
GERMANY GOVT BUND	0.500	20270815	0.1576
GERMANY GOVT BUND	0.000	20271115	0.1040
GERMANY GOVT BUND	5.625	20280104	0.0986
GERMANY GOVT BUND	0.500	20280215	0.1369
GERMANY GOVT BUND	4.750	20280704	0.0800
GERMANY GOVT BUND	0.250	20280815	0.1346
GERMANY GOVT BUND	0.000	20281115	0.1253
GERMANY GOVT BUND	0.250	20290215	0.1380
GERMANY GOVT BUND	0.000	20290815	0.1349
GERMANY GOVT BUND	2.100	20291115	0.1337
GERMANY GOVT BUND	6.250	20300104	0.0741
GERMANY GOVT BUND	0.000	20300215	0.1267
GERMANY GOVT BUND	0.000	20300815	0.1501
GERMANY GOVT BUND	0.000	20300815	0.0426
GERMANY GOVT BUND	2.400	20301115	0.0845
GERMANY GOVT BUND	5.500	20310104	0.1343
GERMANY GOVT BUND	0.000	20310215	0.1241
GERMANY GOVT BUND	0.000	20310815	0.1403

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.000	20310815	0.0395
GERMANY GOVT BUND	0.000	20320215	0.1343
GERMANY GOVT BUND	1.700	20320815	0.1400
GERMANY GOVT BUND	2.300	20330215	0.1984
GERMANY GOVT BUND	2.300	20330215	0.0324
GERMANY GOVT BUND	2.600	20330815	0.1644
GERMANY GOVT BUND	2.200	20340215	0.0950
GERMANY GOVT BUND	4.750	20340704	0.1585
GERMANY GOVT BUND	0.000	20350515	0.0946
GERMANY GOVT BUND	0.000	20360515	0.0998
GERMANY GOVT BUND	4.000	20370104	0.1723
GERMANY GOVT BUND	1.000	20380515	0.1026
GERMANY GOVT BUND	4.250	20390704	0.1247
GERMANY GOVT BUND	4.750	20400704	0.1483
GERMANY GOVT BUND	3.250	20420704	0.1171
GERMANY GOVT BUND	2.500	20440704	0.1657
GERMANY GOVT BUND	2.500	20460815	0.1696
GERMANY GOVT BUND	1.250	20480815	0.1527
GERMANY GOVT BUND	0.000	20500815	0.1086
GERMANY GOVT BUND	0.000	20500815	0.0303
GERMANY GOVT BUND	0.000	20520815	0.0827
GERMANY GOVT BUND	1.800	20530815	0.1265
GERMANY GOVT BUND	1.800	20530815	0.0294
GERMANY GOVT BUND	2.500	20540815	0.0601
GERMANY GOVT SCHATZE	2.800	20250612	0.0921
GERMANY GOVT SCHATZE	3.100	20250918	0.0895
GERMANY GOVT SCHATZE	3.100	20251212	0.0995
GERMANY GOVT SCHATZE	2.500	20260319	0.0745
ITALY GOVT BND	1.450	20250515	0.0833
ITALY GOVT BND	1.500	20250601	0.1084
ITALY GOVT BND	1.850	20250701	0.0888
ITALY GOVT BND	1.200	20250815	0.0765
ITALY GOVT BND	3.600	20250929	0.0801
ITALY GOVT BND	2.500	20251115	0.0994
ITALY GOVT BND	2.000	20251201	0.1039
ITALY GOVT BND	3.500	20260115	0.0903
ITALY GOVT BND	3.200	20260128	0.0410
ITALY GOVT BND	0.500	20260201	0.0960
ITALY GOVT BND	4.500	20260301	0.1242
ITALY GOVT BND	0.000	20260401	0.1006
ITALY GOVT BND	3.800	20260415	0.0840
ITALY GOVT BND	1.600	20260601	0.1137

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	2.100	20260715	0.0899
ITALY GOVT BND	0.000	20260801	0.0889
ITALY GOVT BND	3.850	20260915	0.0962
ITALY GOVT BND	7.250	20261101	0.0724
ITALY GOVT BND	1.250	20261201	0.1006
ITALY GOVT BND	0.850	20270115	0.0963
ITALY GOVT BND	2.950	20270215	0.0602
ITALY GOVT BND	1.100	20270401	0.0699
ITALY GOVT BND	2.200	20270601	0.1004
ITALY GOVT BND	2.050	20270801	0.0960
ITALY GOVT BND	0.950	20270915	0.1033
ITALY GOVT BND	6.500	20271101	0.1633
ITALY GOVT BND	2.650	20271201	0.0911
ITALY GOVT BND	2.000	20280201	0.1196
ITALY GOVT BND	0.250	20280315	0.0890
ITALY GOVT BND	3.400	20280401	0.0969
ITALY GOVT BND	0.500	20280715	0.0763
ITALY GOVT BND	3.800	20280801	0.0936
ITALY GOVT BND	4.750	20280901	0.1464
ITALY GOVT BND	2.800	20281201	0.1147
ITALY GOVT BND	4.100	20290201	0.0853
ITALY GOVT BND	0.450	20290215	0.0732
ITALY GOVT BND	2.800	20290615	0.0805
ITALY GOVT BND	3.350	20290701	0.0195
ITALY GOVT BND	3.000	20290801	0.1178
ITALY GOVT BND	5.250	20291101	0.1788
ITALY GOVT BND	3.850	20291215	0.1010
ITALY GOVT BND	3.500	20300301	0.1530
ITALY GOVT BND	1.350	20300401	0.1060
ITALY GOVT BND	3.700	20300615	0.0868
ITALY GOVT BND	0.950	20300801	0.0845
ITALY GOVT BND	4.000	20301115	0.0865
ITALY GOVT BND	1.650	20301201	0.1078
ITALY GOVT BND	3.500	20310215	0.0678
ITALY GOVT BND	0.900	20310401	0.1075
ITALY GOVT BND	6.000	20310501	0.1983
ITALY GOVT BND	0.600	20310801	0.0903
ITALY GOVT BND	4.000	20311030	0.0613
ITALY GOVT BND	0.950	20311201	0.0888
ITALY GOVT BND	1.650	20320301	0.1245
ITALY GOVT BND	0.950	20320601	0.0888
ITALY GOVT BND	2.500	20321201	0.0919

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	5.750	20330201	0.1651
ITALY GOVT BND	4.400	20330501	0.1194
ITALY GOVT BND	2.450	20330901	0.0934
ITALY GOVT BND	4.350	20331101	0.1234
ITALY GOVT BND	4.200	20340301	0.1093
ITALY GOVT BND	3.850	20340701	0.0253
ITALY GOVT BND	5.000	20340801	0.1598
ITALY GOVT BND	3.350	20350301	0.0891
ITALY GOVT BND	4.000	20350430	0.0641
ITALY GOVT BND	1.450	20360301	0.0620
ITALY GOVT BND	2.250	20360901	0.0753
ITALY GOVT BND	4.000	20370201	0.1691
ITALY GOVT BND	0.950	20370301	0.0643
ITALY GOVT BND	3.250	20380301	0.0638
ITALY GOVT BND	2.950	20380901	0.0693
ITALY GOVT BND	5.000	20390801	0.1543
ITALY GOVT BND	4.150	20391001	0.0535
ITALY GOVT BND	3.100	20400301	0.0660
ITALY GOVT BND	5.000	20400901	0.1350
ITALY GOVT BND	1.800	20410301	0.0666
ITALY GOVT BND	4.450	20430901	0.0612
ITALY GOVT BND	4.750	20440901	0.1101
ITALY GOVT BND	1.500	20450430	0.0455
ITALY GOVT BND	3.250	20460901	0.0817
ITALY GOVT BND	2.700	20470301	0.0776
ITALY GOVT BND	3.450	20480301	0.0862
ITALY GOVT BND	3.850	20490901	0.0777
ITALY GOVT BND	2.450	20500901	0.0645
ITALY GOVT BND	1.700	20510901	0.0560
ITALY GOVT BND	2.150	20520901	0.0320
ITALY GOVT BND	4.500	20531001	0.0804
ITALY GOVT BND	2.800	20670301	0.0376
ITALY GOVT BND	2.150	20720301	0.0224
JGB #1 40YRS BND	2.400	20480320	0.0267
JGB #10 40YRS BND	0.900	20570320	0.0574
JGB #100 20YRS BND	2.200	20280320	0.0543
JGB #101 20YRS BND	2.400	20280320	0.0251
JGB #102 20YRS BND	2.400	20280620	0.0377
JGB #103 20YRS BND	2.300	20280620	0.0261
JGB #104 20YRS BND	2.100	20280620	0.0227
JGB #105 20YRS BND	2.100	20280920	0.0400
JGB #106 20YRS BND	2.200	20280920	0.0216

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #107 20YRS BND	2.100	20281220	0.0259
JGB #108 20YRS BND	1.900	20281220	0.0338
JGB #109 20YRS BND	1.900	20290320	0.0330
JGB #11 30YRS BND	1.700	20330620	0.0190
JGB #11 40YRS BND	0.800	20580320	0.0531
JGB #110 20YRS BND	2.100	20290320	0.0450
JGB #111 20YRS BND	2.200	20290620	0.0286
JGB #112 20YRS BND	2.100	20290620	0.0489
JGB #113 20YRS BND	2.100	20290920	0.0438
JGB #114 20YRS BND	2.100	20291220	0.0345
JGB #115 20YRS BND	2.200	20291220	0.0229
JGB #116 20YRS BND	2.200	20300320	0.0318
JGB #117 20YRS BND	2.100	20300320	0.0497
JGB #118 20YRS BND	2.000	20300620	0.0315
JGB #119 20YRS BND	1.800	20300620	0.0249
JGB #12 30YRS BND	2.100	20330920	0.0161
JGB #12 40YRS BND	0.500	20590320	0.0567
JGB #120 20YRS BND	1.600	20300620	0.0302
JGB #121 20YRS BND	1.900	20300920	0.0399
JGB #122 20YRS BND	1.800	20300920	0.0229
JGB #123 20YRS BND	2.100	20301220	0.0708
JGB #124 20YRS BND	2.000	20301220	0.0302
JGB #125 20YRS BND	2.200	20310320	0.0420
JGB #126 20YRS BND	2.000	20310320	0.0332
JGB #127 20YRS BND	1.900	20310320	0.0270
JGB #128 20YRS BND	1.900	20310620	0.0499
JGB #129 20YRS BND	1.800	20310620	0.0224
JGB #13 30YRS BND	2.000	20331220	0.0257
JGB #13 40YRS BND	0.500	20600320	0.0820
JGB #130 20YRS BND	1.800	20310920	0.0604
JGB #131 20YRS BND	1.700	20310920	0.0317
JGB #132 20YRS BND	1.700	20311220	0.0436
JGB #133 20YRS BND	1.800	20311220	0.0542
JGB #134 20YRS BND	1.800	20320320	0.0488
JGB #135 20YRS BND	1.700	20320320	0.0267
JGB #136 20YRS BND	1.600	20320320	0.0283
JGB #137 20YRS BND	1.700	20320620	0.0250
JGB #138 20YRS BND	1.500	20320620	0.0259
JGB #139 20YRS BND	1.600	20320620	0.0308
JGB #14 30YRS BND	2.400	20340320	0.0316
JGB #14 40YRS BND	0.700	20610320	0.0868
JGB #140 20YRS BND	1.700	20320920	0.0817

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #141 20YRS BND	1.700	20321220	0.0595
JGB #142 20YRS BND	1.800	20321220	0.0282
JGB #143 20YRS BND	1.600	20330320	0.0392
JGB #144 20YRS BND	1.500	20330320	0.0254
JGB #144 5YRS BND	0.100	20250620	0.0679
JGB #145 20YRS BND	1.700	20330620	0.0522
JGB #145 5YRS BND	0.100	20250920	0.0483
JGB #146 20YRS BND	1.700	20330920	0.0536
JGB #146 5YRS BND	0.100	20251220	0.0568
JGB #147 20YRS BND	1.600	20331220	0.0524
JGB #147 5YRS BND	0.005	20260320	0.0561
JGB #148 20YRS BND	1.500	20340320	0.0657
JGB #148 5YRS BND	0.005	20260620	0.0484
JGB #149 20YRS BND	1.500	20340620	0.0644
JGB #149 5YRS BND	0.005	20260920	0.0680
JGB #15 30YRS BND	2.500	20340620	0.0417
JGB #15 40YRS BND	1.000	20620320	0.0902
JGB #150 20YRS BND	1.400	20340920	0.0764
JGB #150 5YRS BND	0.005	20261220	0.0688
JGB #151 20YRS BND	1.200	20341220	0.0673
JGB #151 5YRS BND	0.005	20270320	0.0607
JGB #152 20YRS BND	1.200	20350320	0.0695
JGB #152 5YRS BND	0.100	20270320	0.0370
JGB #153 20YRS BND	1.300	20350620	0.0596
JGB #153 5YRS BND	0.005	20270620	0.0899
JGB #154 20YRS BND	1.200	20350920	0.0684
JGB #154 5YRS BND	0.100	20270920	0.0773
JGB #155 20YRS BND	1.000	20351220	0.0727
JGB #155 5YRS BND	0.300	20271220	0.0291
JGB #156 20YRS BND	0.400	20360320	0.0465
JGB #156 5YRS BND	0.200	20271220	0.0345
JGB #157 20YRS BND	0.200	20360620	0.0492
JGB #157 5YRS BND	0.200	20280320	0.0433
JGB #158 20YRS BND	0.500	20360920	0.0695
JGB #158 5YRS BND	0.100	20280320	0.0726
JGB #159 20YRS BND	0.600	20361220	0.0652
JGB #159 5YRS BND	0.100	20280620	0.0513
JGB #16 30YRS BND	2.500	20340920	0.0281
JGB #16 40YRS BND	1.300	20630320	0.0873
JGB #160 20YRS BND	0.700	20370320	0.0639
JGB #160 5YRS BND	0.200	20280620	0.0311
JGB #161 20YRS BND	0.600	20370620	0.0543

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #161 5YRS BND	0.300	20280620	0.0419
JGB #162 20YRS BND	0.600	20370920	0.0711
JGB #162 5YRS BND	0.300	20280920	0.0403
JGB #163 20YRS BND	0.600	20371220	0.0637
JGB #163 5YRS BND	0.400	20280920	0.0755
JGB #164 20YRS BND	0.500	20380320	0.0719
JGB #164 5YRS BND	0.200	20281220	0.0523
JGB #165 20YRS BND	0.500	20380620	0.0826
JGB #165 5YRS BND	0.300	20281220	0.0687
JGB #166 20YRS BND	0.700	20380920	0.0638
JGB #166 5YRS BND	0.400	20281220	0.0858
JGB #167 20YRS BND	0.500	20381220	0.0707
JGB #168 20YRS BND	0.400	20390320	0.0663
JGB #169 20YRS BND	0.300	20390620	0.0748
JGB #17 30YRS BND	2.400	20341220	0.0295
JGB #170 20YRS BND	0.300	20390920	0.0620
JGB #171 20YRS BND	0.300	20391220	0.0816
JGB #172 20YRS BND	0.400	20400320	0.0769
JGB #173 20YRS BND	0.400	20400620	0.0959
JGB #174 20YRS BND	0.400	20400920	0.0984
JGB #175 20YRS BND	0.500	20401220	0.0985
JGB #176 20YRS BND	0.500	20410320	0.0856
JGB #177 20YRS BND	0.400	20410620	0.1020
JGB #178 20YRS BND	0.500	20410920	0.1023
JGB #179 20YRS BND	0.500	20411220	0.1103
JGB #18 30YRS BND	2.300	20350320	0.0402
JGB #180 20YRS BND	0.800	20420320	0.1058
JGB #181 20YRS BND	0.900	20420620	0.1061
JGB #182 20YRS BND	1.100	20420920	0.0951
JGB #183 20YRS BND	1.400	20421220	0.0932
JGB #184 20YRS BND	1.100	20430320	0.0853
JGB #185 20YRS BND	1.100	20430620	0.1017
JGB #186 20YRS BND	1.500	20430920	0.1109
JGB #187 20YRS BND	1.300	20431220	0.0931
JGB #19 30YRS BND	2.300	20350620	0.0276
JGB #2 40YRS BND	2.200	20490320	0.0473
JGB #20 30YRS BND	2.500	20350920	0.0288
JGB #21 30YRS BND	2.300	20351220	0.0318
JGB #22 30YRS BND	2.500	20360320	0.0405
JGB #23 30YRS BND	2.500	20360620	0.0396
JGB #24 30YRS BND	2.500	20360920	0.0258
JGB #25 30YRS BND	2.300	20361220	0.0333

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #26 30YRS BND	2.400	20370320	0.0676
JGB #27 30YRS BND	2.500	20370920	0.0599
JGB #28 30YRS BND	2.500	20380320	0.0839
JGB #29 30YRS BND	2.400	20380920	0.0780
JGB #3 40YRS BND	2.200	20500320	0.0424
JGB #30 30YRS BND	2.300	20390320	0.0938
JGB #31 30YRS BND	2.200	20390920	0.0841
JGB #32 30YRS BND	2.300	20400320	0.1032
JGB #33 30YRS BND	2.000	20400920	0.1137
JGB #339 10YRS BND	0.400	20250620	0.0320
JGB #34 30YRS BND	2.200	20410320	0.1039
JGB #340 10YRS BND	0.400	20250920	0.0274
JGB #341 10YRS BND	0.300	20251220	0.0258
JGB #342 10YRS BND	0.100	20260320	0.0281
JGB #343 10YRS BND	0.100	20260620	0.0248
JGB #344 10YRS BND	0.100	20260920	0.0373
JGB #345 10YRS BND	0.100	20261220	0.0387
JGB #346 10YRS BND	0.100	20270320	0.0378
JGB #347 10YRS BND	0.100	20270620	0.0334
JGB #348 10YRS BND	0.100	20270920	0.0412
JGB #349 10YRS BND	0.100	20271220	0.0402
JGB #35 30YRS BND	2.000	20410920	0.1157
JGB #350 10YRS BND	0.100	20280320	0.0455
JGB #351 10YRS BND	0.100	20280620	0.0339
JGB #352 10YRS BND	0.100	20280920	0.0304
JGB #353 10YRS BND	0.100	20281220	0.0262
JGB #354 10YRS BND	0.100	20290320	0.0229
JGB #355 10YRS BND	0.100	20290620	0.0220
JGB #356 10YRS BND	0.100	20290920	0.0248
JGB #357 10YRS BND	0.100	20291220	0.0223
JGB #358 10YRS BND	0.100	20300320	0.0309
JGB #359 10YRS BND	0.100	20300620	0.0295
JGB #36 30YRS BND	2.000	20420320	0.1078
JGB #360 10YRS BND	0.100	20300920	0.0318
JGB #361 10YRS BND	0.100	20301220	0.0311
JGB #362 10YRS BND	0.100	20310320	0.0388
JGB #363 10YRS BND	0.100	20310620	0.0482
JGB #364 10YRS BND	0.100	20310920	0.0444
JGB #365 10YRS BND	0.100	20311220	0.0418
JGB #367 10YRS BND	0.200	20320620	0.0267
JGB #368 10YRS BND	0.200	20320920	0.0185
JGB #369 10YRS BND	0.500	20321220	0.0299

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #37 30YRS BND	1.900	20420920	0.1302
JGB #370 10YRS BND	0.500	20330320	0.0541
JGB #371 10YRS BND	0.400	20330620	0.1188
JGB #372 10YRS BND	0.800	20330920	0.1258
JGB #373 10YRS BND	0.600	20331220	0.2200
JGB #38 30YRS BND	1.800	20430320	0.0724
JGB #39 30YRS BND	1.900	20430620	0.0637
JGB #4 40YRS BND	2.200	20510320	0.0613
JGB #40 30YRS BND	1.800	20430920	0.0480
JGB #41 30YRS BND	1.700	20431220	0.0478
JGB #42 30YRS BND	1.700	20440320	0.0561
JGB #43 30YRS BND	1.700	20440620	0.0394
JGB #44 30YRS BND	1.700	20440920	0.0438
JGB #447 2YRS BND	0.005	20250401	0.0456
JGB #448 2YRS BND	0.005	20250501	0.0535
JGB #449 2YRS BND	0.005	20250601	0.0495
JGB #45 30YRS BND	1.500	20441220	0.0306
JGB #450 2YRS BND	0.005	20250701	0.0341
JGB #451 2YRS BND	0.005	20250801	0.0767
JGB #452 2YRS BND	0.005	20250901	0.0682
JGB #453 2YRS BND	0.005	20251001	0.0341
JGB #454 2YRS BND	0.100	20251101	0.0731
JGB #455 2YRS BND	0.005	20251201	0.0743
JGB #456 2YRS BND	0.100	20260101	0.0709
JGB #457 2YRS BND	0.100	20260201	0.0955
JGB #458 2YRS BND	0.200	20260301	0.0906
JGB #46 30YRS BND	1.500	20450320	0.0508
JGB #47 30YRS BND	1.600	20450620	0.0264
JGB #48 30YRS BND	1.400	20450920	0.0212
JGB #49 30YRS BND	1.400	20451220	0.0283
JGB #5 40YRS BND	2.000	20520320	0.0626
JGB #50 30YRS BND	0.800	20460320	0.0412
JGB #51 30YRS BND	0.300	20460620	0.0329
JGB #52 30YRS BND	0.500	20460920	0.0443
JGB #53 30YRS BND	0.600	20461220	0.0344
JGB #54 30YRS BND	0.800	20470320	0.0349
JGB #55 30YRS BND	0.800	20470620	0.0369
JGB #56 30YRS BND	0.800	20470920	0.0401
JGB #57 30YRS BND	0.800	20471220	0.0440
JGB #58 30YRS BND	0.800	20480320	0.0413
JGB #59 30YRS BND	0.700	20480620	0.0565
JGB #6 40YRS BND	1.900	20530320	0.0424

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #60 30YRS BND	0.900	20480920	0.0323
JGB #61 30YRS BND	0.700	20481220	0.0435
JGB #62 30YRS BND	0.500	20490320	0.0428
JGB #63 30YRS BND	0.400	20490620	0.0429
JGB #64 30YRS BND	0.400	20490920	0.0403
JGB #65 30YRS BND	0.400	20491220	0.0544
JGB #66 30YRS BND	0.400	20500320	0.0501
JGB #67 30YRS BND	0.600	20500620	0.0610
JGB #68 30YRS BND	0.600	20500920	0.0654
JGB #69 30YRS BND	0.700	20501220	0.0722
JGB #7 30YRS BND	2.300	20320520	0.0193
JGB #7 40YRS BND	1.700	20540320	0.0359
JGB #70 30YRS BND	0.700	20510320	0.0667
JGB #71 30YRS BND	0.700	20510620	0.0657
JGB #72 30YRS BND	0.700	20510920	0.0690
JGB #73 30YRS BND	0.700	20511220	0.0731
JGB #74 30YRS BND	1.000	20520320	0.0718
JGB #75 30YRS BND	1.300	20520620	0.0794
JGB #76 30YRS BND	1.400	20520920	0.0753
JGB #77 30YRS BND	1.600	20521220	0.0705
JGB #78 20YRS BND	1.900	20250620	0.0192
JGB #78 30YRS BND	1.400	20530320	0.0798
JGB #79 30YRS BND	1.200	20530620	0.0774
JGB #8 30YRS BND	1.800	20321122	0.0195
JGB #8 40YRS BND	1.400	20550320	0.0325
JGB #80 30YRS BND	1.800	20530920	0.0807
JGB #81 20YRS BND	2.000	20250920	0.0204
JGB #81 30YRS BND	1.600	20531220	0.0824
JGB #82 20YRS BND	2.100	20250920	0.0179
JGB #83 20YRS BND	2.100	20251220	0.0195
JGB #84 20YRS BND	2.000	20251220	0.0274
JGB #85 20YRS BND	2.100	20260320	0.0269
JGB #86 20YRS BND	2.300	20260320	0.0206
JGB #87 20YRS BND	2.200	20260320	0.0195
JGB #88 20YRS BND	2.300	20260620	0.0322
JGB #89 20YRS BND	2.200	20260620	0.0167
JGB #9 40YRS BND	0.400	20560320	0.0523
JGB #90 20YRS BND	2.200	20260920	0.0356
JGB #92 20YRS BND	2.100	20261220	0.0504
JGB #93 20YRS BND	2.000	20270320	0.0234
JGB #94 20YRS BND	2.100	20270320	0.0403
JGB #95 20YRS BND	2.300	20270620	0.0317

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #96 20YRS BND	2.100	20270620	0.0192
JGB #97 20YRS BND	2.200	20270920	0.0286
JGB #98 20YRS BND	2.100	20270920	0.0243
JGB #99 20YRS BND	2.100	20271220	0.0623
JGB #GX1 5YRS BND	0.300	20281220	0.0216
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.0912
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0801
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.2150
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0866
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0929
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1494
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.1960
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.0823
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0964
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0971
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0835
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.1962
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0851
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0802
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1459
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0844
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0885
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1336
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1333
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0245
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1761
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1373
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1931
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1252
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1557
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0963
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0912
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1086
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0989
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1288
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.1029
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0967
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0804
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0930
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0964
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1245
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.0792

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	3.250	20440122	0.1150
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.1101
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0533
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.1044
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0674
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0431
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0801
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0463
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0823
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0717
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0626
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1514
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0362
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0460
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.1039
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0687
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0767
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0451
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0725
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0623
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0821
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0455
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0252
US TREASURY	0.500	20250331	0.1809
US TREASURY	2.625	20250331	0.0732
US TREASURY	3.875	20250331	0.1982
US TREASURY	2.625	20250415	0.2169
US TREASURY	0.375	20250430	0.1906
US TREASURY	2.875	20250430	0.1158
US TREASURY	3.875	20250430	0.2012
US TREASURY	2.125	20250515	0.2368
US TREASURY	2.750	20250515	0.2118
US TREASURY	0.250	20250531	0.1861
US TREASURY	2.875	20250531	0.1059
US TREASURY	4.250	20250531	0.2016
US TREASURY	2.875	20250615	0.2066
US TREASURY	0.250	20250630	0.1958
US TREASURY	2.750	20250630	0.0813
US TREASURY	4.625	20250630	0.2020
US TREASURY	3.000	20250715	0.2016
US TREASURY	0.250	20250731	0.2039
US TREASURY	2.875	20250731	0.0992

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.750	20250731	0.2009
US TREASURY	2.000	20250815	0.2544
US TREASURY	3.125	20250815	0.1966
US TREASURY	0.250	20250831	0.2038
US TREASURY	2.750	20250831	0.1019
US TREASURY	5.000	20250831	0.2160
US TREASURY	3.500	20250915	0.1923
US TREASURY	0.250	20250930	0.2330
US TREASURY	3.000	20250930	0.1028
US TREASURY	5.000	20250930	0.2296
US TREASURY	4.250	20251015	0.1930
US TREASURY	0.250	20251031	0.2386
US TREASURY	3.000	20251031	0.0912
US TREASURY	5.000	20251031	0.2491
US TREASURY	2.250	20251115	0.2699
US TREASURY	4.500	20251115	0.1933
US TREASURY	0.375	20251130	0.2277
US TREASURY	2.875	20251130	0.1106
US TREASURY	4.875	20251130	0.2623
US TREASURY	4.000	20251215	0.1908
US TREASURY	0.375	20251231	0.2435
US TREASURY	2.625	20251231	0.1000
US TREASURY	4.250	20251231	0.2727
US TREASURY	3.875	20260115	0.1897
US TREASURY	0.375	20260131	0.2632
US TREASURY	2.625	20260131	0.1188
US TREASURY	4.250	20260131	0.2861
US TREASURY	1.625	20260215	0.2342
US TREASURY	4.000	20260215	0.1894
US TREASURY	6.000	20260215	0.0305
US TREASURY	0.500	20260228	0.2663
US TREASURY	2.500	20260228	0.1205
US TREASURY	4.625	20260228	0.3016
US TREASURY	4.625	20260315	0.1910
US TREASURY	0.750	20260331	0.2480
US TREASURY	2.250	20260331	0.1168
US TREASURY	3.750	20260415	0.1907
US TREASURY	0.750	20260430	0.2486
US TREASURY	2.375	20260430	0.0889
US TREASURY	1.625	20260515	0.2290
US TREASURY	3.625	20260515	0.1897
US TREASURY	0.750	20260531	0.2592

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.125	20260531	0.1102
US TREASURY	4.125	20260615	0.1913
US TREASURY	0.875	20260630	0.2286
US TREASURY	1.875	20260630	0.1071
US TREASURY	4.500	20260715	0.1924
US TREASURY	0.625	20260731	0.2430
US TREASURY	1.875	20260731	0.1084
US TREASURY	1.500	20260815	0.2432
US TREASURY	4.375	20260815	0.2007
US TREASURY	0.750	20260831	0.2633
US TREASURY	1.375	20260831	0.1037
US TREASURY	4.625	20260915	0.2109
US TREASURY	0.875	20260930	0.2482
US TREASURY	1.625	20260930	0.0794
US TREASURY	4.625	20261015	0.2248
US TREASURY	1.125	20261031	0.2522
US TREASURY	1.625	20261031	0.1042
US TREASURY	2.000	20261115	0.2316
US TREASURY	4.625	20261115	0.2338
US TREASURY	1.250	20261130	0.2596
US TREASURY	1.625	20261130	0.0968
US TREASURY	4.375	20261215	0.2411
US TREASURY	1.250	20261231	0.2505
US TREASURY	1.750	20261231	0.1028
US TREASURY	4.000	20270115	0.2473
US TREASURY	1.500	20270131	0.3373
US TREASURY	2.250	20270215	0.2066
US TREASURY	4.125	20270215	0.2568
US TREASURY	1.125	20270228	0.0595
US TREASURY	1.875	20270228	0.2357
US TREASURY	4.250	20270315	0.2665
US TREASURY	0.625	20270331	0.0962
US TREASURY	2.500	20270331	0.2304
US TREASURY	0.500	20270430	0.1363
US TREASURY	2.750	20270430	0.2254
US TREASURY	2.375	20270515	0.2506
US TREASURY	0.500	20270531	0.1324
US TREASURY	2.625	20270531	0.2191
US TREASURY	0.500	20270630	0.1566
US TREASURY	3.250	20270630	0.2184
US TREASURY	0.375	20270731	0.1824
US TREASURY	2.750	20270731	0.2095

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.250	20270815	0.1948
US TREASURY	0.500	20270831	0.1570
US TREASURY	3.125	20270831	0.2069
US TREASURY	0.375	20270930	0.1993
US TREASURY	4.125	20270930	0.2083
US TREASURY	0.500	20271031	0.1964
US TREASURY	4.125	20271031	0.2071
US TREASURY	2.250	20271115	0.2011
US TREASURY	6.125	20271115	0.0401
US TREASURY	0.625	20271130	0.2096
US TREASURY	3.875	20271130	0.2046
US TREASURY	0.625	20271231	0.2326
US TREASURY	3.875	20271231	0.2039
US TREASURY	0.750	20280131	0.2566
US TREASURY	3.500	20280131	0.2003
US TREASURY	2.750	20280215	0.2737
US TREASURY	1.125	20280229	0.2624
US TREASURY	4.000	20280229	0.2035
US TREASURY	1.250	20280331	0.2385
US TREASURY	3.625	20280331	0.2000
US TREASURY	1.250	20280430	0.2637
US TREASURY	3.500	20280430	0.2020
US TREASURY	2.875	20280515	0.2931
US TREASURY	1.250	20280531	0.2630
US TREASURY	3.625	20280531	0.2024
US TREASURY	1.250	20280630	0.2418
US TREASURY	4.000	20280630	0.2050
US TREASURY	1.000	20280731	0.2542
US TREASURY	4.125	20280731	0.2054
US TREASURY	2.875	20280815	0.2929
US TREASURY	1.125	20280831	0.2531
US TREASURY	4.375	20280831	0.2212
US TREASURY	1.250	20280930	0.2548
US TREASURY	4.625	20280930	0.2372
US TREASURY	1.375	20281031	0.2432
US TREASURY	4.875	20281031	0.2594
US TREASURY	3.125	20281115	0.2749
US TREASURY	5.250	20281115	0.0391
US TREASURY	1.500	20281130	0.2448
US TREASURY	4.375	20281130	0.2677
US TREASURY	1.375	20281231	0.2354
US TREASURY	3.750	20281231	0.2735

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.750	20290131	0.2263
US TREASURY	4.000	20290131	0.2901
US TREASURY	2.625	20290215	0.2671
US TREASURY	1.875	20290228	0.2142
US TREASURY	4.250	20290228	0.3069
US TREASURY	2.375	20290331	0.2055
US TREASURY	2.875	20290430	0.1994
US TREASURY	2.375	20290515	0.2167
US TREASURY	2.750	20290531	0.1885
US TREASURY	3.250	20290630	0.1836
US TREASURY	2.625	20290731	0.1683
US TREASURY	1.625	20290815	0.1909
US TREASURY	3.125	20290831	0.1676
US TREASURY	3.875	20290930	0.1687
US TREASURY	4.000	20291031	0.1678
US TREASURY	1.750	20291115	0.1439
US TREASURY	3.875	20291130	0.1662
US TREASURY	3.875	20291231	0.1656
US TREASURY	3.500	20300131	0.1616
US TREASURY	1.500	20300215	0.2409
US TREASURY	4.000	20300228	0.1655
US TREASURY	3.625	20300331	0.1617
US TREASURY	3.500	20300430	0.1629
US TREASURY	0.625	20300515	0.3089
US TREASURY	6.250	20300515	0.0347
US TREASURY	3.750	20300531	0.1647
US TREASURY	3.750	20300630	0.1642
US TREASURY	4.000	20300731	0.1659
US TREASURY	0.625	20300815	0.4006
US TREASURY	4.125	20300831	0.1713
US TREASURY	4.625	20300930	0.1804
US TREASURY	4.875	20301031	0.1917
US TREASURY	0.875	20301115	0.4218
US TREASURY	4.375	20301130	0.1904
US TREASURY	3.750	20301231	0.1874
US TREASURY	4.000	20310131	0.1944
US TREASURY	1.125	20310215	0.4124
US TREASURY	5.375	20310215	0.0417
US TREASURY	4.250	20310228	0.2015
US TREASURY	1.625	20310515	0.4225
US TREASURY	1.250	20310815	0.4447
US TREASURY	1.375	20311115	0.4354

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.875	20320215	0.4243
US TREASURY	2.875	20320515	0.4473
US TREASURY	2.750	20320815	0.4252
US TREASURY	4.125	20321115	0.4765
US TREASURY	3.500	20330215	0.4494
US TREASURY	3.375	20330515	0.4485
US TREASURY	3.875	20330815	0.5041
US TREASURY	4.500	20331115	0.5652
US TREASURY	4.000	20340215	0.3820
US TREASURY	4.500	20360215	0.0417
US TREASURY	5.000	20370515	0.0339
US TREASURY	4.375	20380215	0.0330
US TREASURY	4.500	20380515	0.0382
US TREASURY	3.500	20390215	0.0345
US TREASURY	4.250	20390515	0.0563
US TREASURY	4.500	20390815	0.0611
US TREASURY	4.375	20391115	0.0654
US TREASURY	4.625	20400215	0.0669
US TREASURY	1.125	20400515	0.1209
US TREASURY	4.375	20400515	0.0635
US TREASURY	1.125	20400815	0.1456
US TREASURY	3.875	20400815	0.0586
US TREASURY	1.375	20401115	0.1695
US TREASURY	4.250	20401115	0.0615
US TREASURY	1.875	20410215	0.2215
US TREASURY	4.750	20410215	0.0685
US TREASURY	2.250	20410515	0.2040
US TREASURY	4.375	20410515	0.0610
US TREASURY	1.750	20410815	0.2421
US TREASURY	3.750	20410815	0.0563
US TREASURY	2.000	20411115	0.2131
US TREASURY	3.125	20411115	0.0544
US TREASURY	2.375	20420215	0.1816
US TREASURY	3.125	20420215	0.0568
US TREASURY	3.000	20420515	0.0522
US TREASURY	3.250	20420515	0.1851
US TREASURY	2.750	20420815	0.0579
US TREASURY	3.375	20420815	0.1615
US TREASURY	2.750	20421115	0.0845
US TREASURY	4.000	20421115	0.1780
US TREASURY	3.125	20430215	0.0760
US TREASURY	3.875	20430215	0.1728

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.875	20430515	0.1164
US TREASURY	3.875	20430515	0.1738
US TREASURY	3.625	20430815	0.0928
US TREASURY	4.375	20430815	0.1991
US TREASURY	3.750	20431115	0.0970
US TREASURY	4.750	20431115	0.2115
US TREASURY	3.625	20440215	0.1002
US TREASURY	4.500	20440215	0.0772
US TREASURY	3.375	20440515	0.0902
US TREASURY	3.125	20440815	0.1104
US TREASURY	3.000	20441115	0.0954
US TREASURY	2.500	20450215	0.1145
US TREASURY	3.000	20450515	0.0617
US TREASURY	2.875	20450815	0.0812
US TREASURY	3.000	20451115	0.0494
US TREASURY	2.500	20460215	0.0916
US TREASURY	2.500	20460515	0.0934
US TREASURY	2.250	20460815	0.1084
US TREASURY	2.875	20461115	0.0555
US TREASURY	3.000	20470215	0.1110
US TREASURY	3.000	20470515	0.0862
US TREASURY	2.750	20470815	0.1161
US TREASURY	2.750	20471115	0.1179
US TREASURY	3.000	20480215	0.1399
US TREASURY	3.125	20480515	0.1549
US TREASURY	3.000	20480815	0.1640
US TREASURY	3.375	20481115	0.1821
US TREASURY	3.000	20490215	0.1770
US TREASURY	2.875	20490515	0.1703
US TREASURY	2.250	20490815	0.1392
US TREASURY	2.375	20491115	0.1354
US TREASURY	2.000	20500215	0.1542
US TREASURY	1.250	20500515	0.1472
US TREASURY	1.375	20500815	0.1702
US TREASURY	1.625	20501115	0.1815
US TREASURY	1.875	20510215	0.2144
US TREASURY	2.375	20510515	0.2457
US TREASURY	2.000	20510815	0.2199
US TREASURY	1.875	20511115	0.1995
US TREASURY	2.250	20520215	0.1986
US TREASURY	2.875	20520515	0.2196
US TREASURY	3.000	20520815	0.2122

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.000	20521115	0.2597
US TREASURY	3.625	20530215	0.2399
US TREASURY	3.625	20530515	0.2426
US TREASURY	4.125	20530815	0.2904
US TREASURY	4.750	20531115	0.3417
US TREASURY	4.250	20540215	0.2217

Sources: FTSE Russell and Refinitiv

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