

Non-EUR World Government Bond Index

INDEX CONSTITUENTS

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRALIA GOVT BND	3.250	20250421	0.0729
AUSTRALIA GOVT BND	0.250	20251121	0.0647
AUSTRALIA GOVT BND	4.250	20260421	0.0700
AUSTRALIA GOVT BND	0.500	20260921	0.0814
AUSTRALIA GOVT BND	4.750	20270421	0.0791
AUSTRALIA GOVT BND	2.750	20271121	0.0623
AUSTRALIA GOVT BND	2.250	20280521	0.0557
AUSTRALIA GOVT BND	2.750	20281121	0.0511
AUSTRALIA GOVT BND	3.250	20290421	0.0709
AUSTRALIA GOVT BND	2.750	20291121	0.0623
AUSTRALIA GOVT BND	2.500	20300521	0.0751
AUSTRALIA GOVT BND	1.000	20301221	0.0608
AUSTRALIA GOVT BND	1.500	20310621	0.0712
AUSTRALIA GOVT BND	1.000	20311121	0.0864
AUSTRALIA GOVT BND	1.250	20320521	0.0836
AUSTRALIA GOVT BND	1.750	20321121	0.0774
AUSTRALIA GOVT BND	4.500	20330421	0.0886
AUSTRALIA GOVT BND	3.000	20331121	0.0739
AUSTRALIA GOVT BND	3.750	20340521	0.0689
AUSTRALIA GOVT BND	3.500	20341221	0.0611
AUSTRALIA GOVT BND	2.750	20350621	0.0493
AUSTRALIA GOVT BND	3.750	20370421	0.0460
AUSTRALIA GOVT BND	3.250	20390621	0.0316
AUSTRALIA GOVT BND	2.750	20410521	0.0402
AUSTRALIA GOVT BND	3.000	20470321	0.0388
AUSTRALIA GOVT BND	1.750	20510621	0.0394
AUSTRALIA GOVT BND	4.750	20540621	0.0293
CANADA GOVT BND	1.500	20250401	0.0447
CANADA GOVT BND	3.750	20250501	0.0591
CANADA GOVT BND	2.250	20250601	0.0433
CANADA GOVT BND	3.500	20250801	0.0727
CANADA GOVT BND	3.000	20251001	0.0383
CANADA GOVT BND	4.500	20251101	0.0777
CANADA GOVT BND	4.500	20260201	0.0897
CANADA GOVT BND	0.250	20260301	0.0641
CANADA GOVT BND	3.000	20260401	0.0382
CANADA GOVT BND	4.000	20260501	0.0754
CANADA GOVT BND	1.500	20260601	0.0290
CANADA GOVT BND	1.000	20260901	0.0633
CANADA GOVT BND	1.250	20270301	0.0584
CANADA GOVT BND	1.000	20270601	0.0298
CANADA GOVT BND	2.750	20270901	0.0599

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	3.500	20280301	0.0577
CANADA GOVT BND	2.000	20280601	0.0251
CANADA GOVT BND	3.250	20280901	0.0762
CANADA GOVT BND	4.000	20290301	0.1065
CANADA GOVT BND	2.250	20290601	0.0220
CANADA GOVT BND	5.750	20290601	0.0336
CANADA GOVT BND	1.250	20300601	0.1100
CANADA GOVT BND	0.500	20301201	0.0898
CANADA GOVT BND	1.500	20310601	0.1241
CANADA GOVT BND	1.500	20311201	0.1039
CANADA GOVT BND	2.000	20320601	0.0834
CANADA GOVT BND	2.500	20321201	0.0757
CANADA GOVT BND	2.750	20330601	0.0696
CANADA GOVT BND	5.750	20330601	0.0390
CANADA GOVT BND	3.250	20331201	0.0803
CANADA GOVT BND	3.000	20340601	0.0522
CANADA GOVT BND	5.000	20370601	0.0234
CANADA GOVT BND	4.000	20410601	0.0331
CANADA GOVT BND	3.500	20451201	0.0401
CANADA GOVT BND	2.750	20481201	0.0373
CANADA GOVT BND	2.000	20511201	0.1177
CANADA GOVT BND	1.750	20531201	0.0846
CANADA GOVT BND	2.750	20551201	0.0576
CANADA GOVT BND	2.750	20641201	0.0223
CANADA GOVT DEB	2.250	20291201	0.0183
CANADA GOVT DEB	3.500	20340301	0.0155
CANADA GOVT NT	0.500	20250901	0.1018
CHINA GOVT BND	1.990	20250409	0.2024
CHINA GOVT BND	2.240	20250525	0.1236
CHINA GOVT BND	3.610	20250607	0.0778
CHINA GOVT BND	2.000	20250615	0.1718
CHINA GOVT BND	2.180	20250825	0.1451
CHINA GOVT BND	3.600	20250906	0.0750
CHINA GOVT BND	2.220	20250925	0.2157
CHINA GOVT BND	2.990	20251015	0.0644
CHINA GOVT BND	3.020	20251022	0.2088
CHINA GOVT BND	2.280	20251125	0.1297
CHINA GOVT BND	3.220	20251206	0.1287
CHINA GOVT BND	2.330	20251215	0.1909
CHINA GOVT BND	2.460	20260215	0.1606
CHINA GOVT BND	3.030	20260311	0.1736
CHINA GOVT BND	1.990	20260315	0.0644

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.900	20260505	0.0676
CHINA GOVT BND	2.300	20260515	0.1632
CHINA GOVT BND	3.250	20260606	0.1776
CHINA GOVT BND	2.740	20260804	0.0628
CHINA GOVT BND	2.690	20260812	0.1928
CHINA GOVT BND	2.180	20260815	0.1867
CHINA GOVT BND	2.390	20261115	0.2023
CHINA GOVT BND	3.120	20261205	0.1561
CHINA GOVT BND	2.370	20270120	0.1272
CHINA GOVT BND	2.040	20270225	0.1240
CHINA GOVT BND	2.480	20270415	0.1133
CHINA GOVT BND	3.520	20270504	0.0698
CHINA GOVT BND	2.850	20270604	0.2092
CHINA GOVT BND	2.500	20270725	0.1578
CHINA GOVT BND	3.590	20270803	0.0714
CHINA GOVT BND	2.440	20271015	0.1193
CHINA GOVT BND	3.280	20271203	0.2012
CHINA GOVT BND	2.640	20280115	0.1481
CHINA GOVT BND	2.620	20280415	0.1604
CHINA GOVT BND	3.010	20280513	0.1857
CHINA GOVT BND	3.690	20280517	0.0801
CHINA GOVT BND	2.400	20280715	0.1762
CHINA GOVT BND	3.540	20280816	0.0800
CHINA GOVT BND	2.480	20280925	0.0709
CHINA GOVT BND	2.910	20281014	0.1776
CHINA GOVT BND	2.550	20281015	0.2132
CHINA GOVT BND	3.250	20281122	0.1162
CHINA GOVT BND	2.370	20290115	0.1857
CHINA GOVT BND	2.800	20290324	0.1310
CHINA GOVT BND	3.290	20290523	0.1791
CHINA GOVT BND	2.750	20290615	0.1389
CHINA GOVT BND	2.620	20290925	0.1354
CHINA GOVT BND	3.130	20291121	0.1550
CHINA GOVT BND	2.790	20291215	0.1448
CHINA GOVT BND	2.800	20300325	0.1585
CHINA GOVT BND	2.680	20300521	0.2097
CHINA GOVT BND	2.620	20300625	0.1727
CHINA GOVT BND	2.600	20300915	0.2011
CHINA GOVT BND	3.270	20301119	0.2209
CHINA GOVT BND	2.540	20301225	0.1819
CHINA GOVT BND	2.280	20310325	0.0576
CHINA GOVT BND	3.020	20310527	0.2021

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CHINA GOVT BND	2.890	20311118	0.1156
CHINA GOVT BND	2.750	20320217	0.1352
CHINA GOVT BND	2.760	20320515	0.1241
CHINA GOVT BND	2.690	20320815	0.1457
CHINA GOVT BND	2.600	20320901	0.1224
CHINA GOVT BND	2.800	20321115	0.1325
CHINA GOVT BND	2.880	20330225	0.1493
CHINA GOVT BND	2.670	20330525	0.1564
CHINA GOVT BND	2.520	20330825	0.1965
CHINA GOVT BND	2.670	20331125	0.2089
CHINA GOVT BND	2.350	20340225	0.1328
CHINA GOVT BND	4.080	20481022	0.1542
CHINA GOVT BND	3.860	20490722	0.1643
CHINA GOVT BND	3.390	20500316	0.1809
CHINA GOVT BND	3.810	20500914	0.2058
CHINA GOVT BND	3.720	20510412	0.1190
CHINA GOVT BND	3.530	20511018	0.0986
CHINA GOVT BND	3.320	20520415	0.1039
CHINA GOVT BND	3.120	20521025	0.0861
CHINA GOVT BND	3.190	20530415	0.0957
CHINA GOVT BND	3.000	20531015	0.1036
DENMARK GOVT	1.750	20251115	0.0527
DENMARK GOVT	0.500	20271115	0.0432
DENMARK GOVT	0.500	20291115	0.0367
DENMARK GOVT	0.000	20311115	0.0399
DENMARK GOVT	2.250	20331115	0.0348
DENMARK GOVT	4.500	20391115	0.0996
DENMARK GOVT	0.250	20521115	0.0261
ISRAEL GOVT BND	0.500	20250430	0.0323
ISRAEL GOVT BND	1.750	20250831	0.0331
ISRAEL GOVT BND	0.500	20260227	0.0379
ISRAEL GOVT BND	6.250	20261030	0.0229
ISRAEL GOVT BND	2.000	20270331	0.0347
ISRAEL GOVT BND	2.250	20280928	0.0386
ISRAEL GOVT BND	3.750	20290228	0.0274
ISRAEL GOVT BND	1.000	20300331	0.0448
ISRAEL GOVT BND	1.300	20320430	0.0341
ISRAEL GOVT BND	4.000	20350330	0.0086
ISRAEL GOVT BND	1.500	20370531	0.0294
ISRAEL GOVT BND	5.500	20420131	0.0303
ISRAEL GOVT BND	3.750	20470331	0.0306
ISRAEL GOVT BND	2.800	20521129	0.0144

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #1 40YRS BND	2.400	20480320	0.0292
JGB #10 40YRS BND	0.900	20570320	0.0626
JGB #100 20YRS BND	2.200	20280320	0.0593
JGB #101 20YRS BND	2.400	20280320	0.0274
JGB #102 20YRS BND	2.400	20280620	0.0411
JGB #103 20YRS BND	2.300	20280620	0.0285
JGB #104 20YRS BND	2.100	20280620	0.0248
JGB #105 20YRS BND	2.100	20280920	0.0437
JGB #106 20YRS BND	2.200	20280920	0.0236
JGB #107 20YRS BND	2.100	20281220	0.0282
JGB #108 20YRS BND	1.900	20281220	0.0369
JGB #109 20YRS BND	1.900	20290320	0.0361
JGB #11 30YRS BND	1.700	20330620	0.0207
JGB #11 40YRS BND	0.800	20580320	0.0579
JGB #110 20YRS BND	2.100	20290320	0.0492
JGB #111 20YRS BND	2.200	20290620	0.0312
JGB #112 20YRS BND	2.100	20290620	0.0534
JGB #113 20YRS BND	2.100	20290920	0.0478
JGB #114 20YRS BND	2.100	20291220	0.0377
JGB #115 20YRS BND	2.200	20291220	0.0250
JGB #116 20YRS BND	2.200	20300320	0.0348
JGB #117 20YRS BND	2.100	20300320	0.0542
JGB #118 20YRS BND	2.000	20300620	0.0344
JGB #119 20YRS BND	1.800	20300620	0.0272
JGB #12 30YRS BND	2.100	20330920	0.0176
JGB #12 40YRS BND	0.500	20590320	0.0619
JGB #120 20YRS BND	1.600	20300620	0.0329
JGB #121 20YRS BND	1.900	20300920	0.0436
JGB #122 20YRS BND	1.800	20300920	0.0250
JGB #123 20YRS BND	2.100	20301220	0.0773
JGB #124 20YRS BND	2.000	20301220	0.0329
JGB #125 20YRS BND	2.200	20310320	0.0458
JGB #126 20YRS BND	2.000	20310320	0.0363
JGB #127 20YRS BND	1.900	20310320	0.0294
JGB #128 20YRS BND	1.900	20310620	0.0544
JGB #129 20YRS BND	1.800	20310620	0.0244
JGB #13 30YRS BND	2.000	20331220	0.0281
JGB #13 40YRS BND	0.500	20600320	0.0896
JGB #130 20YRS BND	1.800	20310920	0.0660
JGB #131 20YRS BND	1.700	20310920	0.0346
JGB #132 20YRS BND	1.700	20311220	0.0476
JGB #133 20YRS BND	1.800	20311220	0.0592

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #134 20YRS BND	1.800	20320320	0.0533
JGB #135 20YRS BND	1.700	20320320	0.0291
JGB #136 20YRS BND	1.600	20320320	0.0308
JGB #137 20YRS BND	1.700	20320620	0.0273
JGB #138 20YRS BND	1.500	20320620	0.0283
JGB #139 20YRS BND	1.600	20320620	0.0337
JGB #14 30YRS BND	2.400	20340320	0.0345
JGB #14 40YRS BND	0.700	20610320	0.0948
JGB #140 20YRS BND	1.700	20320920	0.0892
JGB #141 20YRS BND	1.700	20321220	0.0649
JGB #142 20YRS BND	1.800	20321220	0.0308
JGB #143 20YRS BND	1.600	20330320	0.0428
JGB #144 20YRS BND	1.500	20330320	0.0278
JGB #144 5YRS BND	0.100	20250620	0.0741
JGB #145 20YRS BND	1.700	20330620	0.0570
JGB #145 5YRS BND	0.100	20250920	0.0527
JGB #146 20YRS BND	1.700	20330920	0.0585
JGB #146 5YRS BND	0.100	20251220	0.0620
JGB #147 20YRS BND	1.600	20331220	0.0572
JGB #147 5YRS BND	0.005	20260320	0.0612
JGB #148 20YRS BND	1.500	20340320	0.0717
JGB #148 5YRS BND	0.005	20260620	0.0528
JGB #149 20YRS BND	1.500	20340620	0.0703
JGB #149 5YRS BND	0.005	20260920	0.0743
JGB #15 30YRS BND	2.500	20340620	0.0455
JGB #15 40YRS BND	1.000	20620320	0.0985
JGB #150 20YRS BND	1.400	20340920	0.0834
JGB #150 5YRS BND	0.005	20261220	0.0751
JGB #151 20YRS BND	1.200	20341220	0.0735
JGB #151 5YRS BND	0.005	20270320	0.0663
JGB #152 20YRS BND	1.200	20350320	0.0759
JGB #152 5YRS BND	0.100	20270320	0.0404
JGB #153 20YRS BND	1.300	20350620	0.0651
JGB #153 5YRS BND	0.005	20270620	0.0982
JGB #154 20YRS BND	1.200	20350920	0.0747
JGB #154 5YRS BND	0.100	20270920	0.0844
JGB #155 20YRS BND	1.000	20351220	0.0794
JGB #155 5YRS BND	0.300	20271220	0.0317
JGB #156 20YRS BND	0.400	20360320	0.0508
JGB #156 5YRS BND	0.200	20271220	0.0377
JGB #157 20YRS BND	0.200	20360620	0.0537
JGB #157 5YRS BND	0.200	20280320	0.0473

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #158 20YRS BND	0.500	20360920	0.0759
JGB #158 5YRS BND	0.100	20280320	0.0793
JGB #159 20YRS BND	0.600	20361220	0.0712
JGB #159 5YRS BND	0.100	20280620	0.0560
JGB #16 30YRS BND	2.500	20340920	0.0307
JGB #16 40YRS BND	1.300	20630320	0.0953
JGB #160 20YRS BND	0.700	20370320	0.0698
JGB #160 5YRS BND	0.200	20280620	0.0340
JGB #161 20YRS BND	0.600	20370620	0.0593
JGB #161 5YRS BND	0.300	20280620	0.0458
JGB #162 20YRS BND	0.600	20370920	0.0776
JGB #162 5YRS BND	0.300	20280920	0.0440
JGB #163 20YRS BND	0.600	20371220	0.0696
JGB #163 5YRS BND	0.400	20280920	0.0825
JGB #164 20YRS BND	0.500	20380320	0.0785
JGB #164 5YRS BND	0.200	20281220	0.0571
JGB #165 20YRS BND	0.500	20380620	0.0902
JGB #165 5YRS BND	0.300	20281220	0.0750
JGB #166 20YRS BND	0.700	20380920	0.0697
JGB #166 5YRS BND	0.400	20281220	0.0937
JGB #167 20YRS BND	0.500	20381220	0.0772
JGB #168 20YRS BND	0.400	20390320	0.0724
JGB #169 20YRS BND	0.300	20390620	0.0817
JGB #17 30YRS BND	2.400	20341220	0.0322
JGB #170 20YRS BND	0.300	20390920	0.0677
JGB #171 20YRS BND	0.300	20391220	0.0890
JGB #172 20YRS BND	0.400	20400320	0.0840
JGB #173 20YRS BND	0.400	20400620	0.1047
JGB #174 20YRS BND	0.400	20400920	0.1074
JGB #175 20YRS BND	0.500	20401220	0.1075
JGB #176 20YRS BND	0.500	20410320	0.0935
JGB #177 20YRS BND	0.400	20410620	0.1114
JGB #178 20YRS BND	0.500	20410920	0.1117
JGB #179 20YRS BND	0.500	20411220	0.1204
JGB #18 30YRS BND	2.300	20350320	0.0439
JGB #180 20YRS BND	0.800	20420320	0.1156
JGB #181 20YRS BND	0.900	20420620	0.1158
JGB #182 20YRS BND	1.100	20420920	0.1038
JGB #183 20YRS BND	1.400	20421220	0.1018
JGB #184 20YRS BND	1.100	20430320	0.0931
JGB #185 20YRS BND	1.100	20430620	0.1110
JGB #186 20YRS BND	1.500	20430920	0.1211

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #187 20YRS BND	1.300	20431220	0.1016
JGB #19 30YRS BND	2.300	20350620	0.0301
JGB #2 40YRS BND	2.200	20490320	0.0516
JGB #20 30YRS BND	2.500	20350920	0.0314
JGB #21 30YRS BND	2.300	20351220	0.0347
JGB #22 30YRS BND	2.500	20360320	0.0442
JGB #23 30YRS BND	2.500	20360620	0.0433
JGB #24 30YRS BND	2.500	20360920	0.0281
JGB #25 30YRS BND	2.300	20361220	0.0364
JGB #26 30YRS BND	2.400	20370320	0.0738
JGB #27 30YRS BND	2.500	20370920	0.0654
JGB #28 30YRS BND	2.500	20380320	0.0916
JGB #29 30YRS BND	2.400	20380920	0.0851
JGB #3 40YRS BND	2.200	20500320	0.0462
JGB #30 30YRS BND	2.300	20390320	0.1024
JGB #31 30YRS BND	2.200	20390920	0.0919
JGB #32 30YRS BND	2.300	20400320	0.1127
JGB #33 30YRS BND	2.000	20400920	0.1242
JGB #339 10YRS BND	0.400	20250620	0.0349
JGB #34 30YRS BND	2.200	20410320	0.1135
JGB #340 10YRS BND	0.400	20250920	0.0299
JGB #341 10YRS BND	0.300	20251220	0.0282
JGB #342 10YRS BND	0.100	20260320	0.0307
JGB #343 10YRS BND	0.100	20260620	0.0271
JGB #344 10YRS BND	0.100	20260920	0.0407
JGB #345 10YRS BND	0.100	20261220	0.0422
JGB #346 10YRS BND	0.100	20270320	0.0412
JGB #347 10YRS BND	0.100	20270620	0.0364
JGB #348 10YRS BND	0.100	20270920	0.0449
JGB #349 10YRS BND	0.100	20271220	0.0439
JGB #35 30YRS BND	2.000	20410920	0.1264
JGB #350 10YRS BND	0.100	20280320	0.0496
JGB #351 10YRS BND	0.100	20280620	0.0370
JGB #352 10YRS BND	0.100	20280920	0.0332
JGB #353 10YRS BND	0.100	20281220	0.0287
JGB #354 10YRS BND	0.100	20290320	0.0250
JGB #355 10YRS BND	0.100	20290620	0.0240
JGB #356 10YRS BND	0.100	20290920	0.0271
JGB #357 10YRS BND	0.100	20291220	0.0243
JGB #358 10YRS BND	0.100	20300320	0.0338
JGB #359 10YRS BND	0.100	20300620	0.0322
JGB #36 30YRS BND	2.000	20420320	0.1177

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #360 10YRS BND	0.100	20300920	0.0347
JGB #361 10YRS BND	0.100	20301220	0.0339
JGB #362 10YRS BND	0.100	20310320	0.0423
JGB #363 10YRS BND	0.100	20310620	0.0526
JGB #364 10YRS BND	0.100	20310920	0.0485
JGB #365 10YRS BND	0.100	20311220	0.0456
JGB #367 10YRS BND	0.200	20320620	0.0292
JGB #368 10YRS BND	0.200	20320920	0.0202
JGB #369 10YRS BND	0.500	20321220	0.0326
JGB #37 30YRS BND	1.900	20420920	0.1422
JGB #370 10YRS BND	0.500	20330320	0.0590
JGB #371 10YRS BND	0.400	20330620	0.1297
JGB #372 10YRS BND	0.800	20330920	0.1373
JGB #373 10YRS BND	0.600	20331220	0.2402
JGB #38 30YRS BND	1.800	20430320	0.0791
JGB #39 30YRS BND	1.900	20430620	0.0696
JGB #4 40YRS BND	2.200	20510320	0.0669
JGB #40 30YRS BND	1.800	20430920	0.0524
JGB #41 30YRS BND	1.700	20431220	0.0522
JGB #42 30YRS BND	1.700	20440320	0.0613
JGB #43 30YRS BND	1.700	20440620	0.0431
JGB #44 30YRS BND	1.700	20440920	0.0478
JGB #447 2YRS BND	0.005	20250401	0.0498
JGB #448 2YRS BND	0.005	20250501	0.0584
JGB #449 2YRS BND	0.005	20250601	0.0540
JGB #45 30YRS BND	1.500	20441220	0.0335
JGB #450 2YRS BND	0.005	20250701	0.0373
JGB #451 2YRS BND	0.005	20250801	0.0838
JGB #452 2YRS BND	0.005	20250901	0.0745
JGB #453 2YRS BND	0.005	20251001	0.0372
JGB #454 2YRS BND	0.100	20251101	0.0798
JGB #455 2YRS BND	0.005	20251201	0.0811
JGB #456 2YRS BND	0.100	20260101	0.0774
JGB #457 2YRS BND	0.100	20260201	0.1043
JGB #458 2YRS BND	0.200	20260301	0.0990
JGB #46 30YRS BND	1.500	20450320	0.0554
JGB #47 30YRS BND	1.600	20450620	0.0288
JGB #48 30YRS BND	1.400	20450920	0.0231
JGB #49 30YRS BND	1.400	20451220	0.0309
JGB #5 40YRS BND	2.000	20520320	0.0683
JGB #50 30YRS BND	0.800	20460320	0.0450
JGB #51 30YRS BND	0.300	20460620	0.0359

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #52 30YRS BND	0.500	20460920	0.0483
JGB #53 30YRS BND	0.600	20461220	0.0375
JGB #54 30YRS BND	0.800	20470320	0.0381
JGB #55 30YRS BND	0.800	20470620	0.0403
JGB #56 30YRS BND	0.800	20470920	0.0438
JGB #57 30YRS BND	0.800	20471220	0.0481
JGB #58 30YRS BND	0.800	20480320	0.0451
JGB #59 30YRS BND	0.700	20480620	0.0616
JGB #6 40YRS BND	1.900	20530320	0.0463
JGB #60 30YRS BND	0.900	20480920	0.0352
JGB #61 30YRS BND	0.700	20481220	0.0475
JGB #62 30YRS BND	0.500	20490320	0.0467
JGB #63 30YRS BND	0.400	20490620	0.0469
JGB #64 30YRS BND	0.400	20490920	0.0440
JGB #65 30YRS BND	0.400	20491220	0.0594
JGB #66 30YRS BND	0.400	20500320	0.0547
JGB #67 30YRS BND	0.600	20500620	0.0666
JGB #68 30YRS BND	0.600	20500920	0.0714
JGB #69 30YRS BND	0.700	20501220	0.0788
JGB #7 30YRS BND	2.300	20320520	0.0211
JGB #7 40YRS BND	1.700	20540320	0.0391
JGB #70 30YRS BND	0.700	20510320	0.0728
JGB #71 30YRS BND	0.700	20510620	0.0717
JGB #72 30YRS BND	0.700	20510920	0.0754
JGB #73 30YRS BND	0.700	20511220	0.0799
JGB #74 30YRS BND	1.000	20520320	0.0784
JGB #75 30YRS BND	1.300	20520620	0.0867
JGB #76 30YRS BND	1.400	20520920	0.0822
JGB #77 30YRS BND	1.600	20521220	0.0770
JGB #78 20YRS BND	1.900	20250620	0.0210
JGB #78 30YRS BND	1.400	20530320	0.0871
JGB #79 30YRS BND	1.200	20530620	0.0845
JGB #8 30YRS BND	1.800	20321122	0.0212
JGB #8 40YRS BND	1.400	20550320	0.0355
JGB #80 30YRS BND	1.800	20530920	0.0881
JGB #81 20YRS BND	2.000	20250920	0.0223
JGB #81 30YRS BND	1.600	20531220	0.0900
JGB #82 20YRS BND	2.100	20250920	0.0196
JGB #83 20YRS BND	2.100	20251220	0.0213
JGB #84 20YRS BND	2.000	20251220	0.0299
JGB #85 20YRS BND	2.100	20260320	0.0294
JGB #86 20YRS BND	2.300	20260320	0.0225

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #87 20YRS BND	2.200	20260320	0.0213
JGB #88 20YRS BND	2.300	20260620	0.0351
JGB #89 20YRS BND	2.200	20260620	0.0183
JGB #9 40YRS BND	0.400	20560320	0.0571
JGB #90 20YRS BND	2.200	20260920	0.0389
JGB #92 20YRS BND	2.100	20261220	0.0550
JGB #93 20YRS BND	2.000	20270320	0.0255
JGB #94 20YRS BND	2.100	20270320	0.0440
JGB #95 20YRS BND	2.300	20270620	0.0346
JGB #96 20YRS BND	2.100	20270620	0.0210
JGB #97 20YRS BND	2.200	20270920	0.0312
JGB #98 20YRS BND	2.100	20270920	0.0266
JGB #99 20YRS BND	2.100	20271220	0.0680
JGB #GX1 5YRS BND	0.300	20281220	0.0235
MALAYSIA GOVT BND	3.955	20250915	0.0302
MALAYSIA GOVT BND	4.392	20260415	0.0097
MALAYSIA GOVT BND	3.906	20260715	0.0230
MALAYSIA GOVT BND	3.900	20261130	0.0259
MALAYSIA GOVT BND	3.892	20270315	0.0047
MALAYSIA GOVT BND	3.502	20270531	0.0245
MALAYSIA GOVT BND	3.899	20271116	0.0277
MALAYSIA GOVT BND	3.519	20280420	0.0167
MALAYSIA GOVT BND	3.733	20280615	0.0268
MALAYSIA GOVT BND	4.504	20290430	0.0116
MALAYSIA GOVT BND	3.885	20290815	0.0229
MALAYSIA GOVT BND	4.498	20300415	0.0324
MALAYSIA GOVT BND	2.632	20310415	0.0254
MALAYSIA GOVT BND	4.232	20310630	0.0159
MALAYSIA GOVT BND	3.582	20320715	0.0196
MALAYSIA GOVT BND	3.844	20330415	0.0157
MALAYSIA GOVT BND	4.642	20331107	0.0297
MALAYSIA GOVT BND	3.828	20340705	0.0205
MALAYSIA GOVT BND	4.254	20350531	0.0185
MALAYSIA GOVT BND	4.762	20370407	0.0315
MALAYSIA GOVT BND	4.893	20380608	0.0288
MALAYSIA GOVT BND	3.757	20400522	0.0267
MALAYSIA GOVT BND	4.696	20421015	0.0303
MALAYSIA GOVT BND	4.935	20430930	0.0101
MALAYSIA GOVT BND	4.736	20460315	0.0135
MALAYSIA GOVT BND	4.921	20480706	0.0204
MALAYSIA GOVT BND	4.065	20500615	0.0304
MALAYSIA GOVT BND	4.457	20530331	0.0183

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
MEXICO GOVT BONO	5.750	20260305	0.1280
MEXICO GOVT BONO	7.000	20260903	0.0549
MEXICO GOVT BONO	5.500	20270304	0.1028
MEXICO GOVT BONO	7.500	20270603	0.1071
MEXICO GOVT BONO	8.500	20290301	0.0436
MEXICO GOVT BONO	8.500	20290531	0.0924
MEXICO GOVT BONO	7.750	20310529	0.1227
MEXICO GOVT BONO	7.500	20330526	0.0814
MEXICO GOVT BONO	7.750	20341123	0.0405
MEXICO GOVT BONO	8.000	20350524	0.0068
MEXICO GOVT BONO	10.000	20361120	0.0253
MEXICO GOVT BONO	8.500	20381118	0.0652
MEXICO GOVT BONO	7.750	20421113	0.0931
MEXICO GOVT BONO	8.000	20471107	0.0727
MEXICO GOVT BONO	8.000	20530731	0.0626
NEW ZEALAND GOVT BND	2.750	20250415	0.0261
NEW ZEALAND GOVT BND	0.500	20260515	0.0236
NEW ZEALAND GOVT BND	4.500	20270415	0.0331
NEW ZEALAND GOVT BND	0.250	20280515	0.0274
NEW ZEALAND GOVT BND	3.000	20290420	0.0256
NEW ZEALAND GOVT BND	4.500	20300515	0.0187
NEW ZEALAND GOVT BND	1.500	20310515	0.0210
NEW ZEALAND GOVT BND	2.000	20320515	0.0228
NEW ZEALAND GOVT BND	3.500	20330414	0.0419
NEW ZEALAND GOVT BND	4.250	20340515	0.0158
NEW ZEALAND GOVT BND	2.750	20370415	0.0176
NEW ZEALAND GOVT BND	1.750	20410515	0.0105
NEW ZEALAND GOVT BND	2.750	20510515	0.0145
NEW ZEALAND GOVT BND	5.000	20540515	0.0128
NORWAY GOVT BND	1.500	20260219	0.0243
NORWAY GOVT BND	1.750	20270217	0.0231
NORWAY GOVT BND	2.000	20280426	0.0199
NORWAY GOVT BND	1.750	20290906	0.0186
NORWAY GOVT BND	1.375	20300819	0.0239
NORWAY GOVT BND	1.250	20310917	0.0188
NORWAY GOVT BND	2.125	20320518	0.0188
NORWAY GOVT BND	3.000	20330815	0.0263
NORWAY GOVT BND	3.625	20340413	0.0131
NORWAY GOVT BND	3.500	20421006	0.0101
POLAND GOVT BND	0.750	20250425	0.0376
POLAND GOVT BND	3.250	20250725	0.0501
POLAND GOVT BND	0.000	20251025	0.0303

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
POLAND GOVT BND	0.000	20260425	0.0068
POLAND GOVT BND	2.500	20260725	0.0581
POLAND GOVT BND	0.250	20261025	0.0389
POLAND GOVT BND	3.750	20270525	0.0425
POLAND GOVT BND	2.500	20270725	0.0391
POLAND GOVT BND	2.750	20280425	0.0469
POLAND GOVT BND	7.500	20280725	0.0674
POLAND GOVT BND	5.750	20290425	0.0677
POLAND GOVT BND	2.750	20291025	0.0593
POLAND GOVT BND	1.250	20301025	0.0458
POLAND GOVT BND	1.750	20320425	0.0412
POLAND GOVT BND	6.000	20331025	0.0662
SINGAPORE GOVT BND	2.375	20250601	0.0397
SINGAPORE GOVT BND	0.500	20251101	0.0281
SINGAPORE GOVT BND	2.125	20260601	0.0398
SINGAPORE GOVT BND	1.250	20261101	0.0236
SINGAPORE GOVT BND	3.500	20270301	0.0375
SINGAPORE GOVT BND	2.875	20270901	0.0161
SINGAPORE GOVT BND	2.625	20280501	0.0268
SINGAPORE GOVT BND	2.875	20280801	0.0085
SINGAPORE GOVT BND	2.875	20290701	0.0266
SINGAPORE GOVT BND	2.875	20300901	0.0332
SINGAPORE GOVT BND	1.625	20310701	0.0196
SINGAPORE GOVT BND	2.625	20320801	0.0210
SINGAPORE GOVT BND	3.375	20330901	0.0340
SINGAPORE GOVT BND	2.250	20360801	0.0297
SINGAPORE GOVT BND	2.375	20390701	0.0160
SINGAPORE GOVT BND	2.750	20420401	0.0245
SINGAPORE GOVT BND	2.750	20460301	0.0321
SINGAPORE GOVT BND	1.875	20500301	0.0207
SINGAPORE GOVT BND	1.875	20511001	0.0183
SINGAPORE GOVT BND	3.000	20720801	0.0201
SWEDEN GOVT BND	2.500	20250512	0.0411
SWEDEN GOVT BND	1.000	20261112	0.0393
SWEDEN GOVT BND	0.750	20280512	0.0344
SWEDEN GOVT BND	0.750	20291112	0.0307
SWEDEN GOVT BND	0.125	20310512	0.0235
SWEDEN GOVT BND	2.250	20320601	0.0230
SWEDEN GOVT BND	1.750	20331111	0.0237
SWEDEN GOVT BND	3.500	20390330	0.0235
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.0995
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0875

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	3.500	20251022	0.2348
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0946
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.1014
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1631
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.2140
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20270307	0.0899
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.1053
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.1060
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0912
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20280607	0.2142
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0929
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0876
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1593
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0921
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0966
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1459
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1455
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20311022	0.0267
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1923
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1499
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.2108
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.1367
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.625	20340131	0.1700
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.1052
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0996
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1186
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.1080
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.1407
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.1124
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.1056
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0878
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.1015
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.1052
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1359
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20431022	0.0864
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.1256
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.1202
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0582
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.1140
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0736
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0470
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0875

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	0.625	20501022	0.0505
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0898
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0783
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0684
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.1653
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.375	20540731	0.0395
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0503
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.1135
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0750
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0837
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0493
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0792
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0680
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0897
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0497
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0276
US TREASURY	0.500	20250331	0.1976
US TREASURY	2.625	20250331	0.0799
US TREASURY	3.875	20250331	0.2163
US TREASURY	2.625	20250415	0.2368
US TREASURY	0.375	20250430	0.2081
US TREASURY	2.875	20250430	0.1264
US TREASURY	3.875	20250430	0.2197
US TREASURY	2.125	20250515	0.2586
US TREASURY	2.750	20250515	0.2312
US TREASURY	0.250	20250531	0.2032
US TREASURY	2.875	20250531	0.1156
US TREASURY	4.250	20250531	0.2201
US TREASURY	2.875	20250615	0.2256
US TREASURY	0.250	20250630	0.2138
US TREASURY	2.750	20250630	0.0888
US TREASURY	4.625	20250630	0.2205
US TREASURY	3.000	20250715	0.2202
US TREASURY	0.250	20250731	0.2227
US TREASURY	2.875	20250731	0.1083
US TREASURY	4.750	20250731	0.2193
US TREASURY	2.000	20250815	0.2777
US TREASURY	3.125	20250815	0.2147
US TREASURY	0.250	20250831	0.2225
US TREASURY	2.750	20250831	0.1112
US TREASURY	5.000	20250831	0.2359
US TREASURY	3.500	20250915	0.2099

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.250	20250930	0.2544
US TREASURY	3.000	20250930	0.1123
US TREASURY	5.000	20250930	0.2507
US TREASURY	4.250	20251015	0.2107
US TREASURY	0.250	20251031	0.2605
US TREASURY	3.000	20251031	0.0996
US TREASURY	5.000	20251031	0.2720
US TREASURY	2.250	20251115	0.2947
US TREASURY	4.500	20251115	0.2110
US TREASURY	0.375	20251130	0.2486
US TREASURY	2.875	20251130	0.1208
US TREASURY	4.875	20251130	0.2864
US TREASURY	4.000	20251215	0.2083
US TREASURY	0.375	20251231	0.2659
US TREASURY	2.625	20251231	0.1092
US TREASURY	4.250	20251231	0.2977
US TREASURY	3.875	20260115	0.2071
US TREASURY	0.375	20260131	0.2873
US TREASURY	2.625	20260131	0.1297
US TREASURY	4.250	20260131	0.3124
US TREASURY	1.625	20260215	0.2557
US TREASURY	4.000	20260215	0.2068
US TREASURY	6.000	20260215	0.0333
US TREASURY	0.500	20260228	0.2908
US TREASURY	2.500	20260228	0.1316
US TREASURY	4.625	20260228	0.3293
US TREASURY	4.625	20260315	0.2085
US TREASURY	0.750	20260331	0.2708
US TREASURY	2.250	20260331	0.1276
US TREASURY	3.750	20260415	0.2082
US TREASURY	0.750	20260430	0.2714
US TREASURY	2.375	20260430	0.0971
US TREASURY	1.625	20260515	0.2500
US TREASURY	3.625	20260515	0.2071
US TREASURY	0.750	20260531	0.2830
US TREASURY	2.125	20260531	0.1204
US TREASURY	4.125	20260615	0.2089
US TREASURY	0.875	20260630	0.2496
US TREASURY	1.875	20260630	0.1169
US TREASURY	4.500	20260715	0.2100
US TREASURY	0.625	20260731	0.2653
US TREASURY	1.875	20260731	0.1183

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.500	20260815	0.2655
US TREASURY	4.375	20260815	0.2191
US TREASURY	0.750	20260831	0.2875
US TREASURY	1.375	20260831	0.1132
US TREASURY	4.625	20260915	0.2302
US TREASURY	0.875	20260930	0.2709
US TREASURY	1.625	20260930	0.0867
US TREASURY	4.625	20261015	0.2454
US TREASURY	1.125	20261031	0.2753
US TREASURY	1.625	20261031	0.1138
US TREASURY	2.000	20261115	0.2529
US TREASURY	4.625	20261115	0.2553
US TREASURY	1.250	20261130	0.2834
US TREASURY	1.625	20261130	0.1057
US TREASURY	4.375	20261215	0.2632
US TREASURY	1.250	20261231	0.2736
US TREASURY	1.750	20261231	0.1123
US TREASURY	4.000	20270115	0.2700
US TREASURY	1.500	20270131	0.3682
US TREASURY	2.250	20270215	0.2256
US TREASURY	4.125	20270215	0.2804
US TREASURY	1.125	20270228	0.0649
US TREASURY	1.875	20270228	0.2573
US TREASURY	4.250	20270315	0.2909
US TREASURY	0.625	20270331	0.1051
US TREASURY	2.500	20270331	0.2516
US TREASURY	0.500	20270430	0.1488
US TREASURY	2.750	20270430	0.2461
US TREASURY	2.375	20270515	0.2736
US TREASURY	0.500	20270531	0.1446
US TREASURY	2.625	20270531	0.2392
US TREASURY	0.500	20270630	0.1710
US TREASURY	3.250	20270630	0.2385
US TREASURY	0.375	20270731	0.1992
US TREASURY	2.750	20270731	0.2287
US TREASURY	2.250	20270815	0.2127
US TREASURY	0.500	20270831	0.1714
US TREASURY	3.125	20270831	0.2258
US TREASURY	0.375	20270930	0.2177
US TREASURY	4.125	20270930	0.2275
US TREASURY	0.500	20271031	0.2144
US TREASURY	4.125	20271031	0.2261

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.250	20271115	0.2195
US TREASURY	6.125	20271115	0.0437
US TREASURY	0.625	20271130	0.2288
US TREASURY	3.875	20271130	0.2233
US TREASURY	0.625	20271231	0.2539
US TREASURY	3.875	20271231	0.2226
US TREASURY	0.750	20280131	0.2801
US TREASURY	3.500	20280131	0.2187
US TREASURY	2.750	20280215	0.2989
US TREASURY	1.125	20280229	0.2865
US TREASURY	4.000	20280229	0.2222
US TREASURY	1.250	20280331	0.2604
US TREASURY	3.625	20280331	0.2184
US TREASURY	1.250	20280430	0.2880
US TREASURY	3.500	20280430	0.2205
US TREASURY	2.875	20280515	0.3201
US TREASURY	1.250	20280531	0.2871
US TREASURY	3.625	20280531	0.2210
US TREASURY	1.250	20280630	0.2640
US TREASURY	4.000	20280630	0.2238
US TREASURY	1.000	20280731	0.2775
US TREASURY	4.125	20280731	0.2242
US TREASURY	2.875	20280815	0.3198
US TREASURY	1.125	20280831	0.2763
US TREASURY	4.375	20280831	0.2415
US TREASURY	1.250	20280930	0.2782
US TREASURY	4.625	20280930	0.2590
US TREASURY	1.375	20281031	0.2656
US TREASURY	4.875	20281031	0.2833
US TREASURY	3.125	20281115	0.3001
US TREASURY	5.250	20281115	0.0427
US TREASURY	1.500	20281130	0.2673
US TREASURY	4.375	20281130	0.2923
US TREASURY	1.375	20281231	0.2570
US TREASURY	3.750	20281231	0.2986
US TREASURY	1.750	20290131	0.2471
US TREASURY	4.000	20290131	0.3167
US TREASURY	2.625	20290215	0.2916
US TREASURY	1.875	20290228	0.2338
US TREASURY	4.250	20290228	0.3351
US TREASURY	2.375	20290331	0.2244
US TREASURY	2.875	20290430	0.2177

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.375	20290515	0.2366
US TREASURY	2.750	20290531	0.2058
US TREASURY	3.250	20290630	0.2005
US TREASURY	2.625	20290731	0.1838
US TREASURY	1.625	20290815	0.2084
US TREASURY	3.125	20290831	0.1830
US TREASURY	3.875	20290930	0.1842
US TREASURY	4.000	20291031	0.1832
US TREASURY	1.750	20291115	0.1572
US TREASURY	3.875	20291130	0.1815
US TREASURY	3.875	20291231	0.1808
US TREASURY	3.500	20300131	0.1765
US TREASURY	1.500	20300215	0.2630
US TREASURY	4.000	20300228	0.1807
US TREASURY	3.625	20300331	0.1765
US TREASURY	3.500	20300430	0.1779
US TREASURY	0.625	20300515	0.3372
US TREASURY	6.250	20300515	0.0379
US TREASURY	3.750	20300531	0.1798
US TREASURY	3.750	20300630	0.1793
US TREASURY	4.000	20300731	0.1812
US TREASURY	0.625	20300815	0.4374
US TREASURY	4.125	20300831	0.1870
US TREASURY	4.625	20300930	0.1970
US TREASURY	4.875	20301031	0.2093
US TREASURY	0.875	20301115	0.4605
US TREASURY	4.375	20301130	0.2079
US TREASURY	3.750	20301231	0.2046
US TREASURY	4.000	20310131	0.2123
US TREASURY	1.125	20310215	0.4502
US TREASURY	5.375	20310215	0.0456
US TREASURY	4.250	20310228	0.2200
US TREASURY	1.625	20310515	0.4613
US TREASURY	1.250	20310815	0.4855
US TREASURY	1.375	20311115	0.4754
US TREASURY	1.875	20320215	0.4632
US TREASURY	2.875	20320515	0.4884
US TREASURY	2.750	20320815	0.4642
US TREASURY	4.125	20321115	0.5203
US TREASURY	3.500	20330215	0.4907
US TREASURY	3.375	20330515	0.4897
US TREASURY	3.875	20330815	0.5504

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.500	20331115	0.6171
US TREASURY	4.000	20340215	0.4171
US TREASURY	4.500	20360215	0.0455
US TREASURY	5.000	20370515	0.0370
US TREASURY	4.375	20380215	0.0361
US TREASURY	4.500	20380515	0.0418
US TREASURY	3.500	20390215	0.0377
US TREASURY	4.250	20390515	0.0614
US TREASURY	4.500	20390815	0.0667
US TREASURY	4.375	20391115	0.0714
US TREASURY	4.625	20400215	0.0731
US TREASURY	1.125	20400515	0.1320
US TREASURY	4.375	20400515	0.0694
US TREASURY	1.125	20400815	0.1590
US TREASURY	3.875	20400815	0.0640
US TREASURY	1.375	20401115	0.1851
US TREASURY	4.250	20401115	0.0672
US TREASURY	1.875	20410215	0.2419
US TREASURY	4.750	20410215	0.0748
US TREASURY	2.250	20410515	0.2227
US TREASURY	4.375	20410515	0.0666
US TREASURY	1.750	20410815	0.2643
US TREASURY	3.750	20410815	0.0614
US TREASURY	2.000	20411115	0.2327
US TREASURY	3.125	20411115	0.0594
US TREASURY	2.375	20420215	0.1983
US TREASURY	3.125	20420215	0.0620
US TREASURY	3.000	20420515	0.0570
US TREASURY	3.250	20420515	0.2021
US TREASURY	2.750	20420815	0.0632
US TREASURY	3.375	20420815	0.1763
US TREASURY	2.750	20421115	0.0922
US TREASURY	4.000	20421115	0.1943
US TREASURY	3.125	20430215	0.0829
US TREASURY	3.875	20430215	0.1887
US TREASURY	2.875	20430515	0.1270
US TREASURY	3.875	20430515	0.1897
US TREASURY	3.625	20430815	0.1013
US TREASURY	4.375	20430815	0.2174
US TREASURY	3.750	20431115	0.1059
US TREASURY	4.750	20431115	0.2309
US TREASURY	3.625	20440215	0.1094

INDEX CONSTITUENTS (CONTINUED)

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

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.500	20440215	0.0843
US TREASURY	3.375	20440515	0.0985
US TREASURY	3.125	20440815	0.1205
US TREASURY	3.000	20441115	0.1041
US TREASURY	2.500	20450215	0.1250
US TREASURY	3.000	20450515	0.0674
US TREASURY	2.875	20450815	0.0886
US TREASURY	3.000	20451115	0.0539
US TREASURY	2.500	20460215	0.1000
US TREASURY	2.500	20460515	0.1019
US TREASURY	2.250	20460815	0.1183
US TREASURY	2.875	20461115	0.0606
US TREASURY	3.000	20470215	0.1211
US TREASURY	3.000	20470515	0.0941
US TREASURY	2.750	20470815	0.1268
US TREASURY	2.750	20471115	0.1287
US TREASURY	3.000	20480215	0.1527
US TREASURY	3.125	20480515	0.1692
US TREASURY	3.000	20480815	0.1790
US TREASURY	3.375	20481115	0.1988
US TREASURY	3.000	20490215	0.1932
US TREASURY	2.875	20490515	0.1860
US TREASURY	2.250	20490815	0.1520
US TREASURY	2.375	20491115	0.1478
US TREASURY	2.000	20500215	0.1684
US TREASURY	1.250	20500515	0.1607
US TREASURY	1.375	20500815	0.1858
US TREASURY	1.625	20501115	0.1982
US TREASURY	1.875	20510215	0.2341
US TREASURY	2.375	20510515	0.2682
US TREASURY	2.000	20510815	0.2401
US TREASURY	1.875	20511115	0.2178
US TREASURY	2.250	20520215	0.2168
US TREASURY	2.875	20520515	0.2398
US TREASURY	3.000	20520815	0.2317
US TREASURY	4.000	20521115	0.2835
US TREASURY	3.625	20530215	0.2619
US TREASURY	3.625	20530515	0.2649
US TREASURY	4.125	20530815	0.3171
US TREASURY	4.750	20531115	0.3731
US TREASURY	4.250	20540215	0.2421

Sources: FTSE Russell and Refinitiv

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