# FTSE World Broad Investment-Grade Bond Index (WorldBIG®)

FTSE RUSSELL
An LSEG Business

## INDEX CONSTITUENTS

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 15-YR FHLMC GOLD-2012 PROD | 2.500 | 20270401 | 0.0027 |
| 15-YR FHLMC GOLD-2013 PROD | 2.500 | 20271101 | 0.0037 |
| 15-YR FHLMC GOLD-2015 PROD | 2.500 | 20291201 | 0.0028 |
| 15-YR FHLMC GOLD-2015 PROD | 3.000 | 20300101 | 0.0032 |
| 15-YR FHLMC GOLD-2016 PROD | 3.000 | 20301101 | 0.0025 |
| 15-YR FHLMC GOLD-2016 PROD | 2.500 | 20310101 | 0.0088 |
| 15-YR FHLMC GOLD-2017 PROD | 2.500 | 20311001 | 0.0033 |
| 15-YR FHLMC GOLD-2017 PROD | 3.000 | 20311201 | 0.0035 |
| 15-YR GNMA II-2021 PROD | 2.000 | 20351101 | 0.0059 |
| 15-YR GNMA II-2021 PROD | 2.500 | 20351201 | 0.0021 |
| 15-YR UMBS-2011 PROD | 3.000 | 20260701 | 0.0033 |
| 15-YR UMBS-2012 PROD | 3.000 | 20270101 | 0.0062 |
| 15-YR UMBS-2012 PROD | 2.500 | 20270501 | 0.0148 |
| 15-YR UMBS-2013 PROD | 2.000 | 20271201 | 0.0047 |
| 15-YR UMBS-2013 PROD | 2.500 | 20271201 | 0.0187 |
| 15-YR UMBS-2013 PROD | 3.000 | 20280301 | 0.0069 |
| 15-YR UMBS-2013 PROD | 3.500 | 20280501 | 0.0021 |
| 15-YR UMBS-2014 PROD | 3.500 | 20281201 | 0.0034 |
| 15-YR UMBS-2014 PROD | 3.000 | 20290101 | 0.0099 |
| 15-YR UMBS-2014 PROD | 2.500 | 20290401 | 0.0021 |
| 15-YR UMBS-2015 PROD | 2.500 | 20291201 | 0.0132 |
| 15-YR UMBS-2015 PROD | 3.000 | 20300101 | 0.0129 |
| 15-YR UMBS-2016 PROD | 3.000 | 20301101 | 0.0095 |
| 15-YR UMBS-2016 PROD | 2.500 | 20310101 | 0.0298 |
| 15-YR UMBS-2016 PROD | 2.000 | 20310301 | 0.0042 |
| 15-YR UMBS-2017 PROD | 2.500 | 20311001 | 0.0079 |
| 15-YR UMBS-2017 PROD | 3.000 | 20311101 | 0.0223 |
| 15-YR UMBS-2017 PROD | 3.500 | 20311101 | 0.0053 |
| 15-YR UMBS-2018 PROD | 3.000 | 20320801 | 0.0059 |
| 15-YR UMBS-2018 PROD | 3.500 | 20321001 | 0.0077 |
| 15-YR UMBS-2018 PROD | 4.000 | 20321101 | 0.0044 |
| 15-YR UMBS-2019 PROD | 3.500 | 20331001 | 0.0086 |
| 15-YR UMBS-2019 PROD | 3.000 | 20340101 | 0.0137 |
| 15-YR UMBS-2019 PROD | 2.500 | 20340301 | 0.0212 |
| 15-YR UMBS-2020 PROD | 3.000 | 20340801 | 0.0097 |
| 15-YR UMBS-2020 PROD | 2.500 | 20341101 | 0.0601 |
| 15-YR UMBS-2020 PROD | 2.000 | 20350201 | 0.1790 |
| 15-YR UMBS-2020 PROD | 1.500 | 20350501 | 0.0797 |
| 15-YR UMBS-2021 PROD | 1.000 | 20360101 | 0.0104 |
| 15-YR UMBS-2021 PROD | 2.000 | 20360101 | 0.2531 |
| 15-YR UMBS-2021 PROD | 2.500 | 20360101 | 0.0282 |
| 15-YR UMBS-2021 PROD | 3.000 | 20360101 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 15-YR UMBS-2021 PROD | 1.500 | 20360201 | 0.2105 |
| 15-YR UMBS-2022 PROD | 1.500 | 20361101 | 0.0210 |
| 15-YR UMBS-2022 PROD | 2.000 | 20361101 | 0.0435 |
| 15-YR UMBS-2022 PROD | 2.500 | 20361201 | 0.0252 |
| 15-YR UMBS-2022 PROD | 3.000 | 20370101 | 0.0177 |
| 15-YR UMBS-2022 PROD | 3.500 | 20370201 | 0.0144 |
| 15-YR UMBS-2022 PROD | 4.000 | 20370301 | 0.0111 |
| 15-YR UMBS-2022 PROD | 4.500 | 20370301 | 0.0065 |
| 15-YR UMBS-2022 PROD | 5.000 | 20370401 | 0.0036 |
| 15-YR UMBS-2023 PROD | 4.500 | 20371001 | 0.0068 |
| 15-YR UMBS-2023 PROD | 5.000 | 20371101 | 0.0092 |
| 15-YR UMBS-2023 PROD | 4.000 | 20371201 | 0.0031 |
| 15-YR UMBS-2023 PROD | 5.500 | 20371201 | 0.0089 |
| 2I RETE GAS SPA | 2.195 | 20250911 | 0.0011 |
| 2I RETE GAS SPA | 1.608 | 20271031 | 0.0015 |
| 2I RETE GAS SPA | 0.579 | 20310129 | 0.0009 |
| 2I RETE GAS SPA | 4.375 | 20330606 | 0.0013 |
| 30-YR FHLMC GOLD-2003 PROD | 5.500 | 20320701 | 0.0023 |
| 30-YR FHLMC GOLD-2003 PROD | 5.000 | 20320901 | 0.0025 |
| 30-YR FHLMC GOLD-2004 PROD | 5.500 | 20330701 | 0.0024 |
| 30-YR FHLMC GOLD-2005 PROD | 5.000 | 20340801 | 0.0024 |
| 30-YR FHLMC GOLD-2005 PROD | 5.500 | 20340801 | 0.0029 |
| 30-YR FHLMC GOLD-2006 PROD | 6.000 | 20350701 | 0.0022 |
| 30-YR FHLMC GOLD-2007 PROD | 6.000 | 20360701 | 0.0025 |
| 30-YR FHLMC GOLD-2009 PROD | 4.500 | 20380301 | 0.0031 |
| 30-YR FHLMC GOLD-2010 PROD | 5.000 | 20390301 | 0.0027 |
| 30-YR FHLMC GOLD-2010 PROD | 4.500 | 20390401 | 0.0058 |
| 30-YR FHLMC GOLD-2010 PROD | 4.000 | 20390601 | 0.0065 |
| 30-YR FHLMC GOLD-2011 PROD | 4.500 | 20400101 | 0.0071 |
| 30-YR FHLMC GOLD-2011 PROD | 4.000 | 20400201 | 0.0055 |
| 30-YR FHLMC GOLD-2012 PROD | 4.000 | 20401201 | 0.0041 |
| 30-YR FHLMC GOLD-2012 PROD | 3.500 | 20410201 | 0.0123 |
| 30-YR FHLMC GOLD-2012 PROD | 3.000 | 20410401 | 0.0065 |
| 30-YR FHLMC GOLD-2013 PROD | 3.000 | 20411201 | 0.0134 |
| 30-YR FHLMC GOLD-2013 PROD | 3.500 | 20420201 | 0.0081 |
| 30-YR FHLMC GOLD-2013 PROD | 4.000 | 20420501 | 0.0028 |
| 30-YR FHLMC GOLD-2014 PROD | 3.500 | 20430401 | 0.0045 |
| 30-YR FHLMC GOLD-2014 PROD | 4.000 | 20430401 | 0.0064 |
| 30-YR FHLMC GOLD-2015 PROD | 3.000 | 20440301 | 0.0083 |
| 30-YR FHLMC GOLD-2015 PROD | 3.500 | 20440401 | 0.0144 |
| 30-YR FHLMC GOLD-2015 PROD | 4.000 | 20440601 | 0.0058 |
| 30-YR FHLMC GOLD-2016 PROD | 4.000 | 20450501 | 0.0046 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 30-YR FHLMC GOLD-2016 PROD | 3.500 | 20450701 | 0.0133 |
| 30-YR FHLMC GOLD-2016 PROD | 3.000 | 20450901 | 0.0255 |
| 30-YR FHLMC GOLD-2017 PROD | 3.000 | 20460601 | 0.0031 |
| 30-YR FHLMC GOLD-2017 PROD | 3.500 | 20460801 | 0.0225 |
| 30-YR FHLMC GOLD-2017 PROD | 4.500 | 20460801 | 0.0047 |
| 30-YR FHLMC GOLD-2017 PROD | 4.000 | 20460901 | 0.0151 |
| 30-YR FHLMC GOLD-2018 PROD | 3.500 | 20470301 | 0.0070 |
| 30-YR FHLMC GOLD-2018 PROD | 4.000 | 20470801 | 0.0139 |
| 30-YR FHLMC GOLD-2018 PROD | 4.500 | 20470801 | 0.0095 |
| 30-YR GNMA II-2009 PROD | 4.500 | 20380701 | 0.0043 |
| 30-YR GNMA II-2009 PROD | 5.000 | 20380801 | 0.0048 |
| 30-YR GNMA II-2010 PROD | 5.000 | 20390401 | 0.0066 |
| 30-YR GNMA II-2010 PROD | 4.500 | 20390601 | 0.0082 |
| 30-YR GNMA II-2010 PROD | 4.000 | 20390901 | 0.0041 |
| 30-YR GNMA II-2011 PROD | 4.500 | 20400301 | 0.0077 |
| 30-YR GNMA II-2011 PROD | 4.000 | 20400501 | 0.0097 |
| 30-YR GNMA II-2011 PROD | 3.500 | 20400801 | 0.0049 |
| 30-YR GNMA II-2012 PROD | 4.000 | 20410301 | 0.0045 |
| 30-YR GNMA II-2012 PROD | 3.500 | 20410401 | 0.0308 |
| 30-YR GNMA II-2012 PROD | 3.000 | 20410801 | 0.0167 |
| 30-YR GNMA II-2013 PROD | 3.000 | 20420201 | 0.0373 |
| 30-YR GNMA II-2013 PROD | 3.500 | 20420401 | 0.0185 |
| 30-YR GNMA II-2013 PROD | 4.500 | 20420801 | 0.0044 |
| 30-YR GNMA II-2013 PROD | 4.000 | 20420901 | 0.0078 |
| 30-YR GNMA II-2014 PROD | 4.500 | 20430401 | 0.0028 |
| 30-YR GNMA II-2014 PROD | 4.000 | 20430501 | 0.0183 |
| 30-YR GNMA II-2014 PROD | 3.000 | 20430701 | 0.0029 |
| 30-YR GNMA II-2014 PROD | 3.500 | 20430901 | 0.0185 |
| 30-YR GNMA II-2015 PROD | 3.000 | 20440801 | 0.0209 |
| 30-YR GNMA II-2015 PROD | 3.500 | 20441001 | 0.0435 |
| 30-YR GNMA II-2015 PROD | 4.000 | 20441001 | 0.0106 |
| 30-YR GNMA II-2016 PROD | 4.000 | 20450801 | 0.0051 |
| 30-YR GNMA II-2016 PROD | 3.500 | 20450901 | 0.0407 |
| 30-YR GNMA II-2016 PROD | 2.500 | 20451101 | 0.0047 |
| 30-YR GNMA II-2016 PROD | 3.000 | 20451101 | 0.0641 |
| 30-YR GNMA II-2017 PROD | 3.000 | 20460801 | 0.0257 |
| 30-YR GNMA II-2017 PROD | 4.500 | 20460901 | 0.0027 |
| 30-YR GNMA II-2017 PROD | 4.000 | 20461001 | 0.0203 |
| 30-YR GNMA II-2017 PROD | 3.500 | 20461101 | 0.0575 |
| 30-YR GNMA II-2018 PROD | 3.000 | 20470301 | 0.0033 |
| 30-YR GNMA II-2018 PROD | 3.500 | 20470601 | 0.0174 |
| 30-YR GNMA II-2018 PROD | 5.000 | 20471101 | 0.0055 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 30-YR GNMA II-2018 PROD | 4.000 | 20471201 | 0.0268 |
| 30-YR GNMA II-2018 PROD | 4.500 | 20480101 | 0.0153 |
| 30-YR GNMA II-2019 PROD | 4.500 | 20480701 | 0.0093 |
| 30-YR GNMA II-2019 PROD | 4.000 | 20481001 | 0.0258 |
| 30-YR GNMA II-2019 PROD | 3.500 | 20490201 | 0.0413 |
| 30-YR GNMA II-2019 PROD | 2.500 | 20490401 | 0.0075 |
| 30-YR GNMA II-2019 PROD | 3.000 | 20490401 | 0.0458 |
| 30-YR GNMA II-2020 PROD | 3.000 | 20491101 | 0.1005 |
| 30-YR GNMA II-2020 PROD | 2.500 | 20491201 | 0.2086 |
| 30-YR GNMA II-2020 PROD | 3.500 | 20491201 | 0.0238 |
| 30-YR GNMA II-2020 PROD | 2.000 | 20500101 | 0.1270 |
| 30-YR GNMA II-2020 PROD | 4.000 | 20500301 | 0.0021 |
| 30-YR GNMA II-2021 PROD | 1.500 | 20501001 | 0.0082 |
| 30-YR GNMA II-2021 PROD | 2.000 | 20501101 | 0.4114 |
| 30-YR GNMA II-2021 PROD | 2.500 | 20510201 | 0.3487 |
| 30-YR GNMA II-2021 PROD | 3.000 | 20510201 | 0.0919 |
| 30-YR GNMA II-2021 PROD | 3.500 | 20510501 | 0.0146 |
| 30-YR GNMA II-2021 PROD | 4.000 | 20510701 | 0.0036 |
| 30-YR GNMA II-2022 PROD | 2.000 | 20511001 | 0.0545 |
| 30-YR GNMA II-2022 PROD | 2.500 | 20511101 | 0.0749 |
| 30-YR GNMA II-2022 PROD | 3.000 | 20511201 | 0.0749 |
| 30-YR GNMA II-2022 PROD | 3.500 | 20520201 | 0.0729 |
| 30-YR GNMA II-2022 PROD | 4.000 | 20520401 | 0.1165 |
| 30-YR GNMA II-2022 PROD | 4.500 | 20520701 | 0.1240 |
| 30-YR GNMA II-2022 PROD | 5.000 | 20520701 | 0.0880 |
| 30-YR GNMA II-2022 PROD | 5.500 | 20520801 | 0.0430 |
| 30-YR GNMA II-2022 PROD | 6.000 | 20520901 | 0.0159 |
| 30-YR GNMA II-2022 PROD | 6.500 | 20521001 | 0.0065 |
| 30-YR GNMA II-2023 PROD | 4.500 | 20530401 | 0.0408 |
| 30-YR GNMA II-2023 PROD | 5.000 | 20530401 | 0.1129 |
| 30-YR GNMA II-2023 PROD | 5.500 | 20530401 | 0.1394 |
| 30-YR GNMA II-2023 PROD | 6.000 | 20530501 | 0.1251 |
| 30-YR GNMA II-2023 PROD | 6.500 | 20530601 | 0.0782 |
| 30-YR GNMA II-2023 PROD | 7.000 | 20530801 | 0.0271 |
| 30-YR GNMA II-2024 PROD | 6.500 | 20531101 | 0.0075 |
| 30-YR GNMA II-2024 PROD | 7.000 | 20531101 | 0.0045 |
| 30-YR GNMA II-2024 PROD | 5.500 | 20531201 | 0.0072 |
| 30-YR GNMA II-2024 PROD | 6.000 | 20531201 | 0.0099 |
| 30-YR GNMA-2009 PROD | 4.500 | 20380701 | 0.0085 |
| 30-YR GNMA-2009 PROD | 5.000 | 20380701 | 0.0071 |
| 30-YR GNMA-2010 PROD | 5.000 | 20390401 | 0.0022 |
| 30-YR GNMA-2010 PROD | 4.500 | 20390501 | 0.0059 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 30-YR GNMA-2010 PROD | 4.000 | 20391001 | 0.0049 |
| 30-YR GNMA-2011 PROD | 4.000 | 20400601 | 0.0044 |
| 30-YR GNMA-2011 PROD | 3.500 | 20400901 | 0.0020 |
| 30-YR GNMA-2012 PROD | 3.500 | 20410301 | 0.0057 |
| 30-YR GNMA-2012 PROD | 3.000 | 20410801 | 0.0050 |
| 30-YR GNMA-2013 PROD | 3.500 | 20411201 | 0.0024 |
| 30-YR GNMA-2013 PROD | 3.000 | 20420301 | 0.0073 |
| 30-YR UMBS-2003 PROD | 5.500 | 20320801 | 0.0066 |
| 30-YR UMBS-2003 PROD | 5.000 | 20320901 | 0.0059 |
| 30-YR UMBS-2004 PROD | 5.000 | 20330601 | 0.0026 |
| 30-YR UMBS-2004 PROD | 5.500 | 20330801 | 0.0041 |
| 30-YR UMBS-2005 PROD | 5.000 | 20340801 | 0.0041 |
| 30-YR UMBS-2005 PROD | 5.500 | 20340801 | 0.0043 |
| 30-YR UMBS-2006 PROD | 6.000 | 20350701 | 0.0034 |
| 30-YR UMBS-2007 PROD | 5.500 | 20360601 | 0.0032 |
| 30-YR UMBS-2007 PROD | 6.000 | 20360801 | 0.0042 |
| 30-YR UMBS-2008 PROD | 5.000 | 20370501 | 0.0029 |
| 30-YR UMBS-2008 PROD | 5.500 | 20370501 | 0.0036 |
| 30-YR UMBS-2009 PROD | 4.000 | 20380101 | 0.0118 |
| 30-YR UMBS-2009 PROD | 4.500 | 20380301 | 0.0245 |
| 30-YR UMBS-2009 PROD | 5.000 | 20380701 | 0.0090 |
| 30-YR UMBS-2010 PROD | 4.500 | 20390201 | 0.0165 |
| 30-YR UMBS-2010 PROD | 5.000 | 20390301 | 0.0085 |
| 30-YR UMBS-2010 PROD | 3.500 | 20390501 | 0.0039 |
| 30-YR UMBS-2010 PROD | 4.000 | 20390601 | 0.0172 |
| 30-YR UMBS-2011 PROD | 4.500 | 20400101 | 0.0159 |
| 30-YR UMBS-2011 PROD | 5.000 | 20400201 | 0.0045 |
| 30-YR UMBS-2011 PROD | 4.000 | 20400301 | 0.0226 |
| 30-YR UMBS-2011 PROD | 3.500 | 20400501 | 0.0121 |
| 30-YR UMBS-2012 PROD | 4.000 | 20410101 | 0.0197 |
| 30-YR UMBS-2012 PROD | 3.500 | 20410201 | 0.0739 |
| 30-YR UMBS-2012 PROD | 3.000 | 20410601 | 0.0729 |
| 30-YR UMBS-2012 PROD | 2.500 | 20410701 | 0.0033 |
| 30-YR UMBS-2013 PROD | 2.500 | 20411001 | 0.0027 |
| 30-YR UMBS-2013 PROD | 3.000 | 20411201 | 0.1058 |
| 30-YR UMBS-2013 PROD | 3.500 | 20420301 | 0.0499 |
| 30-YR UMBS-2013 PROD | 4.000 | 20420701 | 0.0291 |
| 30-YR UMBS-2013 PROD | 4.500 | 20420701 | 0.0050 |
| 30-YR UMBS-2014 PROD | 4.500 | 20430401 | 0.0075 |
| 30-YR UMBS-2014 PROD | 4.000 | 20430501 | 0.0450 |
| 30-YR UMBS-2014 PROD | 3.500 | 20430601 | 0.0276 |
| 30-YR UMBS-2015 PROD | 3.000 | 20440301 | 0.0368 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 30-YR UMBS-2015 PROD | 4.500 | 20440501 | 0.0022 |
| 30-YR UMBS-2015 PROD | 3.500 | 20440601 | 0.0862 |
| 30-YR UMBS-2015 PROD | 4.000 | 20440701 | 0.0246 |
| 30-YR UMBS-2016 PROD | 4.000 | 20450601 | 0.0206 |
| 30-YR UMBS-2016 PROD | 4.500 | 20450601 | 0.0030 |
| 30-YR UMBS-2016 PROD | 3.500 | 20450701 | 0.0597 |
| 30-YR UMBS-2016 PROD | 2.500 | 20450801 | 0.0043 |
| 30-YR UMBS-2016 PROD | 3.000 | 20450801 | 0.1504 |
| 30-YR UMBS-2017 PROD | 3.000 | 20460501 | 0.0122 |
| 30-YR UMBS-2017 PROD | 3.500 | 20460801 | 0.0888 |
| 30-YR UMBS-2017 PROD | 4.000 | 20460801 | 0.0637 |
| 30-YR UMBS-2017 PROD | 4.500 | 20460901 | 0.0163 |
| 30-YR UMBS-2018 PROD | 3.000 | 20470401 | 0.0021 |
| 30-YR UMBS-2018 PROD | 3.500 | 20470401 | 0.0263 |
| 30-YR UMBS-2018 PROD | 4.000 | 20470801 | 0.0686 |
| 30-YR UMBS-2018 PROD | 4.500 | 20470901 | 0.0456 |
| 30-YR UMBS-2018 PROD | 5.000 | 20471001 | 0.0119 |
| 30-YR UMBS-2019 PROD | 5.000 | 20480601 | 0.0086 |
| 30-YR UMBS-2019 PROD | 4.500 | 20480701 | 0.0218 |
| 30-YR UMBS-2019 PROD | 4.000 | 20480801 | 0.0453 |
| 30-YR UMBS-2019 PROD | 3.500 | 20481001 | 0.0819 |
| 30-YR UMBS-2019 PROD | 3.000 | 20490101 | 0.1542 |
| 30-YR UMBS-2019 PROD | 2.500 | 20490201 | 0.0444 |
| 30-YR UMBS-2020 PROD | 4.500 | 20490701 | 0.0047 |
| 30-YR UMBS-2020 PROD | 3.000 | 20490801 | 0.1779 |
| 30-YR UMBS-2020 PROD | 3.500 | 20490801 | 0.0334 |
| 30-YR UMBS-2020 PROD | 4.000 | 20490801 | 0.0132 |
| 30-YR UMBS-2020 PROD | 2.500 | 20491101 | 0.6088 |
| 30-YR UMBS-2020 PROD | 2.000 | 20500101 | 0.8438 |
| 30-YR UMBS-2020 PROD | 1.500 | 20500401 | 0.1318 |
| 30-YR UMBS-2021 PROD | 1.500 | 20500901 | 0.1608 |
| 30-YR UMBS-2021 PROD | 2.000 | 20510101 | 1.4421 |
| 30-YR UMBS-2021 PROD | 2.500 | 20510301 | 0.9794 |
| 30-YR UMBS-2021 PROD | 3.000 | 20510301 | 0.1451 |
| 30-YR UMBS-2021 PROD | 4.000 | 20510301 | 0.0043 |
| 30-YR UMBS-2021 PROD | 3.500 | 20510401 | 0.0178 |
| 30-YR UMBS-2022 PROD | 2.000 | 20511001 | 0.1395 |
| 30-YR UMBS-2022 PROD | 2.500 | 20511101 | 0.2468 |
| 30-YR UMBS-2022 PROD | 3.000 | 20511201 | 0.2274 |
| 30-YR UMBS-2022 PROD | 3.500 | 20520101 | 0.2065 |
| 30-YR UMBS-2022 PROD | 4.000 | 20520301 | 0.2416 |
| 30-YR UMBS-2022 PROD | 4.500 | 20520401 | 0.2566 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| 30-YR UMBS-2022 PROD | 5.000 | 20520401 | 0.2022 |
| 30-YR UMBS-2022 PROD | 5.500 | 20520501 | 0.1109 |
| 30-YR UMBS-2022 PROD | 6.000 | 20520601 | 0.0555 |
| 30-YR UMBS-2022 PROD | 6.500 | 20520601 | 0.0228 |
| 30-YR UMBS-2023 PROD | 3.500 | 20521201 | 0.0021 |
| 30-YR UMBS-2023 PROD | 5.000 | 20530101 | 0.2044 |
| 30-YR UMBS-2023 PROD | 4.000 | 20530201 | 0.0153 |
| 30-YR UMBS-2023 PROD | 4.500 | 20530201 | 0.0468 |
| 30-YR UMBS-2023 PROD | 5.500 | 20530201 | 0.3089 |
| 30-YR UMBS-2023 PROD | 6.000 | 20530301 | 0.2790 |
| 30-YR UMBS-2023 PROD | 6.500 | 20530501 | 0.2139 |
| 30-YR UMBS-2023 PROD | 7.000 | 20530701 | 0.0677 |
| 30-YR UMBS-2023 PROD | 7.500 | 20530801 | 0.0087 |
| 30-YR UMBS-2024 PROD | 6.500 | 20531101 | 0.0198 |
| 30-YR UMBS-2024 PROD | 7.000 | 20531101 | 0.0039 |
| 30-YR UMBS-2024 PROD | 5.500 | 20531201 | 0.0080 |
| 30-YR UMBS-2024 PROD | 6.000 | 20531201 | 0.0192 |
| 30-YR UMBS-2024 PROD | 5.000 | 20540101 | 0.0032 |
| 3I GROUP PLC | 4.875 | 20290614 | 0.0012 |
| 3I GROUP PLC | 5.750 | 20321203 | 0.0010 |
| 3I GROUP PLC | 3.750 | 20400605 | 0.0008 |
| 3M CO | 2.650 | 20250415 | 0.0010 |
| 3M CO | 3.000 | 20250807 | 0.0011 |
| 3M CO | 2.250 | 20260919 | 0.0013 |
| 3M CO | 1.500 | 20261109 | 0.0016 |
| 3M CO | 2.875 | 20271015 | 0.0017 |
| 3M CO | 3.625 | 20280914 | 0.0012 |
| 3M CO | 3.375 | 20290301 | 0.0016 |
| 3M CO | 2.375 | 20290826 | 0.0018 |
| 3M CO | 3.050 | 20300415 | 0.0011 |
| 3M CO | 1.750 | 20300515 | 0.0010 |
| 3M CO | 1.500 | 20310602 | 0.0010 |
| 3M CO | 5.700 | 20370315 | 0.0012 |
| 3M CO | 3.125 | 20460919 | 0.0007 |
| 3M CO | 3.625 | 20471015 | 0.0008 |
| 3M CO | 4.000 | 20480914 | 0.0020 |
| 3M CO | 3.250 | 20490826 | 0.0014 |
| 3M CO | 3.700 | 20500415 | 0.0010 |
| A1 TOWERS HLDG GMBH | 5.250 | 20280713 | 0.0012 |
| A2A SPA | 2.500 | 20260615 | 0.0013 |
| A2A SPA | 1.500 | 20280316 | 0.0011 |
| A2A SPA | 4.500 | 20300919 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| A2A SPA | 0.625 | 20310715 | 0.0009 |
| A2A SPA | 0.625 | 20321028 | 0.0009 |
| A2A SPA | 1.000 | 20331102 | 0.0009 |
| A2A SPA | 4.375 | 20340203 | 0.0012 |
| AA BOND CO LTD | 6.269 | 20250731 | 0.0012 |
| AA BOND CO LTD | 5.500 | 20270731 | 0.0008 |
| AA BOND CO LTD | 8.450 | 20280131 | 0.0011 |
| AA BOND CO LTD | 7.375 | 20290731 | 0.0010 |
| AAREAL BANK AG | 0.375 | 20250715 | 0.0011 |
| AAREAL BANK AG | 4.500 | 20250725 | 0.0011 |
| AAREAL BANK AG | 3.125 | 20260213 | 0.0017 |
| AAREAL BANK AG | 3.875 | 20260518 | 0.0012 |
| AAREAL BANK AG | 0.010 | 20260803 | 0.0010 |
| AAREAL BANK AG | 0.050 | 20260902 | 0.0009 |
| AAREAL BANK AG | 2.250 | 20270201 | 0.0011 |
| AAREAL BANK AG | 0.500 | 20270407 | 0.0009 |
| AAREAL BANK AG | 0.010 | 20270708 | 0.0010 |
| AAREAL BANK AG | 3.000 | 20271011 | 0.0017 |
| AAREAL BANK AG | 0.250 | 20271123 | 0.0014 |
| AAREAL BANK AG | 0.010 | 20280201 | 0.0010 |
| AAREAL BANK AG | 0.750 | 20280418 | 0.0009 |
| AAREAL BANK AG | 2.875 | 20280510 | 0.0011 |
| AAREAL BANK AG | 0.010 | 20280915 | 0.0010 |
| AAREAL BANK AG | 1.375 | 20290201 | 0.0015 |
| AAREAL BANK AG | 2.375 | 20290914 | 0.0013 |
| AAREAL BANK AG | 0.125 | 20300201 | 0.0014 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 0.625 | 20251030 | 0.0014 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 0.875 | 20270329 | 0.0016 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 3.250 | 20280503 | 0.0023 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 0.375 | 20290605 | 0.0010 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 0.010 | 20300314 | 0.0019 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 1.750 | 20320210 | 0.0025 |
| AB SVERIGES SAKERSTALLDA OBLIGATIONER PUBL | 1.250 | 20330419 | 0.0013 |
| ABANCA CORPORACION BANCARIA SA | 5.500 | 20260518 | 0.0012 |
| ABANCA CORPORACION BANCARIA SA | 5.250 | 20280914 | 0.0012 |
| ABANCA CORPORACION BANCARIA SA | 0.750 | 20290528 | 0.0015 |
| ABANCA CORPORACION BANCARIA SA | 5.875 | 20300402 | 0.0012 |
| ABB FIN BV | 3.250 | 20270116 | 0.0011 |
| ABB FIN BV | 3.125 | 20290115 | 0.0011 |
| ABB FIN BV | 0.000 | 20300119 | 0.0015 |
| ABB FIN BV | 3.375 | 20310116 | 0.0017 |
| ABB FIN BV | 3.375 | 20340115 | 0.0017 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ABB FIN USA INC | 4.375 | 20420508 | 0.0012 |
| ABBOTT IRELAND FINANCING DAC | 1.500 | 20260927 | 0.0025 |
| ABBOTT IRELAND FINANCING DAC | 0.375 | 20271119 | 0.0012 |
| ABBOTT LABORATORIES | 2.950 | 20250315 | 0.0021 |
| ABBOTT LABORATORIES | 3.750 | 20261130 | 0.0035 |
| ABBOTT LABORATORIES | 1.150 | 20280130 | 0.0012 |
| ABBOTT LABORATORIES | 1.400 | 20300630 | 0.0011 |
| ABBOTT LABORATORIES | 4.750 | 20361130 | 0.0034 |
| ABBOTT LABORATORIES | 6.150 | 20371130 | 0.0013 |
| ABBOTT LABORATORIES | 6.000 | 20390401 | 0.0012 |
| ABBOTT LABORATORIES | 5.300 | 20400527 | 0.0015 |
| ABBOTT LABORATORIES | 4.750 | 20430415 | 0.0013 |
| ABBOTT LABORATORIES | 4.900 | 20461130 | 0.0066 |
| ABBVIE INC | 3.800 | 20250315 | 0.0060 |
| ABBVIE INC | 3.600 | 20250514 | 0.0077 |
| ABBVIE INC | 3.200 | 20260514 | 0.0041 |
| ABBVIE INC | 2.950 | 20261121 | 0.0080 |
| ABBVIE INC | 0.750 | 20271118 | 0.0015 |
| ABBVIE INC | 4.250 | 20281114 | 0.0036 |
| ABBVIE INC | 2.125 | 20281117 | 0.0016 |
| ABBVIE INC | 2.125 | 20290601 | 0.0011 |
| ABBVIE INC | 3.200 | 20291121 | 0.0105 |
| ABBVIE INC | 1.250 | 20311118 | 0.0012 |
| ABBVIE INC | 4.550 | 20350315 | 0.0034 |
| ABBVIE INC | 4.500 | 20350514 | 0.0050 |
| ABBVIE INC | 4.300 | 20360514 | 0.0020 |
| ABBVIE INC | 4.050 | 20391121 | 0.0075 |
| ABBVIE INC | 4.400 | 20421106 | 0.0049 |
| ABBVIE INC | 4.850 | 20440615 | 0.0020 |
| ABBVIE INC | 4.750 | 20450315 | 0.0016 |
| ABBVIE INC | 4.700 | 20450514 | 0.0053 |
| ABBVIE INC | 4.450 | 20460514 | 0.0038 |
| ABBVIE INC | 4.875 | 20481114 | 0.0035 |
| ABBVIE INC | 4.250 | 20491121 | 0.0105 |
| ABEILLE VIE SOCIETE ANONYME D ASSURANCES VIE ET DE CAPISA | 6.250 | 20330909 | 0.0013 |
| ABERTIS INFRAESTRUCTURAS SA | 0.625 | 20250715 | 0.0011 |
| ABERTIS INFRAESTRUCTURAS SA | 1.375 | 20260520 | 0.0019 |
| ABERTIS INFRAESTRUCTURAS SA | 3.375 | 20261127 | 0.0010 |
| ABERTIS INFRAESTRUCTURAS SA | 1.000 | 20270227 | 0.0010 |
| ABERTIS INFRAESTRUCTURAS SA | 2.375 | 20270927 | 0.0022 |
| ABERTIS INFRAESTRUCTURAS SA | 4.125 | 20280131 | 0.0011 |
| ABERTIS INFRAESTRUCTURAS SA | 1.250 | 20280207 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ABERTIS INFRAESTRUCTURAS SA | 1.125 | 20280326 | 0.0017 |
| ABERTIS INFRAESTRUCTURAS SA | 2.250 | 20290329 | 0.0019 |
| ABERTIS INFRAESTRUCTURAS SA | 1.625 | 20290715 | 0.0012 |
| ABERTIS INFRAESTRUCTURAS SA | 4.125 | 20290807 | 0.0014 |
| ABERTIS INFRAESTRUCTURAS SA | 3.000 | 20310327 | 0.0022 |
| ABERTIS INFRAESTRUCTURAS SA | 1.875 | 20320326 | 0.0013 |
| ABJA INV CO PTE LTD | 5.450 | 20280124 | 0.0021 |
| ABN AMRO BANK NV | 1.000 | 20250416 | 0.0032 |
| ABN AMRO BANK NV | 3.750 | 20250420 | 0.0035 |
| ABN AMRO BANK NV | 0.875 | 20250422 | 0.0017 |
| ABN AMRO BANK NV | 1.250 | 20250528 | 0.0028 |
| ABN AMRO BANK NV | 3.625 | 20260110 | 0.0017 |
| ABN AMRO BANK NV | 0.875 | 20260114 | 0.0027 |
| ABN AMRO BANK NV | 0.500 | 20260415 | 0.0016 |
| ABN AMRO BANK NV | 5.250 | 20260526 | 0.0021 |
| ABN AMRO BANK NV | 3.875 | 20261221 | 0.0023 |
| ABN AMRO BANK NV | 0.600 | 20270115 | 0.0026 |
| ABN AMRO BANK NV | 2.375 | 20270601 | 0.0017 |
| ABN AMRO BANK NV | 4.000 | 20280116 | 0.0023 |
| ABN AMRO BANK NV | 5.125 | 20280222 | 0.0013 |
| ABN AMRO BANK NV | 0.880 | 20280625 | 0.0042 |
| ABN AMRO BANK NV | 4.375 | 20281020 | 0.0029 |
| ABN AMRO BANK NV | 0.500 | 20290923 | 0.0019 |
| ABN AMRO BANK NV | 4.250 | 20300221 | 0.0029 |
| ABN AMRO BANK NV | 1.500 | 20300930 | 0.0036 |
| ABN AMRO BANK NV | 1.000 | 20310413 | 0.0045 |
| ABN AMRO BANK NV | 1.125 | 20320112 | 0.0039 |
| ABN AMRO BANK NV | 3.875 | 20320115 | 0.0022 |
| ABN AMRO BANK NV | 3.000 | 20320601 | 0.0017 |
| ABN AMRO BANK NV | 1.250 | 20330110 | 0.0039 |
| ABN AMRO BANK NV | 5.125 | 20330222 | 0.0023 |
| ABN AMRO BANK NV | 1.000 | 20330602 | 0.0019 |
| ABN AMRO BANK NV | 5.500 | 20330921 | 0.0018 |
| ABN AMRO BANK NV | 1.375 | 20340110 | 0.0014 |
| ABN AMRO BANK NV | 1.250 | 20340120 | 0.0018 |
| ABN AMRO BANK NV | 4.500 | 20341121 | 0.0024 |
| ABN AMRO BANK NV | 0.375 | 20350114 | 0.0034 |
| ABN AMRO BANK NV | 1.375 | 20370112 | 0.0041 |
| ABN AMRO BANK NV | 0.625 | 20370124 | 0.0016 |
| ABN AMRO BANK NV | 1.450 | 20380412 | 0.0027 |
| ABN AMRO BANK NV | 1.125 | 20390423 | 0.0021 |
| ABN AMRO BANK NV | 0.400 | 20410917 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ABP FIN PLC | 6.250 | 20261214 | 0.0014 |
| ABQ FIN LTD | 1.875 | 20250908 | 0.0010 |
| ABQ FIN LTD | 2.000 | 20260706 | 0.0010 |
| ABRDN PLC | 4.250 | 20280630 | 0.0014 |
| ABU DHABI COMMERCIAL BANK PJSC | 4.500 | 20270914 | 0.0010 |
| ABU DHABI COMMERCIAL BANK PJSC | 5.375 | 20280718 | 0.0011 |
| ABU DHABI COMMERCIAL BANK PJSC | 5.500 | 20290112 | 0.0014 |
| ABU DHABI FUTURE ENERGY CO PJSC | 4.875 | 20330725 | 0.0015 |
| ABU DHABI PORTS CO PJSC | 2.500 | 20310506 | 0.0018 |
| ACCENT CAP PLC | 2.625 | 20490718 | 0.0006 |
| ACCOR SA | 1.750 | 20260204 | 0.0013 |
| ACCOR SA | 2.375 | 20281129 | 0.0015 |
| ACEA SPA | 1.000 | 20261024 | 0.0011 |
| ACEA SPA | 1.500 | 20270608 | 0.0015 |
| ACEA SPA | 1.750 | 20280523 | 0.0011 |
| ACEA SPA | 0.500 | 20290406 | 0.0010 |
| ACEA SPA | 0.250 | 20300728 | 0.0011 |
| ACEA SPA | 3.875 | 20310124 | 0.0016 |
| ACEF HLDG SCA | 0.750 | 20280614 | 0.0010 |
| ACEF HLDG SCA | 1.250 | 20300426 | 0.0009 |
| ACHMEA BANK NV | 0.010 | 20250616 | 0.0011 |
| ACHMEA BANK NV | 0.500 | 20260220 | 0.0011 |
| ACHMEA BANK NV | 3.750 | 20261019 | 0.0012 |
| ACHMEA BANK NV | 1.625 | 20290524 | 0.0011 |
| ACHMEA BANK NV | 3.000 | 20300131 | 0.0011 |
| ACHMEA BANK NV | 3.000 | 20340207 | 0.0011 |
| ACHMEA BANK NV | 0.250 | 20360929 | 0.0008 |
| ACHMEA BV | 3.625 | 20251129 | 0.0011 |
| ACHMEA BV | 1.500 | 20270526 | 0.0016 |
| ACQUIRENTE UNICO SPA | 2.800 | 20260220 | 0.0011 |
| ACTION LOGEMENT SVCS SAS | 0.375 | 20311005 | 0.0018 |
| ACTION LOGEMENT SVCS SAS | 1.375 | 20320413 | 0.0025 |
| ACTION LOGEMENT SVCS SAS | 0.500 | 20341030 | 0.0017 |
| ACTION LOGEMENT SVCS SAS | 3.125 | 20370928 | 0.0016 |
| ACTION LOGEMENT SVCS SAS | 4.125 | 20381003 | 0.0024 |
| ACTION LOGEMENT SVCS SAS | 0.750 | 20410719 | 0.0014 |
| ACTION LOGEMENT SVCS SAS | 3.625 | 20430525 | 0.0028 |
| ACUITY BRANDS LIGHTING INC | 2.150 | 20301215 | 0.0009 |
| ADECCO INTL FINL SVCS BV | 0.125 | 20280921 | 0.0010 |
| ADECCO INTL FINL SVCS BV | 0.500 | 20310921 | 0.0009 |
| ADECCO INTL FINL SVCS BV | 1.000 | 20820321 | 0.0010 |
| ADIDAS AG | 3.000 | 20251121 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ADIDAS AG | 0.000 | 20281005 | 0.0010 |
| ADIDAS AG | 3.125 | 20291121 | 0.0011 |
| ADIDAS AG | 0.625 | 20350910 | 0.0008 |
| ADIF HIGH SPEED | 1.250 | 20260504 | 0.0013 |
| ADIF HIGH SPEED | 0.950 | 20270430 | 0.0013 |
| ADIF HIGH SPEED | 3.500 | 20280730 | 0.0014 |
| ADIF HIGH SPEED | 3.250 | 20290531 | 0.0016 |
| ADIF HIGH SPEED | 3.500 | 20290730 | 0.0012 |
| ADIF HIGH SPEED | 0.550 | 20300430 | 0.0011 |
| ADIF HIGH SPEED | 0.550 | 20311031 | 0.0011 |
| ADIF HIGH SPEED | 3.900 | 20330430 | 0.0012 |
| ADIF HIGH SPEED | 3.650 | 20340430 | 0.0018 |
| ADOBE INC | 2.150 | 20270201 | 0.0017 |
| ADOBE INC | 2.300 | 20300201 | 0.0024 |
| ADVANCED MICRO DEVICES INC | 3.924 | 20320601 | 0.0010 |
| ADVANCED MICRO DEVICES INC | 4.393 | 20520601 | 0.0009 |
| AEDIFICA NV | 0.750 | 20310909 | 0.0009 |
| AEGON BANK NV | 0.010 | 20251116 | 0.0011 |
| AEGON BANK NV | 0.750 | 20270627 | 0.0010 |
| AEGON BANK NV | 3.375 | 20300628 | 0.0012 |
| AEGON BANK NV | 0.375 | 20360609 | 0.0008 |
| AEGON LTD | 6.625 | 20391216 | 0.0012 |
| AEGON LTD | 5.500 | 20480411 | 0.0016 |
| AENA SME SA | 4.250 | 20301013 | 0.0012 |
| AEP TEXAS INC | 2.100 | 20300701 | 0.0010 |
| AEP TEXAS INC | 4.700 | 20320515 | 0.0010 |
| AEP TEXAS INC | 5.250 | 20520515 | 0.0010 |
| AEP TRANSMISSION CO LLC | 3.750 | 20471201 | 0.0008 |
| AEP TRANSMISSION CO LLC | 3.650 | 20500401 | 0.0008 |
| AEP TRANSMISSION CO LLC | 4.500 | 20520615 | 0.0010 |
| AEP TRANSMISSION CO LLC | 5.400 | 20530315 | 0.0015 |
| AERCAP GLOBAL AVIATION TRUST | 6.500 | 20450615 | 0.0011 |
| AERCAP IRELAND CAP DAC | 6.500 | 20250715 | 0.0027 |
| AERCAP IRELAND CAP DAC | 4.450 | 20251001 | 0.0013 |
| AERCAP IRELAND CAP DAC | 1.750 | 20260130 | 0.0019 |
| AERCAP IRELAND CAP DAC | 4.450 | 20260403 | 0.0010 |
| AERCAP IRELAND CAP DAC | 2.450 | 20261029 | 0.0073 |
| AERCAP IRELAND CAP DAC | 6.100 | 20270115 | 0.0020 |
| AERCAP IRELAND CAP DAC | 6.450 | 20270415 | 0.0033 |
| AERCAP IRELAND CAP DAC | 3.650 | 20270721 | 0.0020 |
| AERCAP IRELAND CAP DAC | 4.625 | 20271015 | 0.0012 |
| AERCAP IRELAND CAP DAC | 3.875 | 20280123 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AERCAP IRELAND CAP DAC | 5.750 | 20280606 | 0.0021 |
| AERCAP IRELAND CAP DAC | 3.000 | 20281029 | 0.0071 |
| AERCAP IRELAND CAP DAC | 5.100 | 20290119 | 0.0017 |
| AERCAP IRELAND CAP DAC | 6.150 | 20300930 | 0.0019 |
| AERCAP IRELAND CAP DAC | 3.300 | 20320130 | 0.0071 |
| AERCAP IRELAND CAP DAC | 3.400 | 20331029 | 0.0026 |
| AERCAP IRELAND CAP DAC | 5.300 | 20340119 | 0.0014 |
| AERCAP IRELAND CAP DAC | 3.850 | 20411029 | 0.0025 |
| AEROPORTI DI ROMA SPA | 1.750 | 20310730 | 0.0010 |
| AEROPORTS DE PARIS SA | 1.500 | 20250407 | 0.0011 |
| AEROPORTS DE PARIS SA | 2.125 | 20261002 | 0.0022 |
| AEROPORTS DE PARIS SA | 1.000 | 20271213 | 0.0010 |
| AEROPORTS DE PARIS SA | 2.750 | 20280605 | 0.0013 |
| AEROPORTS DE PARIS SA | 1.000 | 20290105 | 0.0015 |
| AEROPORTS DE PARIS SA | 2.750 | 20300402 | 0.0033 |
| AEROPORTS DE PARIS SA | 1.500 | 20320702 | 0.0015 |
| AEROPORTS DE PARIS SA | 1.125 | 20340618 | 0.0014 |
| AEROPORTS DE PARIS SA | 2.125 | 20381011 | 0.0010 |
| AES CORP | 1.375 | 20260115 | 0.0015 |
| AES CORP | 5.450 | 20280601 | 0.0019 |
| AES CORP | 2.450 | 20310115 | 0.0017 |
| AETNA INC | 6.625 | 20360615 | 0.0018 |
| AETNA INC | 6.750 | 20371215 | 0.0012 |
| AETNA INC | 4.500 | 20420515 | 0.0009 |
| AETNA INC | 4.125 | 20421115 | 0.0008 |
| AETNA INC | 3.875 | 20470815 | 0.0016 |
| AFFORDABLE HOUSING FIN PLC | 3.800 | 20420520 | 0.0014 |
| AFFORDABLE HOUSING FIN PLC | 2.893 | 20430811 | 0.0023 |
| AFLAC INC | 0.932 | 20270125 | 0.0008 |
| AFLAC INC | 3.600 | 20300401 | 0.0020 |
| AFLAC INC | 2.108 | 20471023 | 0.0008 |
| AFLAC INC | 4.750 | 20490115 | 0.0010 |
| AFRICAN DEV BANK | 1.125 | 20250618 | 0.0015 |
| AFRICAN DEV BANK | 3.375 | 20250707 | 0.0021 |
| AFRICAN DEV BANK | 5.500 | 20250813 | 0.0008 |
| AFRICAN DEV BANK | 0.875 | 20260323 | 0.0048 |
| AFRICAN DEV BANK | 0.500 | 20260622 | 0.0017 |
| AFRICAN DEV BANK | 0.875 | 20260722 | 0.0053 |
| AFRICAN DEV BANK | 0.125 | 20261007 | 0.0016 |
| AFRICAN DEV BANK | 4.625 | 20270104 | 0.0042 |
| AFRICAN DEV BANK | 4.125 | 20270225 | 0.0041 |
| AFRICAN DEV BANK | 0.500 | 20270322 | 0.0026 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AFRICAN DEV BANK | 4.375 | 20271103 | 0.0042 |
| AFRICAN DEV BANK | 4.375 | 20280314 | 0.0042 |
| AFRICAN DEV BANK | 0.875 | 20280524 | 0.0026 |
| AFRICAN DEV BANK | 0.500 | 20290321 | 0.0020 |
| AFRICAN DEV BANK | 2.250 | 20290914 | 0.0028 |
| AGCO INTL HLDGS BV | 0.800 | 20281006 | 0.0012 |
| AGEAS SA | 3.250 | 20490702 | 0.0011 |
| AGEAS SA | 1.875 | 20511124 | 0.0009 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.000 | 20250325 | 0.0030 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 2.250 | 20250527 | 0.0023 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 1.250 | 20250618 | 0.0014 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.500 | 20251031 | 0.0014 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 4.375 | 20260316 | 0.0014 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 2.250 | 20260528 | 0.0028 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.250 | 20260721 | 0.0042 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 3.750 | 20270215 | 0.0034 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 4.125 | 20270722 | 0.0009 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.000 | 20271028 | 0.0040 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 1.000 | 20280131 | 0.0042 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.010 | 20281125 | 0.0029 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.250 | 20290629 | 0.0039 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 2.875 | 20300121 | 0.0033 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.500 | 20300525 | 0.0029 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.875 | 20310525 | 0.0019 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.125 | 20310929 | 0.0036 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 1.625 | 20320525 | 0.0030 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 1.375 | 20320705 | 0.0040 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 3.500 | 20330225 | 0.0028 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 3.375 | 20330525 | 0.0047 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 3.000 | 20340117 | 0.0044 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 1.500 | 20341031 | 0.0023 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.500 | 20350531 | 0.0031 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 0.375 | 20360525 | 0.0022 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 1.125 | 20370302 | 0.0026 |
| AGENCE FRANCAISE DE DEVELOPPEMENT EPIC | 3.750 | 20380920 | 0.0012 |
| AGENCE FRANCE LOCALE SA | 1.375 | 20250620 | 0.0013 |
| AGENCE FRANCE LOCALE SA | 0.125 | 20260620 | 0.0014 |
| AGENCE FRANCE LOCALE SA | 0.000 | 20270920 | 0.0010 |
| AGENCE FRANCE LOCALE SA | 1.125 | 20280620 | 0.0021 |
| AGENCE FRANCE LOCALE SA | 0.200 | 20290320 | 0.0010 |
| AGENCE FRANCE LOCALE SA | 3.000 | 20300320 | 0.0023 |
| AGENCE FRANCE LOCALE SA | 0.000 | 20310320 | 0.0018 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AGENCE FRANCE LOCALE SA | 3.250 | 20311220 | 0.0011 |
| AGENCE FRANCE LOCALE SA | 3.125 | 20340320 | 0.0017 |
| AGENCE FRANCE LOCALE SA | 3.625 | 20380620 | 0.0012 |
| AGILENT TECHNOLOGIES INC | 2.750 | 20290915 | 0.0009 |
| AGILENT TECHNOLOGIES INC | 2.100 | 20300604 | 0.0009 |
| AGILENT TECHNOLOGIES INC | 2.300 | 20310312 | 0.0015 |
| AGRICULTURAL BANK OF CHINA LTD HONG KONG BRANCH | 2.000 | 20250301 | 0.0012 |
| AGRICULTURAL BANK OF CHINA LTD HONG KONG BRANCH | 1.250 | 20260617 | 0.0010 |
| AHOLD FIN USA LLC | 6.875 | 20290501 | 0.0012 |
| AIA GROUP LTD | 0.880 | 20330909 | 0.0014 |
| AIA GROUP LTD | 2.700 | 22991231 | 0.0015 |
| AIB GROUP PLC | 2.250 | 20250703 | 0.0011 |
| AIB GROUP PLC | 3.625 | 20260704 | 0.0017 |
| AIB GROUP PLC | 0.500 | 20271117 | 0.0015 |
| AIB GROUP PLC | 2.250 | 20280404 | 0.0022 |
| AIB GROUP PLC | 5.750 | 20290216 | 0.0018 |
| AIB GROUP PLC | 4.625 | 20290723 | 0.0018 |
| AIB GROUP PLC | 2.875 | 20310530 | 0.0022 |
| AIB GROUP PLC | 5.250 | 20311023 | 0.0018 |
| AIR LEASE CORP | 3.250 | 20250301 | 0.0014 |
| AIR LEASE CORP | 3.375 | 20250701 | 0.0017 |
| AIR LEASE CORP | 2.875 | 20260115 | 0.0029 |
| AIR LEASE CORP | 3.750 | 20260601 | 0.0015 |
| AIR LEASE CORP | 1.875 | 20260815 | 0.0023 |
| AIR LEASE CORP | 2.200 | 20270115 | 0.0014 |
| AIR LEASE CORP | 3.625 | 20270401 | 0.0010 |
| AIR LEASE CORP | 3.625 | 20271201 | 0.0010 |
| AIR LEASE CORP | 5.850 | 20271215 | 0.0015 |
| AIR LEASE CORP | 5.300 | 20280201 | 0.0015 |
| AIR LEASE CORP | 2.100 | 20280901 | 0.0009 |
| AIR LEASE CORP | 4.625 | 20281001 | 0.0010 |
| AIR LEASE CORP | 5.100 | 20290301 | 0.0010 |
| AIR LEASE CORP | 3.250 | 20291001 | 0.0009 |
| AIR LEASE CORP | 3.000 | 20300201 | 0.0012 |
| AIR LEASE CORP | 3.125 | 20301201 | 0.0014 |
| AIR LEASE CORP | 2.875 | 20320115 | 0.0013 |
| AIR LIQUIDE FIN SA | 1.250 | 20250603 | 0.0011 |
| AIR LIQUIDE FIN SA | 1.000 | 20270308 | 0.0013 |
| AIR LIQUIDE FIN SA | 1.250 | 20280613 | 0.0021 |
| AIR LIQUIDE FIN SA | 1.375 | 20300402 | 0.0010 |
| AIR LIQUIDE FIN SA | 0.625 | 20300620 | 0.0012 |
| AIR LIQUIDE FIN SA | 0.375 | 20310527 | 0.0009 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AIR LIQUIDE FIN SA | 2.875 | 20320916 | 0.0013 |
| AIR LIQUIDE FIN SA | 0.375 | 20330920 | 0.0009 |
| AIR PRODUCTS AND CHEMICALS INC | 1.500 | 20251015 | 0.0011 |
| AIR PRODUCTS AND CHEMICALS INC | 1.850 | 20270515 | 0.0012 |
| AIR PRODUCTS AND CHEMICALS INC | 0.500 | 20280505 | 0.0010 |
| AIR PRODUCTS AND CHEMICALS INC | 4.600 | 20290208 | 0.0015 |
| AIR PRODUCTS AND CHEMICALS INC | 2.050 | 20300515 | 0.0016 |
| AIR PRODUCTS AND CHEMICALS INC | 4.750 | 20310208 | 0.0012 |
| AIR PRODUCTS AND CHEMICALS INC | 0.800 | 20320505 | 0.0009 |
| AIR PRODUCTS AND CHEMICALS INC | 4.800 | 20330303 | 0.0013 |
| AIR PRODUCTS AND CHEMICALS INC | 4.850 | 20340208 | 0.0024 |
| AIR PRODUCTS AND CHEMICALS INC | 4.000 | 20350303 | 0.0017 |
| AIR PRODUCTS AND CHEMICALS INC | 2.700 | 20400515 | 0.0011 |
| AIR PRODUCTS AND CHEMICALS INC | 2.800 | 20500515 | 0.0013 |
| AIRBUS SE | 1.625 | 20250407 | 0.0013 |
| AIRBUS SE | 1.375 | 20260609 | 0.0019 |
| AIRBUS SE | 2.000 | 20280407 | 0.0013 |
| AIRBUS SE | 2.125 | 20291029 | 0.0011 |
| AIRBUS SE | 1.625 | 20300609 | 0.0026 |
| AIRBUS SE | 1.375 | 20310513 | 0.0018 |
| AIRBUS SE | 2.375 | 20320407 | 0.0021 |
| AIRBUS SE | 2.375 | 20400609 | 0.0019 |
| AIRCASTLE LTD | 4.250 | 20260615 | 0.0013 |
| AIRPORT AUTHORITY HONG KONG | 4.875 | 20260112 | 0.0010 |
| AIRPORT AUTHORITY HONG KONG | 1.750 | 20270112 | 0.0019 |
| AIRPORT AUTHORITY HONG KONG | 4.750 | 20280112 | 0.0021 |
| AIRPORT AUTHORITY HONG KONG | 4.875 | 20300112 | 0.0015 |
| AIRPORT AUTHORITY HONG KONG | 1.625 | 20310204 | 0.0015 |
| AIRPORT AUTHORITY HONG KONG | 2.500 | 20320112 | 0.0022 |
| AIRPORT AUTHORITY HONG KONG | 4.875 | 20330112 | 0.0017 |
| AIRPORT AUTHORITY HONG KONG | 2.625 | 20510204 | 0.0008 |
| AIRPORT AUTHORITY HONG KONG | 3.250 | 20520112 | 0.0018 |
| AIRPORT AUTHORITY HONG KONG | 3.500 | 20620112 | 0.0009 |
| AIRPORT AUTHORITY HONG KONG | 2.100 | 22991231 | 0.0015 |
| AIRPORT AUTHORITY HONG KONG | 2.400 | 22991231 | 0.0014 |
| AKELIUS RESIDENTIAL PPTY AB PUBL | 2.375 | 20250815 | 0.0010 |
| AKELIUS RESIDENTIAL PPTY FINANCING BV | 1.000 | 20280117 | 0.0010 |
| AKELIUS RESIDENTIAL PPTY FINANCING BV | 1.125 | 20290111 | 0.0009 |
| AKELIUS RESIDENTIAL PPTY FINANCING BV | 0.750 | 20300222 | 0.0011 |
| AKER BP ASA | 1.125 | 20290512 | 0.0015 |
| AKTIA BANK ABP | 0.375 | 20260305 | 0.0011 |
| AKTIA BANK ABP | 3.375 | 20270531 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AKTIA BANK ABP | 0.125 | 20281025 | 0.0010 |
| AKZO NOBEL NV | 1.125 | 20260408 | 0.0011 |
| AKZO NOBEL NV | 1.500 | 20280328 | 0.0013 |
| AKZO NOBEL NV | 1.625 | 20300414 | 0.0015 |
| AKZO NOBEL NV | 2.000 | 20320328 | 0.0012 |
| AKZO NOBEL NV | 4.000 | 20330524 | 0.0012 |
| AL RAJHI SUKUK LTD | 4.750 | 20280405 | 0.0021 |
| ALABAMA POWER CO | 3.750 | 20270901 | 0.0011 |
| ALABAMA POWER CO | 1.450 | 20300915 | 0.0010 |
| ALABAMA POWER CO | 3.050 | 20320315 | 0.0013 |
| ALABAMA POWER CO | 6.000 | 20390301 | 0.0011 |
| ALABAMA POWER CO | 3.750 | 20450301 | 0.0012 |
| ALABAMA POWER CO | 3.700 | 20471201 | 0.0009 |
| ALABAMA POWER CO | 4.300 | 20480715 | 0.0009 |
| ALABAMA POWER CO | 3.450 | 20491001 | 0.0009 |
| ALABAMA POWER CO | 3.125 | 20510715 | 0.0009 |
| ALABAMA POWER CO | 3.000 | 20520315 | 0.0010 |
| ALBEMARLE CORP | 4.650 | 20270601 | 0.0013 |
| ALBEMARLE CORP | 5.050 | 20320601 | 0.0012 |
| ALBEMARLE NEW HLDG GMBH | 1.625 | 20281125 | 0.0010 |
| ALBERTA | 0.500 | 20250416 | 0.0024 |
| ALBERTA | 0.625 | 20250418 | 0.0033 |
| ALBERTA | 1.000 | 20250520 | 0.0045 |
| ALBERTA | 0.625 | 20260116 | 0.0027 |
| ALBERTA | 2.050 | 20260817 | 0.0020 |
| ALBERTA | 3.300 | 20280315 | 0.0025 |
| ALBERTA | 1.300 | 20300722 | 0.0034 |
| ALBERTA | 4.500 | 20340124 | 0.0026 |
| ALCON FIN BV | 2.375 | 20280531 | 0.0011 |
| ALD SA | 4.750 | 20251013 | 0.0017 |
| ALD SA | 1.250 | 20260302 | 0.0015 |
| ALD SA | 4.375 | 20261123 | 0.0011 |
| ALD SA | 4.250 | 20270118 | 0.0017 |
| ALD SA | 3.875 | 20270222 | 0.0023 |
| ALD SA | 4.000 | 20270705 | 0.0012 |
| ALD SA | 3.875 | 20280124 | 0.0023 |
| ALD SA | 4.875 | 20281006 | 0.0024 |
| ALD SA | 4.000 | 20310124 | 0.0011 |
| ALDAR INVETMENT PROPERTIES SUKUK LTD | 4.875 | 20330524 | 0.0010 |
| ALDAR SUKUK LTD | 4.750 | 20250929 | 0.0011 |
| ALDAR SUKUK NO.2 LTD | 3.875 | 20291022 | 0.0010 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 3.450 | 20250430 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ALEXANDRIA REAL ESTATE EQUITIES INC | 4.900 | 20301215 | 0.0014 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 3.375 | 20310815 | 0.0014 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 2.000 | 20320518 | 0.0015 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 1.875 | 20330201 | 0.0016 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 2.950 | 20340315 | 0.0014 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 4.750 | 20350415 | 0.0010 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 4.000 | 20500201 | 0.0011 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 3.000 | 20510518 | 0.0011 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 3.550 | 20520315 | 0.0015 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 5.150 | 20530415 | 0.0010 |
| ALEXANDRIA REAL ESTATE EQUITIES INC | 5.625 | 20540515 | 0.0012 |
| ALIAXIS FIN SA | 0.875 | 20281108 | 0.0015 |
| ALIBABA GROUP HLDG LTD | 3.400 | 20271206 | 0.0051 |
| ALIBABA GROUP HLDG LTD | 2.125 | 20310209 | 0.0026 |
| ALIBABA GROUP HLDG LTD | 4.500 | 20341128 | 0.0014 |
| ALIBABA GROUP HLDG LTD | 4.000 | 20371206 | 0.0018 |
| ALIBABA GROUP HLDG LTD | 2.700 | 20410209 | 0.0014 |
| ALIBABA GROUP HLDG LTD | 4.200 | 20471206 | 0.0030 |
| ALIBABA GROUP HLDG LTD | 3.150 | 20510209 | 0.0021 |
| ALIBABA GROUP HLDG LTD | 4.400 | 20571206 | 0.0017 |
| ALIBABA GROUP HLDG LTD | 3.250 | 20610209 | 0.0013 |
| ALIMENTATION COUCHE-TARD INC | 1.875 | 20260506 | 0.0017 |
| ALIMENTATION COUCHE-TARD INC | 3.647 | 20310512 | 0.0016 |
| ALIMENTATION COUCHE-TARD INC | 4.011 | 20360212 | 0.0015 |
| ALLEGHANY CORP | 3.625 | 20300515 | 0.0010 |
| ALLEGHANY CORP | 3.250 | 20510815 | 0.0007 |
| ALLEGION US HLDG CO INC | 5.411 | 20320701 | 0.0013 |
| ALLIANDER NV | 2.625 | 20270909 | 0.0011 |
| ALLIANDER NV | 3.250 | 20280613 | 0.0012 |
| ALLIANDER NV | 0.375 | 20300610 | 0.0009 |
| ALLIANDER NV | 1.625 | 22991231 | 0.0011 |
| ALLIANZ FIN II BV | 0.875 | 20260115 | 0.0016 |
| ALLIANZ FIN II BV | 0.000 | 20261122 | 0.0015 |
| ALLIANZ FIN II BV | 0.875 | 20271206 | 0.0016 |
| ALLIANZ FIN II BV | 3.000 | 20280313 | 0.0017 |
| ALLIANZ FIN II BV | 1.500 | 20300115 | 0.0015 |
| ALLIANZ FIN II BV | 0.500 | 20310114 | 0.0014 |
| ALLIANZ FIN II BV | 1.375 | 20310421 | 0.0015 |
| ALLIANZ FIN II BV | 0.500 | 20331122 | 0.0009 |
| ALLIANZ FIN II BV | 4.500 | 20430313 | 0.0020 |
| ALLIANZ SE | 4.597 | 20380907 | 0.0029 |
| ALLIANZ SE | 2.241 | 20450707 | 0.0033 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ALLIANZ SE | 3.099 | 20470706 | 0.0022 |
| ALLIANZ SE | 1.301 | 20490925 | 0.0019 |
| ALLIANZ SE | 2.121 | 20500708 | 0.0020 |
| ALLIANZ SE | 4.252 | 20520705 | 0.0028 |
| ALLIANZ SE | 5.824 | 20530725 | 0.0031 |
| ALLIANZ SE | 4.851 | 20540726 | 0.0023 |
| ALLIED WORLD ASSURANCE CO HLDGS I LTD | 4.350 | 20251029 | 0.0010 |
| ALLSTATE CORP | 0.750 | 20251215 | 0.0012 |
| ALLSTATE CORP | 3.280 | 20261215 | 0.0011 |
| ALLSTATE CORP | 1.450 | 20301215 | 0.0010 |
| ALLSTATE CORP | 5.250 | 20330330 | 0.0016 |
| ALLSTATE CORP | 5.550 | 20350509 | 0.0012 |
| ALLSTATE CORP | 4.500 | 20430615 | 0.0009 |
| ALLSTATE CORP | 4.200 | 20461215 | 0.0012 |
| ALLSTATE CORP | 3.850 | 20490810 | 0.0008 |
| ALLSTATE CORP | 6.500 | 20670515 | 0.0011 |
| ALLY FINL INC | 4.625 | 20250330 | 0.0011 |
| ALLY FINL INC | 5.800 | 20250501 | 0.0016 |
| ALLY FINL INC | 5.750 | 20251120 | 0.0022 |
| ALLY FINL INC | 4.750 | 20270609 | 0.0015 |
| ALLY FINL INC | 7.100 | 20271115 | 0.0017 |
| ALLY FINL INC | 2.200 | 20281102 | 0.0013 |
| ALLY FINL INC | 6.992 | 20290613 | 0.0018 |
| ALLY FINL INC | 6.848 | 20300103 | 0.0016 |
| ALLY FINL INC | 8.000 | 20311101 | 0.0047 |
| ALLY FINL INC | 6.700 | 20330214 | 0.0010 |
| ALMARAI SUKUK LTD | 5.233 | 20330725 | 0.0016 |
| ALPHABET INC | 0.450 | 20250815 | 0.0020 |
| ALPHABET INC | 1.998 | 20260815 | 0.0039 |
| ALPHABET INC | 0.800 | 20270815 | 0.0018 |
| ALPHABET INC | 1.100 | 20300815 | 0.0038 |
| ALPHABET INC | 1.900 | 20400815 | 0.0017 |
| ALPHABET INC | 2.050 | 20500815 | 0.0031 |
| ALPHABET INC | 2.250 | 20600815 | 0.0024 |
| ALSTOM SA | 0.250 | 20261014 | 0.0014 |
| ALSTOM SA | 0.125 | 20270727 | 0.0010 |
| ALSTOM SA | 0.000 | 20290111 | 0.0014 |
| ALSTOM SA | 0.500 | 20300727 | 0.0013 |
| ALTRIA GROUP INC | 2.350 | 20250506 | 0.0015 |
| ALTRIA GROUP INC | 1.700 | 20250615 | 0.0017 |
| ALTRIA GROUP INC | 4.400 | 20260214 | 0.0022 |
| ALTRIA GROUP INC | 2.625 | 20260916 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ALTRIA GROUP INC | 2.200 | 20270615 | 0.0022 |
| ALTRIA GROUP INC | 6.200 | 20281101 | 0.0011 |
| ALTRIA GROUP INC | 4.800 | 20290214 | 0.0039 |
| ALTRIA GROUP INC | 3.400 | 20300506 | 0.0014 |
| ALTRIA GROUP INC | 3.125 | 20310615 | 0.0027 |
| ALTRIA GROUP INC | 2.450 | 20320204 | 0.0029 |
| ALTRIA GROUP INC | 6.875 | 20331101 | 0.0011 |
| ALTRIA GROUP INC | 5.800 | 20390214 | 0.0042 |
| ALTRIA GROUP INC | 3.400 | 20410204 | 0.0023 |
| ALTRIA GROUP INC | 4.250 | 20420809 | 0.0015 |
| ALTRIA GROUP INC | 4.500 | 20430502 | 0.0011 |
| ALTRIA GROUP INC | 5.375 | 20440131 | 0.0037 |
| ALTRIA GROUP INC | 3.875 | 20460916 | 0.0023 |
| ALTRIA GROUP INC | 5.950 | 20490214 | 0.0052 |
| ALTRIA GROUP INC | 4.450 | 20500506 | 0.0008 |
| ALTRIA GROUP INC | 3.700 | 20510204 | 0.0018 |
| ALTRIA GROUP INC | 4.000 | 20610204 | 0.0015 |
| AMADEUS IT GROUP SA | 1.500 | 20260918 | 0.0011 |
| AMADEUS IT GROUP SA | 2.875 | 20270520 | 0.0011 |
| AMADEUS IT GROUP SA | 1.875 | 20280924 | 0.0011 |
| AMAZON.COM INC | 3.000 | 20250413 | 0.0031 |
| AMAZON.COM INC | 0.800 | 20250603 | 0.0025 |
| AMAZON.COM INC | 4.600 | 20251201 | 0.0026 |
| AMAZON.COM INC | 5.200 | 20251203 | 0.0018 |
| AMAZON.COM INC | 1.000 | 20260512 | 0.0053 |
| AMAZON.COM INC | 3.300 | 20270413 | 0.0041 |
| AMAZON.COM INC | 1.200 | 20270603 | 0.0023 |
| AMAZON.COM INC | 3.150 | 20270822 | 0.0069 |
| AMAZON.COM INC | 4.550 | 20271201 | 0.0042 |
| AMAZON.COM INC | 1.650 | 20280512 | 0.0042 |
| AMAZON.COM INC | 3.450 | 20290413 | 0.0030 |
| AMAZON.COM INC | 4.650 | 20291201 | 0.0032 |
| AMAZON.COM INC | 1.500 | 20300603 | 0.0035 |
| AMAZON.COM INC | 2.100 | 20310512 | 0.0053 |
| AMAZON.COM INC | 3.600 | 20320413 | 0.0049 |
| AMAZON.COM INC | 4.700 | 20321201 | 0.0047 |
| AMAZON.COM INC | 4.800 | 20341205 | 0.0026 |
| AMAZON.COM INC | 3.875 | 20370822 | 0.0051 |
| AMAZON.COM INC | 2.875 | 20410512 | 0.0032 |
| AMAZON.COM INC | 4.950 | 20441205 | 0.0031 |
| AMAZON.COM INC | 4.050 | 20470822 | 0.0062 |
| AMAZON.COM INC | 2.500 | 20500603 | 0.0033 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AMAZON.COM INC | 3.100 | 20510512 | 0.0048 |
| AMAZON.COM INC | 3.950 | 20520413 | 0.0044 |
| AMAZON.COM INC | 4.250 | 20570822 | 0.0040 |
| AMAZON.COM INC | 2.700 | 20600603 | 0.0026 |
| AMAZON.COM INC | 3.250 | 20610512 | 0.0026 |
| AMAZON.COM INC | 4.100 | 20620413 | 0.0022 |
| AMCO ASSET MGMT CO SPA | 4.375 | 20260327 | 0.0012 |
| AMCO ASSET MGMT CO SPA | 4.625 | 20270206 | 0.0011 |
| AMCO ASSET MGMT CO SPA | 2.250 | 20270717 | 0.0016 |
| AMCO ASSET MGMT CO SPA | 0.750 | 20280420 | 0.0015 |
| AMCOR FIN USA INC | 5.625 | 20330526 | 0.0011 |
| AMCOR FLEXIBLES NORTH AMERICA INC | 4.000 | 20250517 | 0.0010 |
| AMCOR FLEXIBLES NORTH AMERICA INC | 2.630 | 20300619 | 0.0009 |
| AMCOR FLEXIBLES NORTH AMERICA INC | 2.690 | 20310525 | 0.0014 |
| AMCOR UK FIN PLC | 1.125 | 20270623 | 0.0010 |
| AMDOCS LTD | 2.538 | 20300615 | 0.0012 |
| AMEREN CORP | 5.700 | 20261201 | 0.0013 |
| AMEREN CORP | 1.950 | 20270315 | 0.0010 |
| AMEREN CORP | 5.000 | 20290115 | 0.0015 |
| AMEREN CORP | 3.500 | 20310115 | 0.0015 |
| AMEREN ILLINOIS CO | 3.850 | 20320901 | 0.0010 |
| AMEREN ILLINOIS CO | 4.950 | 20330601 | 0.0010 |
| AMEREN ILLINOIS CO | 3.700 | 20471201 | 0.0008 |
| AMEREN ILLINOIS CO | 4.500 | 20490315 | 0.0009 |
| AMERICA MOVIL SAB DE CV | 5.000 | 20261027 | 0.0013 |
| AMERICA MOVIL SAB DE CV | 0.750 | 20270626 | 0.0016 |
| AMERICA MOVIL SAB DE CV | 2.125 | 20280310 | 0.0013 |
| AMERICA MOVIL SAB DE CV | 3.625 | 20290422 | 0.0020 |
| AMERICA MOVIL SAB DE CV | 2.875 | 20300507 | 0.0018 |
| AMERICA MOVIL SAB DE CV | 5.750 | 20300628 | 0.0018 |
| AMERICA MOVIL SAB DE CV | 4.700 | 20320721 | 0.0015 |
| AMERICA MOVIL SAB DE CV | 4.948 | 20330722 | 0.0008 |
| AMERICA MOVIL SAB DE CV | 6.375 | 20350301 | 0.0023 |
| AMERICA MOVIL SAB DE CV | 6.125 | 20400330 | 0.0045 |
| AMERICA MOVIL SAB DE CV | 4.375 | 20410807 | 0.0018 |
| AMERICA MOVIL SAB DE CV | 4.375 | 20420716 | 0.0021 |
| AMERICA MOVIL SAB DE CV | 4.375 | 20490422 | 0.0023 |
| AMERICAN AIRLINES 2015-1 PASS-THRU TRUSTS | 3.375 | 20270501 | 0.0011 |
| AMERICAN AIRLINES PASS-THRU TRUST 2021-1A | 2.875 | 20340711 | 0.0012 |
| AMERICAN ASSETS TRUST LP | 3.375 | 20310201 | 0.0008 |
| AMERICAN ELECTRIC POWER CO INC | 5.699 | 20250815 | 0.0018 |
| AMERICAN ELECTRIC POWER CO INC | 5.750 | 20271101 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AMERICAN ELECTRIC POWER CO INC | 3.200 | 20271113 | 0.0010 |
| AMERICAN ELECTRIC POWER CO INC | 4.300 | 20281201 | 0.0012 |
| AMERICAN ELECTRIC POWER CO INC | 5.200 | 20290115 | 0.0021 |
| AMERICAN ELECTRIC POWER CO INC | 5.950 | 20321101 | 0.0011 |
| AMERICAN ELECTRIC POWER CO INC | 5.625 | 20330301 | 0.0018 |
| AMERICAN ELECTRIC POWER CO INC | 3.875 | 20620215 | 0.0014 |
| AMERICAN EQUITY INV LIFE HLDG CO | 5.000 | 20270615 | 0.0010 |
| AMERICAN EXPRESS CO | 2.250 | 20250304 | 0.0036 |
| AMERICAN EXPRESS CO | 3.950 | 20250801 | 0.0046 |
| AMERICAN EXPRESS CO | 4.200 | 20251106 | 0.0016 |
| AMERICAN EXPRESS CO | 4.900 | 20260213 | 0.0025 |
| AMERICAN EXPRESS CO | 4.990 | 20260501 | 0.0026 |
| AMERICAN EXPRESS CO | 3.125 | 20260520 | 0.0017 |
| AMERICAN EXPRESS CO | 6.338 | 20261030 | 0.0026 |
| AMERICAN EXPRESS CO | 1.650 | 20261104 | 0.0021 |
| AMERICAN EXPRESS CO | 2.550 | 20270304 | 0.0034 |
| AMERICAN EXPRESS CO | 3.300 | 20270503 | 0.0033 |
| AMERICAN EXPRESS CO | 5.389 | 20270728 | 0.0025 |
| AMERICAN EXPRESS CO | 5.850 | 20271105 | 0.0033 |
| AMERICAN EXPRESS CO | 5.098 | 20280216 | 0.0035 |
| AMERICAN EXPRESS CO | 4.050 | 20290503 | 0.0020 |
| AMERICAN EXPRESS CO | 5.282 | 20290727 | 0.0032 |
| AMERICAN EXPRESS CO | 6.489 | 20311030 | 0.0023 |
| AMERICAN EXPRESS CO | 4.989 | 20330526 | 0.0015 |
| AMERICAN EXPRESS CO | 4.420 | 20330803 | 0.0025 |
| AMERICAN EXPRESS CO | 5.043 | 20340501 | 0.0026 |
| AMERICAN EXPRESS CO | 5.625 | 20340728 | 0.0011 |
| AMERICAN EXPRESS CO | 4.050 | 20421203 | 0.0019 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2022-1 A | 2.210 | 20270315 | 0.0025 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2022-2 A | 3.390 | 20270517 | 0.0056 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2022-3 A | 3.750 | 20270816 | 0.0046 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2022-4 A | 4.950 | 20271015 | 0.0021 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2023-1 A | 4.870 | 20280515 | 0.0026 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2023-2 A | 4.800 | 20300515 | 0.0010 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2023-3 A | 5.230 | 20280915 | 0.0018 |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER T 2023-4 A | 5.150 | 20300916 | 0.0018 |
| AMERICAN FINL GROUP INC | 4.500 | 20470615 | 0.0010 |
| AMERICAN HOMES 4 RENT LP | 4.250 | 20280215 | 0.0010 |
| AMERICAN HOMES 4 RENT LP | 3.625 | 20320415 | 0.0011 |
| AMERICAN HOMES 4 RENT LP | 5.500 | 20340201 | 0.0012 |
| AMERICAN HONDA FIN CORP | 4.600 | 20250417 | 0.0017 |
| AMERICAN HONDA FIN CORP | 5.000 | 20250523 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AMERICAN HONDA FIN CORP | 1.200 | 20250708 | 0.0015 |
| AMERICAN HONDA FIN CORP | 1.000 | 20250910 | 0.0015 |
| AMERICAN HONDA FIN CORP | 5.800 | 20251003 | 0.0020 |
| AMERICAN HONDA FIN CORP | 4.950 | 20260109 | 0.0018 |
| AMERICAN HONDA FIN CORP | 4.750 | 20260112 | 0.0010 |
| AMERICAN HONDA FIN CORP | 3.500 | 20260424 | 0.0011 |
| AMERICAN HONDA FIN CORP | 5.250 | 20260707 | 0.0020 |
| AMERICAN HONDA FIN CORP | 1.300 | 20260909 | 0.0014 |
| AMERICAN HONDA FIN CORP | 2.300 | 20260909 | 0.0010 |
| AMERICAN HONDA FIN CORP | 0.750 | 20261125 | 0.0012 |
| AMERICAN HONDA FIN CORP | 2.350 | 20270108 | 0.0010 |
| AMERICAN HONDA FIN CORP | 1.500 | 20271019 | 0.0012 |
| AMERICAN HONDA FIN CORP | 3.750 | 20271025 | 0.0017 |
| AMERICAN HONDA FIN CORP | 4.700 | 20280112 | 0.0010 |
| AMERICAN HONDA FIN CORP | 3.500 | 20280215 | 0.0010 |
| AMERICAN HONDA FIN CORP | 2.000 | 20280324 | 0.0014 |
| AMERICAN HONDA FIN CORP | 0.300 | 20280707 | 0.0023 |
| AMERICAN HONDA FIN CORP | 5.125 | 20280707 | 0.0017 |
| AMERICAN HONDA FIN CORP | 5.650 | 20281115 | 0.0017 |
| AMERICAN HONDA FIN CORP | 2.250 | 20290112 | 0.0012 |
| AMERICAN HONDA FIN CORP | 4.600 | 20300417 | 0.0015 |
| AMERICAN HONDA FIN CORP | 5.600 | 20300906 | 0.0013 |
| AMERICAN HONDA FIN CORP | 5.850 | 20301004 | 0.0011 |
| AMERICAN HONDA FIN CORP | 1.800 | 20310113 | 0.0009 |
| AMERICAN HONDA FIN CORP | 4.900 | 20340110 | 0.0015 |
| AMERICAN INTL GROUP INC | 1.875 | 20270621 | 0.0018 |
| AMERICAN INTL GROUP INC | 5.125 | 20330327 | 0.0016 |
| AMERICAN INTL GROUP INC | 3.875 | 20350115 | 0.0009 |
| AMERICAN INTL GROUP INC | 6.250 | 20360501 | 0.0013 |
| AMERICAN INTL GROUP INC | 4.500 | 20440716 | 0.0014 |
| AMERICAN INTL GROUP INC | 4.800 | 20450710 | 0.0014 |
| AMERICAN INTL GROUP INC | 4.750 | 20480401 | 0.0019 |
| AMERICAN INTL GROUP INC | 5.750 | 20480401 | 0.0016 |
| AMERICAN INTL GROUP INC | 4.375 | 20500630 | 0.0018 |
| AMERICAN MEDICAL SYSTEMS EUROPE BV | 0.750 | 20250308 | 0.0022 |
| AMERICAN MEDICAL SYSTEMS EUROPE BV | 1.375 | 20280308 | 0.0016 |
| AMERICAN MEDICAL SYSTEMS EUROPE BV | 1.625 | 20310308 | 0.0015 |
| AMERICAN MEDICAL SYSTEMS EUROPE BV | 1.875 | 20340308 | 0.0010 |
| AMERICAN TOWER CORP | 2.400 | 20250315 | 0.0015 |
| AMERICAN TOWER CORP | 1.375 | 20250404 | 0.0011 |
| AMERICAN TOWER CORP | 4.000 | 20250601 | 0.0015 |
| AMERICAN TOWER CORP | 1.300 | 20250915 | 0.0010 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AMERICAN TOWER CORP | 4.400 | 20260215 | 0.0010 |
| AMERICAN TOWER CORP | 1.600 | 20260415 | 0.0014 |
| AMERICAN TOWER CORP | 1.950 | 20260522 | 0.0011 |
| AMERICAN TOWER CORP | 1.450 | 20260915 | 0.0011 |
| AMERICAN TOWER CORP | 3.375 | 20261015 | 0.0020 |
| AMERICAN TOWER CORP | 0.450 | 20270115 | 0.0015 |
| AMERICAN TOWER CORP | 2.750 | 20270115 | 0.0015 |
| AMERICAN TOWER CORP | 0.400 | 20270215 | 0.0010 |
| AMERICAN TOWER CORP | 3.650 | 20270315 | 0.0013 |
| AMERICAN TOWER CORP | 4.125 | 20270516 | 0.0014 |
| AMERICAN TOWER CORP | 3.550 | 20270715 | 0.0015 |
| AMERICAN TOWER CORP | 0.500 | 20280115 | 0.0015 |
| AMERICAN TOWER CORP | 3.600 | 20280115 | 0.0014 |
| AMERICAN TOWER CORP | 1.500 | 20280131 | 0.0012 |
| AMERICAN TOWER CORP | 5.500 | 20280315 | 0.0015 |
| AMERICAN TOWER CORP | 5.250 | 20280715 | 0.0014 |
| AMERICAN TOWER CORP | 5.800 | 20281115 | 0.0016 |
| AMERICAN TOWER CORP | 3.950 | 20290315 | 0.0012 |
| AMERICAN TOWER CORP | 0.875 | 20290521 | 0.0015 |
| AMERICAN TOWER CORP | 3.800 | 20290815 | 0.0032 |
| AMERICAN TOWER CORP | 2.900 | 20300115 | 0.0014 |
| AMERICAN TOWER CORP | 2.100 | 20300615 | 0.0013 |
| AMERICAN TOWER CORP | 0.950 | 20301005 | 0.0009 |
| AMERICAN TOWER CORP | 1.875 | 20301015 | 0.0014 |
| AMERICAN TOWER CORP | 2.700 | 20310415 | 0.0012 |
| AMERICAN TOWER CORP | 4.625 | 20310516 | 0.0012 |
| AMERICAN TOWER CORP | 2.300 | 20310915 | 0.0012 |
| AMERICAN TOWER CORP | 1.000 | 20320115 | 0.0012 |
| AMERICAN TOWER CORP | 4.050 | 20320315 | 0.0013 |
| AMERICAN TOWER CORP | 5.650 | 20330315 | 0.0017 |
| AMERICAN TOWER CORP | 1.250 | 20330521 | 0.0009 |
| AMERICAN TOWER CORP | 5.550 | 20330715 | 0.0018 |
| AMERICAN TOWER CORP | 5.900 | 20331115 | 0.0016 |
| AMERICAN TOWER CORP | 3.700 | 20491015 | 0.0009 |
| AMERICAN TOWER CORP | 3.100 | 20500615 | 0.0014 |
| AMERICAN TOWER CORP | 2.950 | 20510115 | 0.0014 |
| AMERICAN UNIVERSITY | 3.672 | 20490401 | 0.0009 |
| AMERICAN WATER CAP CORP | 3.400 | 20250301 | 0.0011 |
| AMERICAN WATER CAP CORP | 2.950 | 20270901 | 0.0012 |
| AMERICAN WATER CAP CORP | 3.750 | 20280901 | 0.0013 |
| AMERICAN WATER CAP CORP | 3.450 | 20290601 | 0.0011 |
| AMERICAN WATER CAP CORP | 2.800 | 20300501 | 0.0009 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AMERICAN WATER CAP CORP | 2.300 | 20310601 | 0.0010 |
| AMERICAN WATER CAP CORP | 4.450 | 20320601 | 0.0016 |
| AMERICAN WATER CAP CORP | 6.593 | 20371015 | 0.0018 |
| AMERICAN WATER CAP CORP | 4.300 | 20421201 | 0.0009 |
| AMERICAN WATER CAP CORP | 3.750 | 20470901 | 0.0012 |
| AMERICAN WATER CAP CORP | 4.200 | 20480901 | 0.0013 |
| AMERICAN WATER CAP CORP | 4.150 | 20490601 | 0.0010 |
| AMERICAN WATER CAP CORP | 3.450 | 20500501 | 0.0008 |
| AMERICAN WATER CAP CORP | 3.250 | 20510601 | 0.0008 |
| AMERIPRISE FINL INC | 3.000 | 20250402 | 0.0010 |
| AMERIPRISE FINL INC | 2.875 | 20260915 | 0.0010 |
| AMERIPRISE FINL INC | 5.700 | 20281215 | 0.0013 |
| AMERIPRISE FINL INC | 4.500 | 20320513 | 0.0010 |
| AMERIPRISE FINL INC | 5.150 | 20330515 | 0.0016 |
| AMGEN INC | 5.250 | 20250302 | 0.0043 |
| AMGEN INC | 3.125 | 20250501 | 0.0021 |
| AMGEN INC | 2.000 | 20260225 | 0.0016 |
| AMGEN INC | 5.507 | 20260302 | 0.0032 |
| AMGEN INC | 2.600 | 20260819 | 0.0025 |
| AMGEN INC | 5.500 | 20261207 | 0.0013 |
| AMGEN INC | 2.200 | 20270221 | 0.0033 |
| AMGEN INC | 3.200 | 20271102 | 0.0020 |
| AMGEN INC | 5.150 | 20280302 | 0.0080 |
| AMGEN INC | 1.650 | 20280815 | 0.0022 |
| AMGEN INC | 3.000 | 20290222 | 0.0014 |
| AMGEN INC | 4.050 | 20290818 | 0.0025 |
| AMGEN INC | 4.000 | 20290913 | 0.0018 |
| AMGEN INC | 2.450 | 20300221 | 0.0023 |
| AMGEN INC | 5.250 | 20300302 | 0.0059 |
| AMGEN INC | 2.300 | 20310225 | 0.0022 |
| AMGEN INC | 2.000 | 20320115 | 0.0017 |
| AMGEN INC | 3.350 | 20320222 | 0.0018 |
| AMGEN INC | 4.200 | 20330301 | 0.0015 |
| AMGEN INC | 5.250 | 20330302 | 0.0091 |
| AMGEN INC | 3.150 | 20400221 | 0.0028 |
| AMGEN INC | 2.800 | 20410815 | 0.0016 |
| AMGEN INC | 4.950 | 20411001 | 0.0012 |
| AMGEN INC | 5.150 | 20411115 | 0.0015 |
| AMGEN INC | 5.600 | 20430302 | 0.0059 |
| AMGEN INC | 4.400 | 20450501 | 0.0041 |
| AMGEN INC | 4.563 | 20480615 | 0.0026 |
| AMGEN INC | 3.375 | 20500221 | 0.0032 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AMGEN INC | 4.663 | 20510615 | 0.0065 |
| AMGEN INC | 3.000 | 20520115 | 0.0017 |
| AMGEN INC | 4.200 | 20520222 | 0.0016 |
| AMGEN INC | 4.875 | 20530301 | 0.0019 |
| AMGEN INC | 5.650 | 20530302 | 0.0092 |
| AMGEN INC | 2.770 | 20530901 | 0.0012 |
| AMGEN INC | 4.400 | 20620222 | 0.0020 |
| AMGEN INC | 5.750 | 20630302 | 0.0059 |
| AMIPEACE LTD | 1.750 | 20261109 | 0.0012 |
| AMIPEACE LTD | 2.250 | 20301022 | 0.0009 |
| AMPHENOL CORP | 4.350 | 20290601 | 0.0010 |
| AMPHENOL CORP | 2.800 | 20300215 | 0.0017 |
| AMPHENOL CORP | 2.200 | 20310915 | 0.0013 |
| AMPHENOL TECHNOLOGIES HLDG GMBH | 0.750 | 20260504 | 0.0011 |
| AMPHENOL TECHNOLOGIES HLDG GMBH | 2.000 | 20281008 | 0.0011 |
| AMPRION GMBH | 3.450 | 20270922 | 0.0018 |
| AMPRION GMBH | 3.875 | 20280907 | 0.0012 |
| AMPRION GMBH | 3.971 | 20320922 | 0.0023 |
| AMPRION GMBH | 0.625 | 20330923 | 0.0014 |
| AMPRION GMBH | 4.125 | 20340907 | 0.0016 |
| ANALOG DEVICES INC | 3.500 | 20261205 | 0.0018 |
| ANALOG DEVICES INC | 1.700 | 20281001 | 0.0014 |
| ANALOG DEVICES INC | 2.100 | 20311001 | 0.0017 |
| ANALOG DEVICES INC | 2.800 | 20411001 | 0.0011 |
| ANALOG DEVICES INC | 2.950 | 20511001 | 0.0014 |
| ANCHOR HANOVER GROUP | 2.000 | 20510721 | 0.0005 |
| ANDALUCIA | 1.875 | 20281031 | 0.0013 |
| ANDALUCIA | 1.375 | 20290430 | 0.0015 |
| ANDALUCIA | 0.500 | 20310430 | 0.0019 |
| ANDALUCIA | 2.400 | 20320430 | 0.0011 |
| ANDALUCIA | 3.950 | 20330430 | 0.0015 |
| ANDALUCIA | 0.700 | 20330730 | 0.0009 |
| ANGLIAN WATER SVCS FINANCING PLC | 2.750 | 20291026 | 0.0007 |
| ANGLIAN WATER SVCS FINANCING PLC | 5.875 | 20310620 | 0.0008 |
| ANGLIAN WATER SVCS FINANCING PLC | 6.000 | 20390620 | 0.0016 |
| ANGLO AMERICAN CAP PLC | 1.625 | 20250918 | 0.0013 |
| ANGLO AMERICAN CAP PLC | 1.625 | 20260311 | 0.0011 |
| ANGLO AMERICAN CAP PLC | 4.500 | 20280915 | 0.0012 |
| ANGLO AMERICAN CAP PLC | 3.375 | 20290311 | 0.0007 |
| ANGLO AMERICAN CAP PLC | 5.000 | 20310315 | 0.0012 |
| ANGLO AMERICAN CAP PLC | 4.750 | 20320921 | 0.0018 |
| ANGLOGOLD ASHANTI HLDGS PLC | 3.375 | 20281101 | 0.0014 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ANGLOGOLD ASHANTI HLDGS PLC | 3.750 | 20301001 | 0.0013 |
| ANHEUSER-BUSCH COMPANIES LLC | 3.650 | 20260201 | 0.0044 |
| ANHEUSER-BUSCH COMPANIES LLC | 4.700 | 20360201 | 0.0107 |
| ANHEUSER-BUSCH COMPANIES LLC | 4.900 | 20460201 | 0.0186 |
| ANHEUSER-BUSCH INBEV FIN INC | 4.700 | 20360201 | 0.0012 |
| ANHEUSER-BUSCH INBEV FIN INC | 4.625 | 20440201 | 0.0016 |
| ANHEUSER-BUSCH INBEV FIN INC | 4.900 | 20460201 | 0.0028 |
| ANHEUSER-BUSCH INBEV SA | 4.000 | 20250924 | 0.0013 |
| ANHEUSER-BUSCH INBEV SA | 2.700 | 20260331 | 0.0023 |
| ANHEUSER-BUSCH INBEV SA | 1.150 | 20270122 | 0.0043 |
| ANHEUSER-BUSCH INBEV SA | 1.125 | 20270701 | 0.0026 |
| ANHEUSER-BUSCH INBEV SA | 2.125 | 20271202 | 0.0022 |
| ANHEUSER-BUSCH INBEV SA | 2.000 | 20280317 | 0.0066 |
| ANHEUSER-BUSCH INBEV SA | 2.250 | 20290524 | 0.0008 |
| ANHEUSER-BUSCH INBEV SA | 1.500 | 20300418 | 0.0026 |
| ANHEUSER-BUSCH INBEV SA | 1.650 | 20310328 | 0.0020 |
| ANHEUSER-BUSCH INBEV SA | 2.875 | 20320402 | 0.0039 |
| ANHEUSER-BUSCH INBEV SA | 3.250 | 20330124 | 0.0011 |
| ANHEUSER-BUSCH INBEV SA | 2.000 | 20350123 | 0.0015 |
| ANHEUSER-BUSCH INBEV SA | 2.750 | 20360317 | 0.0059 |
| ANHEUSER-BUSCH INBEV SA | 3.700 | 20400402 | 0.0041 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.000 | 20280413 | 0.0051 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.750 | 20290123 | 0.0088 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 3.500 | 20300601 | 0.0034 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.900 | 20310123 | 0.0016 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.375 | 20380415 | 0.0029 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 8.200 | 20390115 | 0.0034 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 5.450 | 20390123 | 0.0043 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.350 | 20400601 | 0.0019 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.950 | 20420115 | 0.0030 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.600 | 20480415 | 0.0020 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.439 | 20481006 | 0.0032 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 5.550 | 20490123 | 0.0086 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.500 | 20500601 | 0.0021 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 4.750 | 20580415 | 0.0019 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 5.800 | 20590123 | 0.0044 |
| ANNINGTON FUNDING PLC | 3.184 | 20290712 | 0.0014 |
| ANNINGTON FUNDING PLC | 2.308 | 20321006 | 0.0008 |
| ANNINGTON FUNDING PLC | 4.750 | 20330809 | 0.0010 |
| ANNINGTON FUNDING PLC | 3.685 | 20340712 | 0.0014 |
| ANNINGTON FUNDING PLC | 3.935 | 20470712 | 0.0015 |
| ANNINGTON FUNDING PLC | 2.924 | 20511006 | 0.0006 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ANZ NEW ZEALAND INT L LTD | 1.125 | 20250320 | 0.0011 |
| ANZ NEW ZEALAND INT L LTD | 0.375 | 20290917 | 0.0010 |
| ANZ NEW ZEALAND INTL LTD LONDON BRANCH | 3.951 | 20260717 | 0.0012 |
| ANZ NEW ZEALAND INTL LTD LONDON BRANCH | 0.895 | 20270323 | 0.0016 |
| ANZ NEW ZEALAND INTL LTD LONDON BRANCH | 0.200 | 20270923 | 0.0015 |
| ANZ NEW ZEALAND INTL LTD LONDON BRANCH | 3.527 | 20280124 | 0.0011 |
| AON CAP A | 8.205 | 20270101 | 0.0012 |
| AON CORP | 2.850 | 20270528 | 0.0012 |
| AON CORP | 3.750 | 20290502 | 0.0015 |
| AON CORP | 2.800 | 20300515 | 0.0018 |
| AON CORP | 2.600 | 20311202 | 0.0009 |
| AON CORP | 5.000 | 20320912 | 0.0010 |
| AON CORP | 5.350 | 20330228 | 0.0016 |
| AON CORP | 2.900 | 20510823 | 0.0008 |
| AON CORP | 3.900 | 20520228 | 0.0014 |
| AON PLC | 3.875 | 20251215 | 0.0015 |
| AON PLC | 2.875 | 20260514 | 0.0011 |
| AON PLC | 4.600 | 20440614 | 0.0010 |
| AON PLC | 4.750 | 20450515 | 0.0011 |
| AP MOELLER - MAERSK A/S | 1.750 | 20260316 | 0.0017 |
| AP MOELLER - MAERSK A/S | 0.750 | 20311125 | 0.0009 |
| APA INFRASTRUCTURE LTD | 2.000 | 20270322 | 0.0014 |
| APA INFRASTRUCTURE LTD | 0.750 | 20290315 | 0.0012 |
| APA INFRASTRUCTURE LTD | 3.500 | 20300322 | 0.0015 |
| APA INFRASTRUCTURE LTD | 2.000 | 20300715 | 0.0012 |
| APA INFRASTRUCTURE LTD | 3.125 | 20310718 | 0.0009 |
| APA INFRASTRUCTURE LTD | 1.250 | 20330315 | 0.0009 |
| APACHE CORP | 4.250 | 20300115 | 0.0011 |
| APACHE CORP | 5.100 | 20400901 | 0.0024 |
| APOLLO GLOBAL MGMT INC | 6.375 | 20331115 | 0.0011 |
| APPALACHIAN POWER CO | 2.700 | 20310401 | 0.0009 |
| APPALACHIAN POWER CO | 4.500 | 20320801 | 0.0010 |
| APPALACHIAN POWER CO | 7.000 | 20380401 | 0.0012 |
| APPALACHIAN POWER CO | 3.700 | 20500501 | 0.0008 |
| APPLE INC | 1.125 | 20250511 | 0.0045 |
| APPLE INC | 3.200 | 20250513 | 0.0041 |
| APPLE INC | 0.875 | 20250524 | 0.0028 |
| APPLE INC | 0.550 | 20250820 | 0.0024 |
| APPLE INC | 0.000 | 20251115 | 0.0021 |
| APPLE INC | 0.700 | 20260208 | 0.0048 |
| APPLE INC | 3.250 | 20260223 | 0.0066 |
| APPLE INC | 4.421 | 20260508 | 0.0021 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| APPLE INC | 2.450 | 20260804 | 0.0045 |
| APPLE INC | 2.050 | 20260911 | 0.0039 |
| APPLE INC | 1.625 | 20261110 | 0.0030 |
| APPLE INC | 3.350 | 20270209 | 0.0045 |
| APPLE INC | 3.200 | 20270511 | 0.0040 |
| APPLE INC | 3.000 | 20270620 | 0.0020 |
| APPLE INC | 2.900 | 20270912 | 0.0040 |
| APPLE INC | 2.000 | 20270917 | 0.0022 |
| APPLE INC | 3.000 | 20271113 | 0.0030 |
| APPLE INC | 1.200 | 20280208 | 0.0046 |
| APPLE INC | 4.000 | 20280510 | 0.0031 |
| APPLE INC | 1.400 | 20280805 | 0.0042 |
| APPLE INC | 1.375 | 20290524 | 0.0026 |
| APPLE INC | 3.050 | 20290731 | 0.0019 |
| APPLE INC | 3.250 | 20290808 | 0.0020 |
| APPLE INC | 2.200 | 20290911 | 0.0033 |
| APPLE INC | 4.150 | 20300510 | 0.0010 |
| APPLE INC | 1.650 | 20300511 | 0.0031 |
| APPLE INC | 1.250 | 20300820 | 0.0021 |
| APPLE INC | 1.650 | 20310208 | 0.0047 |
| APPLE INC | 1.700 | 20310805 | 0.0017 |
| APPLE INC | 0.500 | 20311115 | 0.0019 |
| APPLE INC | 3.350 | 20320808 | 0.0028 |
| APPLE INC | 4.300 | 20330510 | 0.0021 |
| APPLE INC | 4.500 | 20360223 | 0.0026 |
| APPLE INC | 2.375 | 20410208 | 0.0022 |
| APPLE INC | 3.600 | 20420731 | 0.0011 |
| APPLE INC | 3.850 | 20430504 | 0.0054 |
| APPLE INC | 4.450 | 20440506 | 0.0020 |
| APPLE INC | 3.450 | 20450209 | 0.0033 |
| APPLE INC | 4.375 | 20450513 | 0.0039 |
| APPLE INC | 4.650 | 20460223 | 0.0078 |
| APPLE INC | 3.850 | 20460804 | 0.0035 |
| APPLE INC | 4.250 | 20470209 | 0.0019 |
| APPLE INC | 3.750 | 20470912 | 0.0017 |
| APPLE INC | 3.750 | 20471113 | 0.0021 |
| APPLE INC | 2.950 | 20490911 | 0.0022 |
| APPLE INC | 2.650 | 20500511 | 0.0034 |
| APPLE INC | 2.400 | 20500820 | 0.0016 |
| APPLE INC | 2.650 | 20510208 | 0.0040 |
| APPLE INC | 2.700 | 20510805 | 0.0024 |
| APPLE INC | 3.950 | 20520808 | 0.0031 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| APPLE INC | 4.850 | 20530510 | 0.0026 |
| APPLE INC | 2.550 | 20600820 | 0.0022 |
| APPLE INC | 2.800 | 20610208 | 0.0023 |
| APPLE INC | 2.850 | 20610805 | 0.0018 |
| APPLE INC | 4.100 | 20620808 | 0.0022 |
| APPLIED MATERIALS INC | 3.900 | 20251001 | 0.0015 |
| APPLIED MATERIALS INC | 3.300 | 20270401 | 0.0024 |
| APPLIED MATERIALS INC | 1.750 | 20300601 | 0.0013 |
| APPLIED MATERIALS INC | 5.100 | 20351001 | 0.0011 |
| APPLIED MATERIALS INC | 5.850 | 20410615 | 0.0014 |
| APPLIED MATERIALS INC | 4.350 | 20470401 | 0.0019 |
| APPLIED MATERIALS INC | 2.750 | 20500601 | 0.0011 |
| APRR SA | 1.125 | 20260109 | 0.0015 |
| APRR SA | 1.250 | 20270106 | 0.0011 |
| APRR SA | 1.250 | 20270114 | 0.0011 |
| APRR SA | 1.250 | 20280118 | 0.0010 |
| APRR SA | 0.000 | 20280619 | 0.0010 |
| APRR SA | 1.875 | 20290103 | 0.0011 |
| APRR SA | 0.125 | 20290118 | 0.0010 |
| APRR SA | 3.125 | 20300124 | 0.0016 |
| APRR SA | 1.500 | 20300125 | 0.0010 |
| APRR SA | 1.875 | 20310106 | 0.0010 |
| APRR SA | 1.625 | 20320113 | 0.0010 |
| APRR SA | 1.500 | 20330117 | 0.0013 |
| APTIV PLC | 1.500 | 20250310 | 0.0016 |
| APTIV PLC | 1.600 | 20280915 | 0.0010 |
| APTIV PLC | 3.250 | 20320301 | 0.0015 |
| APTIV PLC | 3.100 | 20511201 | 0.0020 |
| APTIV PLC | 4.150 | 20520501 | 0.0016 |
| ARAB BANK FOR ECONOMIC DEV IN AFRICA | 3.750 | 20270125 | 0.0011 |
| ARAB PETROLEUM INVS CORP | 1.460 | 20250630 | 0.0020 |
| ARAB PETROLEUM INVS CORP | 1.260 | 20260210 | 0.0019 |
| ARCADIS NV | 4.875 | 20280228 | 0.0012 |
| ARCELORMITTAL SA | 1.750 | 20251119 | 0.0016 |
| ARCELORMITTAL SA | 4.875 | 20260926 | 0.0014 |
| ARCELORMITTAL SA | 6.550 | 20271129 | 0.0026 |
| ARCELORMITTAL SA | 4.250 | 20290716 | 0.0010 |
| ARCELORMITTAL SA | 6.800 | 20321129 | 0.0022 |
| ARCELORMITTAL SA | 7.000 | 20391015 | 0.0016 |
| ARCH CAP FIN LLC | 4.011 | 20261215 | 0.0010 |
| ARCH CAP GROUP LTD | 3.635 | 20500630 | 0.0015 |
| ARCH CAP GROUP US INC | 5.144 | 20431101 | 0.0010 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ARCHER-DANIELS-MIDLAND CO | 1.000 | 20250912 | 0.0014 |
| ARCHER-DANIELS-MIDLAND CO | 2.500 | 20260811 | 0.0020 |
| ARCHER-DANIELS-MIDLAND CO | 3.250 | 20300327 | 0.0019 |
| ARCHER-DANIELS-MIDLAND CO | 2.900 | 20320301 | 0.0014 |
| ARCHER-DANIELS-MIDLAND CO | 4.500 | 20330815 | 0.0010 |
| ARCHER-DANIELS-MIDLAND CO | 4.500 | 20490315 | 0.0011 |
| ARCHER-DANIELS-MIDLAND CO | 2.700 | 20510915 | 0.0010 |
| ARES CAP CORP | 4.250 | 20250301 | 0.0013 |
| ARES CAP CORP | 3.250 | 20250715 | 0.0025 |
| ARES CAP CORP | 3.875 | 20260115 | 0.0023 |
| ARES CAP CORP | 2.150 | 20260715 | 0.0019 |
| ARES CAP CORP | 7.000 | 20270115 | 0.0019 |
| ARES CAP CORP | 2.875 | 20270615 | 0.0010 |
| ARES CAP CORP | 2.875 | 20280615 | 0.0023 |
| ARES CAP CORP | 5.875 | 20290301 | 0.0021 |
| ARES CAP CORP | 3.200 | 20311115 | 0.0012 |
| ARES MGMT CORP | 6.375 | 20281110 | 0.0011 |
| ARGAN SA | 1.011 | 20261117 | 0.0010 |
| ARGENTA SPAARBANK NV | 1.000 | 20261013 | 0.0011 |
| ARGENTA SPAARBANK NV | 3.250 | 20261020 | 0.0011 |
| ARGENTA SPAARBANK NV | 1.000 | 20270129 | 0.0010 |
| ARGENTA SPAARBANK NV | 5.375 | 20271129 | 0.0012 |
| ARGENTA SPAARBANK NV | 3.375 | 20280622 | 0.0012 |
| ARGENTA SPAARBANK NV | 1.375 | 20290208 | 0.0012 |
| ARGENTA SPAARBANK NV | 0.750 | 20290303 | 0.0010 |
| ARGENTA SPAARBANK NV | 0.010 | 20310211 | 0.0009 |
| ARGENTA SPAARBANK NV | 3.125 | 20340206 | 0.0017 |
| ARGENTA SPAARBANK NV | 0.500 | 20411008 | 0.0007 |
| ARGENTUM NETHERLANDS BV | 1.125 | 20250917 | 0.0011 |
| ARGENTUM NETHERLANDS BV | 2.000 | 20300917 | 0.0017 |
| ARGENTUM NETHERLANDS BV | 3.500 | 20461001 | 0.0017 |
| ARGENTUM NETHERLANDS BV | 5.125 | 20480601 | 0.0011 |
| ARGENTUM NETHERLANDS BV | 2.750 | 20490219 | 0.0010 |
| ARGENTUM NETHERLANDS BV | 5.750 | 20500815 | 0.0015 |
| ARGENTUM NETHERLANDS BV | 5.625 | 20520815 | 0.0017 |
| ARGENTUM NETHERLANDS BV | 4.375 | 22991231 | 0.0017 |
| ARION BANKI HF | 0.050 | 20261005 | 0.0010 |
| ARIZONA PUBLIC SVC CO | 5.550 | 20330801 | 0.0011 |
| ARIZONA PUBLIC SVC CO | 4.350 | 20451115 | 0.0009 |
| ARIZONA PUBLIC SVC CO | 3.350 | 20500515 | 0.0009 |
| ARKEA HOME LOANS SFH SA | 0.100 | 20250322 | 0.0033 |
| ARKEA HOME LOANS SFH SA | 2.750 | 20261222 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ARKEA HOME LOANS SFH SA | 3.000 | 20270330 | 0.0017 |
| ARKEA HOME LOANS SFH SA | 0.750 | 20271005 | 0.0010 |
| ARKEA HOME LOANS SFH SA | 3.000 | 20281004 | 0.0011 |
| ARKEA HOME LOANS SFH SA | 0.125 | 20290712 | 0.0010 |
| ARKEA HOME LOANS SFH SA | 0.010 | 20301004 | 0.0018 |
| ARKEA HOME LOANS SFH SA | 1.750 | 20320516 | 0.0015 |
| ARKEA HOME LOANS SFH SA | 1.500 | 20330601 | 0.0010 |
| ARKEA HOME LOANS SFH SA | 3.250 | 20330801 | 0.0023 |
| ARKEA HOME LOANS SFH SA | 3.072 | 20340207 | 0.0022 |
| ARKEA PUBLIC SECTOR SCF SA | 0.875 | 20280331 | 0.0010 |
| ARKEA PUBLIC SECTOR SCF SA | 0.125 | 20300115 | 0.0009 |
| ARKEA PUBLIC SECTOR SCF SA | 3.250 | 20310110 | 0.0019 |
| ARKEMA SA | 1.500 | 20270420 | 0.0019 |
| ARKEMA SA | 0.750 | 20291203 | 0.0010 |
| ARKEMA SA | 4.250 | 20300520 | 0.0016 |
| AROUNDTOWN SA | 0.625 | 20250709 | 0.0013 |
| AROUNDTOWN SA | 1.500 | 20260528 | 0.0011 |
| AROUNDTOWN SA | 0.000 | 20260716 | 0.0015 |
| AROUNDTOWN SA | 0.375 | 20270415 | 0.0019 |
| AROUNDTOWN SA | 1.625 | 20280131 | 0.0015 |
| AROUNDTOWN SA | 1.450 | 20280709 | 0.0011 |
| AROUNDTOWN SA | 5.375 | 20290321 | 0.0010 |
| AROUNDTOWN SA | 3.000 | 20291016 | 0.0010 |
| AROUNDTOWN SA | 3.625 | 20310410 | 0.0008 |
| AROUNDTOWN SA | 1.625 | 22991231 | 0.0005 |
| ARROW ELECTRONICS INC | 6.125 | 20260301 | 0.0011 |
| ARROW ELECTRONICS INC | 3.875 | 20280112 | 0.0010 |
| ARROW ELECTRONICS INC | 2.950 | 20320215 | 0.0009 |
| ARTESIAN FIN II PLC | 6.000 | 20330930 | 0.0010 |
| ARTHUR J. GALLAGHER & CO. | 5.450 | 20340715 | 0.0010 |
| ARTHUR J. GALLAGHER & CO. | 3.500 | 20510520 | 0.0012 |
| ARTHUR J. GALLAGHER & CO. | 5.750 | 20530302 | 0.0013 |
| ARTHUR J. GALLAGHER & CO. | 6.750 | 20540215 | 0.0014 |
| ARTHUR J. GALLAGHER & CO. | 5.750 | 20540715 | 0.0010 |
| ARVAL SVC LEASE SA | 0.000 | 20251001 | 0.0011 |
| ARVAL SVC LEASE SA | 4.250 | 20251111 | 0.0018 |
| ARVAL SVC LEASE SA | 3.375 | 20260104 | 0.0011 |
| ARVAL SVC LEASE SA | 4.125 | 20260413 | 0.0019 |
| ARVAL SVC LEASE SA | 4.000 | 20260922 | 0.0017 |
| ARVAL SVC LEASE SA | 4.750 | 20270522 | 0.0012 |
| ASAHI GROUP HLDGS LTD | 1.151 | 20250919 | 0.0013 |
| ASAHI GROUP HLDGS LTD | 0.336 | 20270419 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ASAHI GROUP HLDGS LTD | 0.541 | 20281023 | 0.0016 |
| ASB BANK LTD | 0.750 | 20251009 | 0.0011 |
| ASB BANK LTD | 4.500 | 20270316 | 0.0012 |
| ASB BANK LTD | 0.250 | 20280908 | 0.0015 |
| ASB BANK LTD | 0.500 | 20290924 | 0.0010 |
| ASB BANK LTD | 0.250 | 20310521 | 0.0014 |
| ASCENSION HEALTH | 2.532 | 20291115 | 0.0016 |
| ASCENSION HEALTH | 3.106 | 20391115 | 0.0009 |
| ASCENSION HEALTH ALLIANCE | 3.945 | 20461115 | 0.0021 |
| ASIAN DEV BANK | 1.375 | 20250307 | 0.0013 |
| ASIAN DEV BANK | 0.625 | 20250429 | 0.0089 |
| ASIAN DEV BANK | 2.875 | 20250506 | 0.0062 |
| ASIAN DEV BANK | 1.125 | 20250610 | 0.0025 |
| ASIAN DEV BANK | 4.625 | 20250613 | 0.0042 |
| ASIAN DEV BANK | 0.350 | 20250716 | 0.0013 |
| ASIAN DEV BANK | 6.125 | 20250815 | 0.0028 |
| ASIAN DEV BANK | 0.375 | 20250903 | 0.0059 |
| ASIAN DEV BANK | 4.000 | 20251121 | 0.0008 |
| ASIAN DEV BANK | 1.125 | 20251215 | 0.0014 |
| ASIAN DEV BANK | 4.250 | 20260109 | 0.0073 |
| ASIAN DEV BANK | 0.500 | 20260204 | 0.0087 |
| ASIAN DEV BANK | 3.875 | 20260210 | 0.0018 |
| ASIAN DEV BANK | 1.000 | 20260414 | 0.0097 |
| ASIAN DEV BANK | 2.000 | 20260424 | 0.0020 |
| ASIAN DEV BANK | 0.125 | 20261215 | 0.0018 |
| ASIAN DEV BANK | 2.625 | 20270112 | 0.0026 |
| ASIAN DEV BANK | 4.125 | 20270112 | 0.0062 |
| ASIAN DEV BANK | 1.500 | 20270120 | 0.0067 |
| ASIAN DEV BANK | 3.875 | 20270722 | 0.0033 |
| ASIAN DEV BANK | 3.125 | 20270820 | 0.0090 |
| ASIAN DEV BANK | 0.250 | 20271028 | 0.0017 |
| ASIAN DEV BANK | 2.500 | 20271102 | 0.0031 |
| ASIAN DEV BANK | 0.750 | 20271207 | 0.0017 |
| ASIAN DEV BANK | 2.750 | 20280119 | 0.0034 |
| ASIAN DEV BANK | 3.750 | 20280425 | 0.0072 |
| ASIAN DEV BANK | 1.250 | 20280609 | 0.0028 |
| ASIAN DEV BANK | 4.500 | 20280825 | 0.0084 |
| ASIAN DEV BANK | 5.125 | 20281024 | 0.0008 |
| ASIAN DEV BANK | 4.125 | 20290214 | 0.0016 |
| ASIAN DEV BANK | 1.875 | 20290315 | 0.0028 |
| ASIAN DEV BANK | 1.750 | 20290919 | 0.0037 |
| ASIAN DEV BANK | 0.000 | 20291024 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ASIAN DEV BANK | 1.875 | 20300124 | 0.0036 |
| ASIAN DEV BANK | 0.025 | 20300131 | 0.0019 |
| ASIAN DEV BANK | 0.750 | 20301008 | 0.0017 |
| ASIAN DEV BANK | 2.550 | 20310110 | 0.0028 |
| ASIAN DEV BANK | 1.500 | 20310304 | 0.0035 |
| ASIAN DEV BANK | 0.100 | 20310617 | 0.0019 |
| ASIAN DEV BANK | 3.125 | 20320427 | 0.0019 |
| ASIAN DEV BANK | 1.950 | 20320722 | 0.0021 |
| ASIAN DEV BANK | 3.875 | 20320928 | 0.0025 |
| ASIAN DEV BANK | 4.000 | 20330112 | 0.0041 |
| ASIAN DEV BANK | 3.875 | 20330614 | 0.0040 |
| ASIAN DEV BANK | 4.125 | 20340112 | 0.0041 |
| ASIAN DEV BANK | 1.400 | 20370206 | 0.0010 |
| ASIAN DEV BANK | 2.000 | 20370610 | 0.0020 |
| ASIAN INFRASTRUCTURE INV BANK | 0.500 | 20250528 | 0.0059 |
| ASIAN INFRASTRUCTURE INV BANK | 3.375 | 20250629 | 0.0026 |
| ASIAN INFRASTRUCTURE INV BANK | 0.200 | 20251215 | 0.0026 |
| ASIAN INFRASTRUCTURE INV BANK | 0.500 | 20260127 | 0.0058 |
| ASIAN INFRASTRUCTURE INV BANK | 4.375 | 20260611 | 0.0027 |
| ASIAN INFRASTRUCTURE INV BANK | 4.875 | 20260914 | 0.0043 |
| ASIAN INFRASTRUCTURE INV BANK | 1.125 | 20260915 | 0.0012 |
| ASIAN INFRASTRUCTURE INV BANK | 4.000 | 20270722 | 0.0013 |
| ASIAN INFRASTRUCTURE INV BANK | 3.750 | 20270914 | 0.0041 |
| ASIAN INFRASTRUCTURE INV BANK | 4.000 | 20280118 | 0.0041 |
| ASIAN INFRASTRUCTURE INV BANK | 3.000 | 20280214 | 0.0034 |
| ASIAN INFRASTRUCTURE INV BANK | 4.125 | 20290118 | 0.0062 |
| ASML HLDG NV | 3.500 | 20251206 | 0.0023 |
| ASML HLDG NV | 1.375 | 20260707 | 0.0022 |
| ASML HLDG NV | 1.625 | 20270528 | 0.0016 |
| ASML HLDG NV | 0.625 | 20290507 | 0.0015 |
| ASML HLDG NV | 0.250 | 20300225 | 0.0014 |
| ASML HLDG NV | 2.250 | 20320517 | 0.0011 |
| ASPIRE DEFENCE FIN PLC | 4.674 | 20400331 | 0.0018 |
| ASPIRE DEFENCE FIN PLC | 4.674 | 20400331 | 0.0018 |
| ASR NEDERLAND NV | 3.625 | 20281212 | 0.0014 |
| ASR NEDERLAND NV | 7.000 | 20431207 | 0.0026 |
| ASR NEDERLAND NV | 5.125 | 20450929 | 0.0012 |
| ASR NEDERLAND NV | 3.375 | 20490502 | 0.0011 |
| ASSA ABLOY AB | 3.750 | 20260913 | 0.0014 |
| ASSA ABLOY AB | 3.875 | 20300913 | 0.0014 |
| ASSA ABLOY AB | 4.125 | 20350913 | 0.0014 |
| ASSICURAZIONI GENERALI SPA | 4.125 | 20260504 | 0.0023 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ASSICURAZIONI GENERALI SPA | 3.212 | 20290115 | 0.0011 |
| ASSICURAZIONI GENERALI SPA | 3.875 | 20290129 | 0.0011 |
| ASSICURAZIONI GENERALI SPA | 2.124 | 20301001 | 0.0015 |
| ASSICURAZIONI GENERALI SPA | 2.429 | 20310714 | 0.0012 |
| ASSICURAZIONI GENERALI SPA | 1.713 | 20320630 | 0.0009 |
| ASSICURAZIONI GENERALI SPA | 5.800 | 20320706 | 0.0012 |
| ASSICURAZIONI GENERALI SPA | 5.399 | 20330420 | 0.0012 |
| ASSICURAZIONI GENERALI SPA | 5.272 | 20330912 | 0.0012 |
| ASSICURAZIONI GENERALI SPA | 3.547 | 20340115 | 0.0017 |
| ASSICURAZIONI GENERALI SPA | 5.500 | 20471027 | 0.0030 |
| ASSICURAZIONI GENERALI SPA | 5.000 | 20480608 | 0.0020 |
| ASSICURAZIONI GENERALI SPA | 4.596 | 22991231 | 0.0023 |
| ASSICURAZIONI GENERALI SPA | 6.269 | 22991231 | 0.0010 |
| ASSOCED BRITISH FOODS PLC | 2.500 | 20340616 | 0.0009 |
| ASSURED GUARANTY US HLDGS INC | 3.150 | 20310615 | 0.0009 |
| ASTER TREASURY PLC | 4.500 | 20431218 | 0.0011 |
| ASTM SPA | 1.000 | 20261125 | 0.0016 |
| ASTM SPA | 1.625 | 20280208 | 0.0011 |
| ASTM SPA | 1.500 | 20300125 | 0.0024 |
| ASTM SPA | 2.375 | 20331125 | 0.0019 |
| ASTRAZENECA FIN LLC | 1.200 | 20260528 | 0.0024 |
| ASTRAZENECA FIN LLC | 4.800 | 20270226 | 0.0026 |
| ASTRAZENECA FIN LLC | 4.875 | 20280303 | 0.0023 |
| ASTRAZENECA FIN LLC | 1.750 | 20280528 | 0.0023 |
| ASTRAZENECA FIN LLC | 4.850 | 20290226 | 0.0026 |
| ASTRAZENECA FIN LLC | 4.900 | 20300303 | 0.0014 |
| ASTRAZENECA FIN LLC | 4.900 | 20310226 | 0.0021 |
| ASTRAZENECA FIN LLC | 2.250 | 20310528 | 0.0013 |
| ASTRAZENECA FIN LLC | 4.875 | 20330303 | 0.0011 |
| ASTRAZENECA FIN LLC | 5.000 | 20340226 | 0.0031 |
| ASTRAZENECA PLC | 3.375 | 20251116 | 0.0041 |
| ASTRAZENECA PLC | 0.700 | 20260408 | 0.0023 |
| ASTRAZENECA PLC | 3.625 | 20270303 | 0.0018 |
| ASTRAZENECA PLC | 3.125 | 20270612 | 0.0015 |
| ASTRAZENECA PLC | 1.250 | 20280512 | 0.0017 |
| ASTRAZENECA PLC | 4.000 | 20290117 | 0.0020 |
| ASTRAZENECA PLC | 0.375 | 20290603 | 0.0016 |
| ASTRAZENECA PLC | 1.375 | 20300806 | 0.0022 |
| ASTRAZENECA PLC | 5.750 | 20311113 | 0.0010 |
| ASTRAZENECA PLC | 3.750 | 20320303 | 0.0018 |
| ASTRAZENECA PLC | 6.450 | 20370915 | 0.0066 |
| ASTRAZENECA PLC | 4.000 | 20420918 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ASTRAZENECA PLC | 4.375 | 20451116 | 0.0019 |
| ASTRAZENECA PLC | 4.375 | 20480817 | 0.0014 |
| ASTRAZENECA PLC | 2.125 | 20500806 | 0.0006 |
| ASTRAZENECA PLC | 3.000 | 20510528 | 0.0011 |
| AT&T INC | 3.550 | 20251118 | 0.0023 |
| AT&T INC | 3.500 | 20251217 | 0.0023 |
| AT&T INC | 5.539 | 20260220 | 0.0036 |
| AT&T INC | 0.250 | 20260304 | 0.0021 |
| AT&T INC | 1.700 | 20260325 | 0.0059 |
| AT&T INC | 1.800 | 20260905 | 0.0032 |
| AT&T INC | 2.900 | 20261204 | 0.0019 |
| AT&T INC | 3.800 | 20270215 | 0.0015 |
| AT&T INC | 4.250 | 20270301 | 0.0031 |
| AT&T INC | 5.500 | 20270315 | 0.0017 |
| AT&T INC | 2.300 | 20270601 | 0.0048 |
| AT&T INC | 1.650 | 20280201 | 0.0041 |
| AT&T INC | 4.100 | 20280215 | 0.0035 |
| AT&T INC | 1.600 | 20280519 | 0.0037 |
| AT&T INC | 4.350 | 20290301 | 0.0062 |
| AT&T INC | 2.350 | 20290905 | 0.0027 |
| AT&T INC | 4.375 | 20290914 | 0.0019 |
| AT&T INC | 2.600 | 20291217 | 0.0017 |
| AT&T INC | 4.300 | 20300215 | 0.0063 |
| AT&T INC | 0.800 | 20300304 | 0.0024 |
| AT&T INC | 3.950 | 20310430 | 0.0024 |
| AT&T INC | 2.750 | 20310601 | 0.0054 |
| AT&T INC | 2.250 | 20320201 | 0.0042 |
| AT&T INC | 2.050 | 20320519 | 0.0015 |
| AT&T INC | 3.550 | 20321217 | 0.0031 |
| AT&T INC | 5.200 | 20331118 | 0.0009 |
| AT&T INC | 2.550 | 20331201 | 0.0062 |
| AT&T INC | 5.400 | 20340215 | 0.0057 |
| AT&T INC | 3.375 | 20340315 | 0.0011 |
| AT&T INC | 4.300 | 20341118 | 0.0029 |
| AT&T INC | 2.450 | 20350315 | 0.0025 |
| AT&T INC | 4.500 | 20350515 | 0.0049 |
| AT&T INC | 3.150 | 20360904 | 0.0037 |
| AT&T INC | 5.250 | 20370301 | 0.0022 |
| AT&T INC | 4.900 | 20370815 | 0.0013 |
| AT&T INC | 6.300 | 20380115 | 0.0012 |
| AT&T INC | 2.600 | 20380519 | 0.0010 |
| AT&T INC | 4.850 | 20390301 | 0.0019 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AT&T INC | 1.800 | 20390914 | 0.0013 |
| AT&T INC | 7.000 | 20400430 | 0.0034 |
| AT&T INC | 5.350 | 20400901 | 0.0013 |
| AT&T INC | 3.500 | 20410601 | 0.0040 |
| AT&T INC | 5.550 | 20410815 | 0.0011 |
| AT&T INC | 4.300 | 20421215 | 0.0023 |
| AT&T INC | 3.100 | 20430201 | 0.0010 |
| AT&T INC | 4.250 | 20430601 | 0.0022 |
| AT&T INC | 4.875 | 20440601 | 0.0030 |
| AT&T INC | 4.350 | 20450615 | 0.0020 |
| AT&T INC | 4.750 | 20460515 | 0.0035 |
| AT&T INC | 5.150 | 20461115 | 0.0015 |
| AT&T INC | 5.650 | 20470215 | 0.0017 |
| AT&T INC | 5.450 | 20470301 | 0.0011 |
| AT&T INC | 4.500 | 20480309 | 0.0031 |
| AT&T INC | 4.550 | 20490309 | 0.0017 |
| AT&T INC | 4.000 | 20490601 | 0.0045 |
| AT&T INC | 5.150 | 20500215 | 0.0011 |
| AT&T INC | 4.250 | 20500301 | 0.0022 |
| AT&T INC | 3.750 | 20500901 | 0.0017 |
| AT&T INC | 3.650 | 20510601 | 0.0045 |
| AT&T INC | 3.300 | 20520201 | 0.0014 |
| AT&T INC | 3.500 | 20530915 | 0.0111 |
| AT&T INC | 3.550 | 20550915 | 0.0109 |
| AT&T INC | 3.800 | 20571201 | 0.0088 |
| AT&T INC | 3.650 | 20590915 | 0.0094 |
| AT&T INC | 3.850 | 20600601 | 0.0022 |
| AT&T INC | 3.500 | 20610201 | 0.0009 |
| ATHENE GLOBAL FUNDING | 1.125 | 20250902 | 0.0011 |
| ATHENE GLOBAL FUNDING | 0.366 | 20260910 | 0.0012 |
| ATHENE GLOBAL FUNDING | 0.832 | 20270108 | 0.0010 |
| ATHENE GLOBAL FUNDING | 1.750 | 20271124 | 0.0012 |
| ATHENE GLOBAL FUNDING | 0.625 | 20280112 | 0.0010 |
| ATHENE HLDG LTD | 4.125 | 20280112 | 0.0020 |
| ATHENE HLDG LTD | 6.150 | 20300403 | 0.0011 |
| ATHENE HLDG LTD | 3.500 | 20310115 | 0.0009 |
| ATHENE HLDG LTD | 5.875 | 20340115 | 0.0013 |
| ATHENE HLDG LTD | 3.950 | 20510525 | 0.0008 |
| ATHENE HLDG LTD | 3.450 | 20520515 | 0.0007 |
| ATLAS COPCO AB | 0.625 | 20260830 | 0.0011 |
| ATLAS COPCO FIN DAC | 0.750 | 20320208 | 0.0009 |
| ATMOS ENERGY CORP | 3.000 | 20270615 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ATMOS ENERGY CORP | 2.625 | 20290915 | 0.0009 |
| ATMOS ENERGY CORP | 1.500 | 20310115 | 0.0010 |
| ATMOS ENERGY CORP | 4.150 | 20430115 | 0.0009 |
| ATMOS ENERGY CORP | 4.125 | 20441015 | 0.0014 |
| ATMOS ENERGY CORP | 4.300 | 20481001 | 0.0011 |
| ATMOS ENERGY CORP | 3.375 | 20490915 | 0.0008 |
| ATMOS ENERGY CORP | 2.850 | 20520215 | 0.0008 |
| ATMOS ENERGY CORP | 5.750 | 20521015 | 0.0011 |
| ATMOS ENERGY CORP | 6.200 | 20531115 | 0.0012 |
| AUB SUKUK LTD | 2.615 | 20260909 | 0.0012 |
| AUCKLAND | 1.000 | 20270119 | 0.0011 |
| AUCKLAND | 0.125 | 20290926 | 0.0010 |
| AUCKLAND | 0.250 | 20311117 | 0.0009 |
| AURIZON NETWORK PTY LTD | 3.125 | 20260601 | 0.0011 |
| AUSGRID FIN PTY LTD | 1.250 | 20250730 | 0.0014 |
| AUSGRID FIN PTY LTD | 0.875 | 20311007 | 0.0010 |
| AUSNET SVCS HLDGS PTY LTD | 1.500 | 20270226 | 0.0012 |
| AUSNET SVCS HLDGS PTY LTD | 0.625 | 20300825 | 0.0009 |
| AUSNET SVCS HLDGS PTY LTD | 1.625 | 20810311 | 0.0015 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 0.250 | 20250317 | 0.0038 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 3.437 | 20250404 | 0.0035 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 3.652 | 20260120 | 0.0023 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 0.750 | 20260929 | 0.0021 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 0.669 | 20310505 | 0.0016 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 1.809 | 20310916 | 0.0012 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD | 5.101 | 20330203 | 0.0023 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BRANCH | 5.375 | 20250703 | 0.0021 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BRANCH | 5.671 | 20251003 | 0.0022 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BRANCH | 3.700 | 20251116 | 0.0015 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BRANCH | 5.088 | 20251208 | 0.0026 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD NEW YORK BRANCH | 4.750 | 20270118 | 0.0025 |
| AUSTRALIA GOVT BND | 3.250 | 20250421 | 0.0290 |
| AUSTRALIA GOVT BND | 0.250 | 20251121 | 0.0257 |
| AUSTRALIA GOVT BND | 4.250 | 20260421 | 0.0278 |
| AUSTRALIA GOVT BND | 0.500 | 20260921 | 0.0325 |
| AUSTRALIA GOVT BND | 4.750 | 20270421 | 0.0314 |
| AUSTRALIA GOVT BND | 2.750 | 20271121 | 0.0247 |
| AUSTRALIA GOVT BND | 2.250 | 20280521 | 0.0221 |
| AUSTRALIA GOVT BND | 2.750 | 20281121 | 0.0202 |
| AUSTRALIA GOVT BND | 3.250 | 20290421 | 0.0280 |
| AUSTRALIA GOVT BND | 2.750 | 20291121 | 0.0236 |
| AUSTRALIA GOVT BND | 2.500 | 20300521 | 0.0297 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AUSTRALIA GOVT BND | 1.000 | 20301221 | 0.0240 |
| AUSTRALIA GOVT BND | 1.500 | 20310621 | 0.0281 |
| AUSTRALIA GOVT BND | 1.000 | 20311121 | 0.0340 |
| AUSTRALIA GOVT BND | 1.250 | 20320521 | 0.0328 |
| AUSTRALIA GOVT BND | 1.750 | 20321121 | 0.0304 |
| AUSTRALIA GOVT BND | 4.500 | 20330421 | 0.0348 |
| AUSTRALIA GOVT BND | 3.000 | 20331121 | 0.0290 |
| AUSTRALIA GOVT BND | 3.750 | 20340521 | 0.0260 |
| AUSTRALIA GOVT BND | 3.500 | 20341221 | 0.0239 |
| AUSTRALIA GOVT BND | 2.750 | 20350621 | 0.0184 |
| AUSTRALIA GOVT BND | 3.750 | 20370421 | 0.0180 |
| AUSTRALIA GOVT BND | 3.250 | 20390621 | 0.0123 |
| AUSTRALIA GOVT BND | 2.750 | 20410521 | 0.0156 |
| AUSTRALIA GOVT BND | 3.000 | 20470321 | 0.0154 |
| AUSTRALIA GOVT BND | 1.750 | 20510621 | 0.0152 |
| AUSTRALIA GOVT BND | 4.750 | 20540621 | 0.0114 |
| AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD | 4.375 | 20330524 | 0.0012 |
| AUSTRIA GOVT BUND | 0.000 | 20250420 | 0.0197 |
| AUSTRIA GOVT BUND | 1.200 | 20251020 | 0.0289 |
| AUSTRIA GOVT BUND | 4.850 | 20260315 | 0.0252 |
| AUSTRIA GOVT BUND | 2.000 | 20260715 | 0.0109 |
| AUSTRIA GOVT BUND | 0.750 | 20261020 | 0.0334 |
| AUSTRIA GOVT BUND | 0.500 | 20270420 | 0.0307 |
| AUSTRIA GOVT BUND | 6.250 | 20270715 | 0.0244 |
| AUSTRIA GOVT BUND | 0.750 | 20280220 | 0.0268 |
| AUSTRIA GOVT BUND | 0.000 | 20281020 | 0.0227 |
| AUSTRIA GOVT BUND | 0.500 | 20290220 | 0.0283 |
| AUSTRIA GOVT BUND | 2.900 | 20290523 | 0.0099 |
| AUSTRIA GOVT BUND | 0.000 | 20300220 | 0.0265 |
| AUSTRIA GOVT BUND | 3.450 | 20301020 | 0.0107 |
| AUSTRIA GOVT BUND | 0.000 | 20310220 | 0.0286 |
| AUSTRIA GOVT BUND | 0.900 | 20320220 | 0.0249 |
| AUSTRIA GOVT BUND | 2.900 | 20330220 | 0.0372 |
| AUSTRIA GOVT BUND | 2.900 | 20340220 | 0.0118 |
| AUSTRIA GOVT BUND | 2.400 | 20340523 | 0.0204 |
| AUSTRIA GOVT BUND | 0.250 | 20361020 | 0.0131 |
| AUSTRIA GOVT BUND | 4.150 | 20370315 | 0.0396 |
| AUSTRIA GOVT BUND | 0.000 | 20401020 | 0.0084 |
| AUSTRIA GOVT BUND | 3.150 | 20440620 | 0.0197 |
| AUSTRIA GOVT BUND | 1.500 | 20470220 | 0.0170 |
| AUSTRIA GOVT BUND | 1.850 | 20490523 | 0.0117 |
| AUSTRIA GOVT BUND | 0.750 | 20510320 | 0.0127 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AUSTRIA GOVT BUND | 3.150 | 20531020 | 0.0103 |
| AUSTRIA GOVT BUND | 3.800 | 20620126 | 0.0114 |
| AUSTRIA GOVT BUND | 0.700 | 20710420 | 0.0041 |
| AUSTRIA GOVT BUND | 1.500 | 20861102 | 0.0035 |
| AUSTRIA GOVT BUND | 2.100 | 21170920 | 0.0104 |
| AUSTRIA GOVT BUND | 0.850 | 21200630 | 0.0052 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 3.375 | 20250922 | 0.0034 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 0.000 | 20270716 | 0.0015 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 2.125 | 20280913 | 0.0013 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 0.100 | 20290709 | 0.0012 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 1.500 | 20300915 | 0.0010 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 0.125 | 20310602 | 0.0009 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 2.750 | 20320611 | 0.0023 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 2.750 | 20330620 | 0.0017 |
| AUTOBAHNEN UND SCHNELLSTRASSEN FINANZIERUNGS AG | 0.100 | 20350716 | 0.0008 |
| AUTODESK INC | 3.500 | 20270615 | 0.0010 |
| AUTODESK INC | 2.850 | 20300115 | 0.0009 |
| AUTODESK INC | 2.400 | 20311215 | 0.0017 |
| AUTOLIV INC | 4.250 | 20280315 | 0.0012 |
| AUTOLIV INC | 3.625 | 20290807 | 0.0011 |
| AUTOMATIC DATA PROCESSING INC | 3.375 | 20250915 | 0.0021 |
| AUTOMATIC DATA PROCESSING INC | 1.700 | 20280515 | 0.0019 |
| AUTOMATIC DATA PROCESSING INC | 1.250 | 20300901 | 0.0017 |
| AUTONATION INC | 4.750 | 20300601 | 0.0010 |
| AUTONATION INC | 3.850 | 20320301 | 0.0013 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 1.125 | 20260420 | 0.0011 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 1.000 | 20260513 | 0.0011 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 1.250 | 20270118 | 0.0021 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 1.375 | 20280627 | 0.0015 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 1.375 | 20300122 | 0.0020 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 1.375 | 20310221 | 0.0020 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 2.750 | 20320902 | 0.0020 |
| AUTOROUTES DU SUD DE LA FRANCE SA | 3.250 | 20330119 | 0.0016 |
| AUTOSTRADE PER L ITALIA SPA | 4.375 | 20250916 | 0.0012 |
| AUTOSTRADE PER L ITALIA SPA | 1.875 | 20251104 | 0.0011 |
| AUTOSTRADE PER L ITALIA SPA | 1.750 | 20260626 | 0.0016 |
| AUTOSTRADE PER L ITALIA SPA | 1.750 | 20270201 | 0.0013 |
| AUTOSTRADE PER L ITALIA SPA | 1.625 | 20280125 | 0.0010 |
| AUTOSTRADE PER L ITALIA SPA | 2.000 | 20281204 | 0.0026 |
| AUTOSTRADE PER L ITALIA SPA | 1.875 | 20290926 | 0.0014 |
| AUTOSTRADE PER L ITALIA SPA | 2.000 | 20300115 | 0.0020 |
| AUTOSTRADE PER L ITALIA SPA | 4.750 | 20310124 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AUTOSTRADE PER L ITALIA SPA | 2.250 | 20320125 | 0.0010 |
| AUTOSTRADE PER L ITALIA SPA | 5.125 | 20330614 | 0.0018 |
| AUTOZONE INC | 3.625 | 20250415 | 0.0010 |
| AUTOZONE INC | 3.750 | 20270601 | 0.0012 |
| AUTOZONE INC | 6.250 | 20281101 | 0.0011 |
| AUTOZONE INC | 4.000 | 20300415 | 0.0015 |
| AUTOZONE INC | 1.650 | 20310115 | 0.0010 |
| AUTOZONE INC | 4.750 | 20320801 | 0.0015 |
| AUTOZONE INC | 4.750 | 20330201 | 0.0011 |
| AUTOZONE INC | 6.550 | 20331101 | 0.0011 |
| AVALONBAY COMMUNITIES INC | 3.450 | 20250601 | 0.0011 |
| AVALONBAY COMMUNITIES INC | 2.300 | 20300301 | 0.0013 |
| AVALONBAY COMMUNITIES INC | 2.450 | 20310115 | 0.0011 |
| AVALONBAY COMMUNITIES INC | 2.050 | 20320115 | 0.0012 |
| AVANGRID INC | 3.200 | 20250415 | 0.0015 |
| AVANGRID INC | 3.800 | 20290601 | 0.0015 |
| AVANTOR FUNDING INC | 2.625 | 20251101 | 0.0014 |
| AVERY DENNISON CORP | 1.250 | 20250303 | 0.0011 |
| AVERY DENNISON CORP | 4.875 | 20281206 | 0.0010 |
| AVERY DENNISON CORP | 2.650 | 20300430 | 0.0009 |
| AVERY DENNISON CORP | 2.250 | 20320215 | 0.0008 |
| AVINOR AS | 1.250 | 20270209 | 0.0011 |
| AVINOR AS | 0.750 | 20301001 | 0.0010 |
| AVIVA PLC | 6.125 | 20261116 | 0.0019 |
| AVIVA PLC | 3.375 | 20451204 | 0.0020 |
| AVIVA PLC | 4.375 | 20490912 | 0.0010 |
| AVIVA PLC | 5.125 | 20500604 | 0.0010 |
| AVIVA PLC | 6.875 | 20531127 | 0.0014 |
| AVIVA PLC | 4.000 | 20550603 | 0.0011 |
| AVIVA PLC | 6.875 | 20580520 | 0.0017 |
| AVNET INC | 4.625 | 20260415 | 0.0011 |
| AVNET INC | 6.250 | 20280315 | 0.0011 |
| AXA BANK EUROPE SCF SA | 0.500 | 20250418 | 0.0016 |
| AXA BANK EUROPE SCF SA | 3.000 | 20261103 | 0.0017 |
| AXA BANK EUROPE SCF SA | 0.010 | 20270122 | 0.0010 |
| AXA BANK EUROPE SCF SA | 0.625 | 20280216 | 0.0010 |
| AXA BANK EUROPE SCF SA | 0.750 | 20290306 | 0.0010 |
| AXA BANK EUROPE SCF SA | 1.375 | 20330418 | 0.0015 |
| AXA BANK EUROPE SCF SA | 0.250 | 20400609 | 0.0007 |
| AXA HOME LOAN SFH | 0.750 | 20261022 | 0.0011 |
| AXA HOME LOAN SFH | 0.050 | 20270705 | 0.0020 |
| AXA HOME LOAN SFH | 0.125 | 20350625 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| AXA SA | 1.125 | 20280515 | 0.0010 |
| AXA SA | 3.750 | 20301012 | 0.0020 |
| AXA SA | 8.600 | 20301215 | 0.0022 |
| AXA SA | 3.625 | 20330110 | 0.0017 |
| AXA SA | 1.375 | 20411007 | 0.0018 |
| AXA SA | 1.875 | 20420710 | 0.0023 |
| AXA SA | 4.250 | 20430310 | 0.0029 |
| AXA SA | 5.500 | 20430711 | 0.0025 |
| AXA SA | 5.125 | 20470117 | 0.0021 |
| AXA SA | 3.375 | 20470706 | 0.0034 |
| AXA SA | 3.250 | 20490528 | 0.0044 |
| AXA SA | 3.875 | 22991231 | 0.0023 |
| AXA SA | 5.453 | 22991231 | 0.0020 |
| AXIATA SPV2 BHD | 4.357 | 20260324 | 0.0010 |
| AXIATA SPV2 BHD | 2.163 | 20300819 | 0.0009 |
| AXIATA SPV5 LABUAN LTD | 3.064 | 20500819 | 0.0014 |
| AYT CEDULAS CAJAS GLOBAL FTA | 4.750 | 20270525 | 0.0037 |
| AYT CEDULAS CAJAS X FTA | 3.750 | 20250630 | 0.0046 |
| BA CREDIT CARD TRUST 2022-A1 A1 | 3.530 | 20271115 | 0.0020 |
| BA CREDIT CARD TRUST 2022-A2 A1 | 5.000 | 20280415 | 0.0026 |
| BA CREDIT CARD TRUST 2023-A1 A1 | 4.790 | 20280515 | 0.0021 |
| BA CREDIT CARD TRUST 2023-A2 A2 | 4.980 | 20281115 | 0.0031 |
| BABCOCK INTL GROUP PLC | 1.875 | 20261005 | 0.0007 |
| BABCOCK INTL GROUP PLC | 1.375 | 20270913 | 0.0011 |
| BAIDU INC | 3.075 | 20250407 | 0.0012 |
| BAIDU INC | 4.125 | 20250630 | 0.0010 |
| BAIDU INC | 1.720 | 20260409 | 0.0013 |
| BAIDU INC | 3.625 | 20270706 | 0.0012 |
| BAIDU INC | 4.375 | 20280329 | 0.0010 |
| BAIDU INC | 2.375 | 20310823 | 0.0012 |
| BAKER HUGHES HLDGS LLC | 2.061 | 20261215 | 0.0012 |
| BAKER HUGHES HLDGS LLC | 3.337 | 20271215 | 0.0027 |
| BAKER HUGHES HLDGS LLC | 3.138 | 20291107 | 0.0010 |
| BAKER HUGHES HLDGS LLC | 4.486 | 20300501 | 0.0010 |
| BAKER HUGHES HLDGS LLC | 5.125 | 20400915 | 0.0024 |
| BAKER HUGHES HLDGS LLC | 4.080 | 20471215 | 0.0023 |
| BALDER FINLAND OYJ | 1.000 | 20270118 | 0.0010 |
| BALDER FINLAND OYJ | 1.000 | 20290120 | 0.0011 |
| BALDER FINLAND OYJ | 1.375 | 20300524 | 0.0009 |
| BALDER FINLAND OYJ | 2.000 | 20310118 | 0.0009 |
| BALTIMORE GAS AND ELECTRIC CO | 2.250 | 20310615 | 0.0010 |
| BALTIMORE GAS AND ELECTRIC CO | 3.500 | 20460815 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BALTIMORE GAS AND ELECTRIC CO | 4.550 | 20520601 | 0.0009 |
| BALTIMORE GAS AND ELECTRIC CO | 5.400 | 20530601 | 0.0015 |
| BANCA COMERCIALA ROMANA SA | 7.625 | 20270519 | 0.0018 |
| BANCA MONTE DEI PASCHI DI SIENA SPA | 2.125 | 20251126 | 0.0022 |
| BANCA MONTE DEI PASCHI DI SIENA SPA | 0.875 | 20261008 | 0.0021 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 1.375 | 20250514 | 0.0022 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 0.750 | 20250604 | 0.0022 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 1.125 | 20250918 | 0.0016 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 1.750 | 20251126 | 0.0027 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 4.125 | 20260510 | 0.0023 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 1.000 | 20260621 | 0.0021 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 5.862 | 20260914 | 0.0021 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 0.375 | 20261115 | 0.0021 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 0.875 | 20261122 | 0.0021 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 0.500 | 20270114 | 0.0026 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 3.500 | 20270210 | 0.0022 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 0.125 | 20270324 | 0.0021 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 3.125 | 20270717 | 0.0034 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 3.375 | 20270920 | 0.0028 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 6.138 | 20280914 | 0.0016 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 0.875 | 20290114 | 0.0020 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 4.375 | 20291014 | 0.0030 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 4.625 | 20310113 | 0.0024 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 3.104 | 20310715 | 0.0007 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 5.750 | 20330915 | 0.0018 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 8.250 | 20331130 | 0.0009 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 3.875 | 20340115 | 0.0028 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 7.883 | 20341115 | 0.0017 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 4.875 | 20360208 | 0.0028 |
| BANCO BPI SA | 3.625 | 20280704 | 0.0018 |
| BANCO BPM SPA | 1.500 | 20251202 | 0.0016 |
| BANCO BPM SPA | 0.875 | 20260715 | 0.0011 |
| BANCO BPM SPA | 6.000 | 20260913 | 0.0012 |
| BANCO BPM SPA | 3.875 | 20260918 | 0.0012 |
| BANCO BPM SPA | 4.875 | 20270118 | 0.0017 |
| BANCO BPM SPA | 0.750 | 20270315 | 0.0016 |
| BANCO BPM SPA | 4.625 | 20271129 | 0.0012 |
| BANCO BPM SPA | 6.000 | 20280121 | 0.0012 |
| BANCO BPM SPA | 6.000 | 20280614 | 0.0018 |
| BANCO BPM SPA | 3.750 | 20280627 | 0.0017 |
| BANCO BPM SPA | 4.875 | 20300117 | 0.0017 |
| BANCO BPM SPA | 3.375 | 20300124 | 0.0017 |

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|---|---|---|---|
| BANCO COMERCIAL PORTUGUES SA | 5.625 | 20261002 | 0.0012 |
| BANCO COMERCIAL PORTUGUES SA | 1.125 | 20270212 | 0.0011 |
| BANCO COMERCIAL PORTUGUES SA | 1.750 | 20280407 | 0.0011 |
| BANCO DE SABADELL SA | 1.125 | 20250327 | 0.0011 |
| BANCO DE SABADELL SA | 0.875 | 20250722 | 0.0022 |
| BANCO DE SABADELL SA | 2.625 | 20260324 | 0.0017 |
| BANCO DE SABADELL SA | 3.500 | 20260828 | 0.0023 |
| BANCO DE SABADELL SA | 5.375 | 20260908 | 0.0012 |
| BANCO DE SABADELL SA | 1.125 | 20270311 | 0.0011 |
| BANCO DE SABADELL SA | 1.000 | 20270426 | 0.0023 |
| BANCO DE SABADELL SA | 0.125 | 20280210 | 0.0020 |
| BANCO DE SABADELL SA | 0.875 | 20280616 | 0.0010 |
| BANCO DE SABADELL SA | 5.125 | 20281110 | 0.0018 |
| BANCO DE SABADELL SA | 5.250 | 20290207 | 0.0017 |
| BANCO DE SABADELL SA | 1.750 | 20290530 | 0.0021 |
| BANCO DE SABADELL SA | 5.000 | 20290607 | 0.0018 |
| BANCO DE SABADELL SA | 5.500 | 20290908 | 0.0018 |
| BANCO DE SABADELL SA | 4.000 | 20300115 | 0.0017 |
| BANCO NACIONAL DE PANAMA | 2.500 | 20300811 | 0.0016 |
| BANCO SANTANDER SA | 2.500 | 20250318 | 0.0034 |
| BANCO SANTANDER SA | 3.496 | 20250324 | 0.0026 |
| BANCO SANTANDER SA | 1.000 | 20250407 | 0.0022 |
| BANCO SANTANDER SA | 2.746 | 20250528 | 0.0030 |
| BANCO SANTANDER SA | 5.147 | 20250818 | 0.0036 |
| BANCO SANTANDER SA | 5.179 | 20251119 | 0.0031 |
| BANCO SANTANDER SA | 1.375 | 20260105 | 0.0032 |
| BANCO SANTANDER SA | 3.375 | 20260111 | 0.0057 |
| BANCO SANTANDER SA | 3.750 | 20260116 | 0.0040 |
| BANCO SANTANDER SA | 1.500 | 20260125 | 0.0022 |
| BANCO SANTANDER SA | 3.875 | 20260206 | 0.0034 |
| BANCO SANTANDER SA | 1.849 | 20260325 | 0.0029 |
| BANCO SANTANDER SA | 3.250 | 20260404 | 0.0034 |
| BANCO SANTANDER SA | 1.500 | 20260414 | 0.0015 |
| BANCO SANTANDER SA | 3.625 | 20260927 | 0.0034 |
| BANCO SANTANDER SA | 0.300 | 20261004 | 0.0021 |
| BANCO SANTANDER SA | 3.125 | 20261006 | 0.0013 |
| BANCO SANTANDER SA | 3.125 | 20270119 | 0.0022 |
| BANCO SANTANDER SA | 0.500 | 20270204 | 0.0026 |
| BANCO SANTANDER SA | 1.750 | 20270217 | 0.0012 |
| BANCO SANTANDER SA | 0.500 | 20270324 | 0.0021 |
| BANCO SANTANDER SA | 4.250 | 20270411 | 0.0020 |
| BANCO SANTANDER SA | 4.625 | 20270504 | 0.0036 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANCO SANTANDER SA | 1.125 | 20270623 | 0.0021 |
| BANCO SANTANDER SA | 5.294 | 20270818 | 0.0036 |
| BANCO SANTANDER SA | 2.375 | 20270908 | 0.0050 |
| BANCO SANTANDER SA | 1.722 | 20270914 | 0.0029 |
| BANCO SANTANDER SA | 4.625 | 20271018 | 0.0029 |
| BANCO SANTANDER SA | 6.527 | 20271107 | 0.0022 |
| BANCO SANTANDER SA | 3.500 | 20280109 | 0.0028 |
| BANCO SANTANDER SA | 3.875 | 20280116 | 0.0028 |
| BANCO SANTANDER SA | 2.125 | 20280208 | 0.0026 |
| BANCO SANTANDER SA | 0.200 | 20280211 | 0.0025 |
| BANCO SANTANDER SA | 3.250 | 20280214 | 0.0011 |
| BANCO SANTANDER SA | 3.800 | 20280223 | 0.0020 |
| BANCO SANTANDER SA | 4.175 | 20280324 | 0.0031 |
| BANCO SANTANDER SA | 4.379 | 20280412 | 0.0025 |
| BANCO SANTANDER SA | 5.588 | 20280808 | 0.0032 |
| BANCO SANTANDER SA | 4.750 | 20280830 | 0.0013 |
| BANCO SANTANDER SA | 1.125 | 20281025 | 0.0021 |
| BANCO SANTANDER SA | 6.607 | 20281107 | 0.0028 |
| BANCO SANTANDER SA | 0.625 | 20290624 | 0.0020 |
| BANCO SANTANDER SA | 3.306 | 20290627 | 0.0019 |
| BANCO SANTANDER SA | 0.250 | 20290710 | 0.0029 |
| BANCO SANTANDER SA | 3.500 | 20300109 | 0.0022 |
| BANCO SANTANDER SA | 3.375 | 20300111 | 0.0023 |
| BANCO SANTANDER SA | 5.125 | 20300125 | 0.0013 |
| BANCO SANTANDER SA | 3.490 | 20300528 | 0.0019 |
| BANCO SANTANDER SA | 0.125 | 20300604 | 0.0032 |
| BANCO SANTANDER SA | 4.250 | 20300612 | 0.0024 |
| BANCO SANTANDER SA | 1.625 | 20301022 | 0.0019 |
| BANCO SANTANDER SA | 5.375 | 20310117 | 0.0016 |
| BANCO SANTANDER SA | 2.958 | 20310325 | 0.0014 |
| BANCO SANTANDER SA | 0.875 | 20310509 | 0.0029 |
| BANCO SANTANDER SA | 4.875 | 20311018 | 0.0048 |
| BANCO SANTANDER SA | 1.000 | 20311104 | 0.0019 |
| BANCO SANTANDER SA | 0.100 | 20320227 | 0.0022 |
| BANCO SANTANDER SA | 2.750 | 20320908 | 0.0027 |
| BANCO SANTANDER SA | 2.250 | 20321004 | 0.0020 |
| BANCO SANTANDER SA | 3.225 | 20321122 | 0.0017 |
| BANCO SANTANDER SA | 6.921 | 20330808 | 0.0043 |
| BANCO SANTANDER SA | 5.750 | 20330823 | 0.0036 |
| BANCO SANTANDER SA | 6.938 | 20331107 | 0.0035 |
| BANCO SANTANDER SA | 3.750 | 20340109 | 0.0034 |
| BANCO SANTANDER SA | 5.000 | 20340422 | 0.0028 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANCO SANTANDER SA | 2.000 | 20341127 | 0.0025 |
| BANCO SANTANDER TOTTA SA | 3.750 | 20260911 | 0.0020 |
| BANCO SANTANDER TOTTA SA | 1.250 | 20270926 | 0.0021 |
| BANCO SANTANDER TOTTA SA | 3.375 | 20280419 | 0.0017 |
| BANCO SANTANDER TOTTA SA | 0.639 | 20290304 | 0.0015 |
| BANCO SANTANDER TOTTA SA | 3.250 | 20310215 | 0.0022 |
| BANK GOSPODARSTWA KRAJOWEGO | 4.000 | 20270908 | 0.0030 |
| BANK GOSPODARSTWA KRAJOWEGO | 6.250 | 20281031 | 0.0022 |
| BANK GOSPODARSTWA KRAJOWEGO | 5.375 | 20330522 | 0.0037 |
| BANK MANDIRI PERSERO TBK PT | 4.750 | 20250513 | 0.0010 |
| BANK OF AMERICA CORP | 1.375 | 20250326 | 0.0017 |
| BANK OF AMERICA CORP | 3.950 | 20250421 | 0.0052 |
| BANK OF AMERICA CORP | 2.300 | 20250725 | 0.0019 |
| BANK OF AMERICA CORP | 3.875 | 20250801 | 0.0037 |
| BANK OF AMERICA CORP | 4.450 | 20260303 | 0.0042 |
| BANK OF AMERICA CORP | 3.384 | 20260402 | 0.0062 |
| BANK OF AMERICA CORP | 3.500 | 20260419 | 0.0051 |
| BANK OF AMERICA CORP | 0.808 | 20260509 | 0.0027 |
| BANK OF AMERICA CORP | 1.319 | 20260619 | 0.0059 |
| BANK OF AMERICA CORP | 4.827 | 20260722 | 0.0042 |
| BANK OF AMERICA CORP | 4.250 | 20261022 | 0.0041 |
| BANK OF AMERICA CORP | 1.197 | 20261024 | 0.0049 |
| BANK OF AMERICA CORP | 1.949 | 20261027 | 0.0039 |
| BANK OF AMERICA CORP | 5.080 | 20270120 | 0.0063 |
| BANK OF AMERICA CORP | 1.658 | 20270311 | 0.0054 |
| BANK OF AMERICA CORP | 3.559 | 20270423 | 0.0061 |
| BANK OF AMERICA CORP | 1.776 | 20270504 | 0.0033 |
| BANK OF AMERICA CORP | 1.734 | 20270722 | 0.0110 |
| BANK OF AMERICA CORP | 5.933 | 20270915 | 0.0033 |
| BANK OF AMERICA CORP | 3.248 | 20271021 | 0.0050 |
| BANK OF AMERICA CORP | 4.183 | 20271125 | 0.0041 |
| BANK OF AMERICA CORP | 3.824 | 20280120 | 0.0050 |
| BANK OF AMERICA CORP | 2.551 | 20280204 | 0.0044 |
| BANK OF AMERICA CORP | 3.705 | 20280424 | 0.0040 |
| BANK OF AMERICA CORP | 1.662 | 20280425 | 0.0027 |
| BANK OF AMERICA CORP | 4.376 | 20280427 | 0.0046 |
| BANK OF AMERICA CORP | 4.134 | 20280612 | 0.0024 |
| BANK OF AMERICA CORP | 3.593 | 20280721 | 0.0040 |
| BANK OF AMERICA CORP | 4.948 | 20280722 | 0.0062 |
| BANK OF AMERICA CORP | 7.000 | 20280731 | 0.0035 |
| BANK OF AMERICA CORP | 0.583 | 20280824 | 0.0020 |
| BANK OF AMERICA CORP | 6.204 | 20281110 | 0.0044 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANK OF AMERICA CORP | 3.419 | 20281220 | 0.0118 |
| BANK OF AMERICA CORP | 3.970 | 20290305 | 0.0051 |
| BANK OF AMERICA CORP | 3.648 | 20290331 | 0.0035 |
| BANK OF AMERICA CORP | 5.202 | 20290425 | 0.0074 |
| BANK OF AMERICA CORP | 1.667 | 20290602 | 0.0023 |
| BANK OF AMERICA CORP | 2.087 | 20290614 | 0.0055 |
| BANK OF AMERICA CORP | 4.271 | 20290723 | 0.0061 |
| BANK OF AMERICA CORP | 0.580 | 20290808 | 0.0020 |
| BANK OF AMERICA CORP | 5.819 | 20290915 | 0.0060 |
| BANK OF AMERICA CORP | 3.974 | 20300207 | 0.0059 |
| BANK OF AMERICA CORP | 1.381 | 20300509 | 0.0025 |
| BANK OF AMERICA CORP | 3.194 | 20300723 | 0.0047 |
| BANK OF AMERICA CORP | 2.884 | 20301022 | 0.0037 |
| BANK OF AMERICA CORP | 2.496 | 20310213 | 0.0062 |
| BANK OF AMERICA CORP | 0.694 | 20310322 | 0.0028 |
| BANK OF AMERICA CORP | 3.584 | 20310427 | 0.0015 |
| BANK OF AMERICA CORP | 2.592 | 20310429 | 0.0054 |
| BANK OF AMERICA CORP | 1.898 | 20310723 | 0.0047 |
| BANK OF AMERICA CORP | 1.922 | 20311024 | 0.0042 |
| BANK OF AMERICA CORP | 0.654 | 20311026 | 0.0028 |
| BANK OF AMERICA CORP | 2.651 | 20320311 | 0.0035 |
| BANK OF AMERICA CORP | 2.687 | 20320422 | 0.0079 |
| BANK OF AMERICA CORP | 1.102 | 20320524 | 0.0028 |
| BANK OF AMERICA CORP | 2.299 | 20320721 | 0.0064 |
| BANK OF AMERICA CORP | 2.572 | 20321020 | 0.0056 |
| BANK OF AMERICA CORP | 2.972 | 20330204 | 0.0066 |
| BANK OF AMERICA CORP | 2.824 | 20330427 | 0.0037 |
| BANK OF AMERICA CORP | 4.571 | 20330427 | 0.0080 |
| BANK OF AMERICA CORP | 5.015 | 20330722 | 0.0102 |
| BANK OF AMERICA CORP | 5.288 | 20340425 | 0.0105 |
| BANK OF AMERICA CORP | 5.872 | 20340915 | 0.0082 |
| BANK OF AMERICA CORP | 5.468 | 20350123 | 0.0105 |
| BANK OF AMERICA CORP | 2.482 | 20360921 | 0.0033 |
| BANK OF AMERICA CORP | 6.110 | 20370129 | 0.0043 |
| BANK OF AMERICA CORP | 3.846 | 20370308 | 0.0047 |
| BANK OF AMERICA CORP | 4.244 | 20380424 | 0.0037 |
| BANK OF AMERICA CORP | 7.750 | 20380514 | 0.0043 |
| BANK OF AMERICA CORP | 4.078 | 20400423 | 0.0027 |
| BANK OF AMERICA CORP | 2.676 | 20410619 | 0.0073 |
| BANK OF AMERICA CORP | 5.875 | 20420207 | 0.0033 |
| BANK OF AMERICA CORP | 3.311 | 20420422 | 0.0057 |
| BANK OF AMERICA CORP | 5.000 | 20440121 | 0.0040 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANK OF AMERICA CORP | 4.875 | 20440401 | 0.0010 |
| BANK OF AMERICA CORP | 4.750 | 20450421 | 0.0010 |
| BANK OF AMERICA CORP | 4.443 | 20480120 | 0.0036 |
| BANK OF AMERICA CORP | 3.946 | 20490123 | 0.0021 |
| BANK OF AMERICA CORP | 4.330 | 20500315 | 0.0050 |
| BANK OF AMERICA CORP | 4.083 | 20510320 | 0.0094 |
| BANK OF AMERICA CORP | 2.831 | 20511024 | 0.0014 |
| BANK OF AMERICA CORP | 3.483 | 20520313 | 0.0016 |
| BANK OF AMERICA CORP | 2.972 | 20520721 | 0.0028 |
| BANK OF AMERICA NA | 5.650 | 20250818 | 0.0042 |
| BANK OF AMERICA NA | 5.526 | 20260818 | 0.0042 |
| BANK OF AMERICA NA | 6.000 | 20361015 | 0.0028 |
| BANK OF CHINA LTD FRANKFURT AM MAIN BRANCH | 3.125 | 20250616 | 0.0010 |
| BANK OF CHINA LTD HONG KONG BRANCH | 1.250 | 20250624 | 0.0012 |
| BANK OF CHINA LTD HONG KONG BRANCH | 3.875 | 20250630 | 0.0010 |
| BANK OF CHINA LTD LUXEMBOURG BRANCH | 1.500 | 20250428 | 0.0011 |
| BANK OF CHINA LTD LUXEMBOURG BRANCH | 1.400 | 20260428 | 0.0010 |
| BANK OF CHINA LTD NEW YORK BRANCH | 4.625 | 20260626 | 0.0010 |
| BANK OF CHINA LTD SINGAPORE BRANCH | 3.250 | 20250428 | 0.0010 |
| BANK OF COMMS CO LTD HONG KONG BRANCH | 1.200 | 20250910 | 0.0016 |
| BANK OF COMMS CO LTD HONG KONG BRANCH | 4.875 | 20260228 | 0.0012 |
| BANK OF COMMS HONG KONG LTD | 2.304 | 20310708 | 0.0019 |
| BANK OF EAST ASIA LTD | 6.750 | 20270315 | 0.0011 |
| BANK OF EAST ASIA LTD | 4.000 | 20300529 | 0.0012 |
| BANK OF EAST ASIA LTD | 4.875 | 20320422 | 0.0010 |
| BANK OF ENGLAND | 2.000 | 20250321 | 0.0041 |
| BANK OF ENGLAND | 4.625 | 20260306 | 0.0043 |
| BANK OF IRELAND GROUP PLC | 1.875 | 20260605 | 0.0022 |
| BANK OF IRELAND GROUP PLC | 0.375 | 20270510 | 0.0016 |
| BANK OF IRELAND GROUP PLC | 4.875 | 20280716 | 0.0018 |
| BANK OF IRELAND GROUP PLC | 4.625 | 20291113 | 0.0018 |
| BANK OF IRELAND GROUP PLC | 5.000 | 20310704 | 0.0018 |
| BANK OF IRELAND GROUP PLC | 1.375 | 20310811 | 0.0011 |
| BANK OF IRELAND GROUP PLC | 7.594 | 20321206 | 0.0008 |
| BANK OF IRELAND GROUP PLC | 6.750 | 20330301 | 0.0013 |
| BANK OF IRELAND MTG BANK | 0.625 | 20250314 | 0.0017 |
| BANK OF MONTREAL | 1.850 | 20250501 | 0.0030 |
| BANK OF MONTREAL | 3.700 | 20250607 | 0.0027 |
| BANK OF MONTREAL | 5.920 | 20250925 | 0.0026 |
| BANK OF MONTREAL | 1.000 | 20260405 | 0.0038 |
| BANK OF MONTREAL | 5.300 | 20260605 | 0.0029 |
| BANK OF MONTREAL | 3.375 | 20260704 | 0.0046 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANK OF MONTREAL | 1.000 | 20260909 | 0.0010 |
| BANK OF MONTREAL | 1.250 | 20260915 | 0.0025 |
| BANK OF MONTREAL | 2.750 | 20261013 | 0.0022 |
| BANK OF MONTREAL | 5.266 | 20261211 | 0.0024 |
| BANK OF MONTREAL | 0.949 | 20270122 | 0.0019 |
| BANK OF MONTREAL | 0.125 | 20270126 | 0.0056 |
| BANK OF MONTREAL | 2.650 | 20270308 | 0.0025 |
| BANK OF MONTREAL | 2.750 | 20270615 | 0.0018 |
| BANK OF MONTREAL | 4.700 | 20270914 | 0.0021 |
| BANK OF MONTREAL | 5.203 | 20280201 | 0.0025 |
| BANK OF MONTREAL | 5.717 | 20280925 | 0.0022 |
| BANK OF MONTREAL | 0.050 | 20290608 | 0.0024 |
| BANK OF MONTREAL | 3.803 | 20321215 | 0.0024 |
| BANK OF MONTREAL | 3.088 | 20370110 | 0.0021 |
| BANK OF NEW YORK MELLON | 5.148 | 20260522 | 0.0011 |
| BANK OF NEW YORK MELLON CORP | 1.600 | 20250424 | 0.0025 |
| BANK OF NEW YORK MELLON CORP | 0.750 | 20260128 | 0.0013 |
| BANK OF NEW YORK MELLON CORP | 2.800 | 20260504 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 4.414 | 20260724 | 0.0026 |
| BANK OF NEW YORK MELLON CORP | 2.450 | 20260817 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 1.050 | 20261015 | 0.0009 |
| BANK OF NEW YORK MELLON CORP | 2.050 | 20270126 | 0.0016 |
| BANK OF NEW YORK MELLON CORP | 4.947 | 20270426 | 0.0032 |
| BANK OF NEW YORK MELLON CORP | 3.250 | 20270516 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 3.400 | 20280129 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 3.442 | 20280207 | 0.0020 |
| BANK OF NEW YORK MELLON CORP | 3.850 | 20280428 | 0.0018 |
| BANK OF NEW YORK MELLON CORP | 3.992 | 20280613 | 0.0010 |
| BANK OF NEW YORK MELLON CORP | 1.650 | 20280714 | 0.0009 |
| BANK OF NEW YORK MELLON CORP | 5.802 | 20281025 | 0.0022 |
| BANK OF NEW YORK MELLON CORP | 3.000 | 20281030 | 0.0010 |
| BANK OF NEW YORK MELLON CORP | 4.543 | 20290201 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 3.300 | 20290823 | 0.0014 |
| BANK OF NEW YORK MELLON CORP | 6.317 | 20291025 | 0.0020 |
| BANK OF NEW YORK MELLON CORP | 4.596 | 20300726 | 0.0010 |
| BANK OF NEW YORK MELLON CORP | 1.650 | 20310128 | 0.0008 |
| BANK OF NEW YORK MELLON CORP | 1.800 | 20310728 | 0.0008 |
| BANK OF NEW YORK MELLON CORP | 4.289 | 20330613 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 5.834 | 20331025 | 0.0033 |
| BANK OF NEW YORK MELLON CORP | 4.706 | 20340201 | 0.0015 |
| BANK OF NEW YORK MELLON CORP | 4.967 | 20340426 | 0.0021 |
| BANK OF NEW YORK MELLON CORP | 6.474 | 20341025 | 0.0025 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANK OF NEW ZEALAND | 2.552 | 20270629 | 0.0017 |
| BANK OF NEW ZEALAND | 0.010 | 20280615 | 0.0017 |
| BANK OF NEW ZEALAND | 3.708 | 20281220 | 0.0017 |
| BANK OF NOVA SCOTIA | 0.010 | 20250318 | 0.0027 |
| BANK OF NOVA SCOTIA | 3.450 | 20250411 | 0.0036 |
| BANK OF NOVA SCOTIA | 1.300 | 20250611 | 0.0020 |
| BANK OF NOVA SCOTIA | 5.450 | 20250612 | 0.0023 |
| BANK OF NOVA SCOTIA | 4.500 | 20251216 | 0.0026 |
| BANK OF NOVA SCOTIA | 1.250 | 20251217 | 0.0010 |
| BANK OF NOVA SCOTIA | 4.750 | 20260202 | 0.0026 |
| BANK OF NOVA SCOTIA | 1.050 | 20260302 | 0.0018 |
| BANK OF NOVA SCOTIA | 0.450 | 20260316 | 0.0047 |
| BANK OF NOVA SCOTIA | 1.350 | 20260624 | 0.0014 |
| BANK OF NOVA SCOTIA | 2.700 | 20260803 | 0.0025 |
| BANK OF NOVA SCOTIA | 0.125 | 20260904 | 0.0016 |
| BANK OF NOVA SCOTIA | 1.300 | 20260915 | 0.0017 |
| BANK OF NOVA SCOTIA | 5.350 | 20261207 | 0.0024 |
| BANK OF NOVA SCOTIA | 0.010 | 20270114 | 0.0031 |
| BANK OF NOVA SCOTIA | 1.950 | 20270202 | 0.0014 |
| BANK OF NOVA SCOTIA | 2.951 | 20270311 | 0.0014 |
| BANK OF NOVA SCOTIA | 2.875 | 20270503 | 0.0011 |
| BANK OF NOVA SCOTIA | 0.010 | 20271215 | 0.0035 |
| BANK OF NOVA SCOTIA | 3.250 | 20280118 | 0.0051 |
| BANK OF NOVA SCOTIA | 5.250 | 20280612 | 0.0016 |
| BANK OF NOVA SCOTIA | 0.250 | 20281101 | 0.0015 |
| BANK OF NOVA SCOTIA | 0.010 | 20290914 | 0.0028 |
| BANK OF NOVA SCOTIA | 4.850 | 20300201 | 0.0026 |
| BANK OF NOVA SCOTIA | 0.375 | 20300326 | 0.0024 |
| BANK OF NOVA SCOTIA | 2.150 | 20310801 | 0.0011 |
| BANK OF NOVA SCOTIA | 2.450 | 20320202 | 0.0015 |
| BANK OF NOVA SCOTIA | 5.650 | 20340201 | 0.0018 |
| BANK OF NOVA SCOTIA | 4.588 | 20370504 | 0.0024 |
| BANK OF NOVA SCOTIA | 3.625 | 20811027 | 0.0010 |
| BANK OF QUEENSLAND LTD | 1.839 | 20270609 | 0.0013 |
| BANK POLSKA KASA OPIEKI SA | 5.500 | 20271123 | 0.0012 |
| BANK RAZVITIYA KAZAKHSTANA AO | 5.750 | 20250512 | 0.0011 |
| BANKINTER SA | 0.875 | 20260708 | 0.0016 |
| BANKINTER SA | 0.625 | 20271006 | 0.0015 |
| BANKINTER SA | 1.250 | 20280207 | 0.0010 |
| BANKINTER SA | 4.375 | 20300503 | 0.0012 |
| BANKINTER SA | 4.875 | 20310913 | 0.0012 |
| BANKINTER SA | 1.250 | 20321223 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.375 | 20250327 | 0.0011 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.750 | 20250609 | 0.0022 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 3.000 | 20250616 | 0.0020 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.375 | 20251215 | 0.0021 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 4.250 | 20260316 | 0.0014 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.000 | 20260410 | 0.0011 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 3.750 | 20260525 | 0.0021 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.375 | 20260608 | 0.0037 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 1.250 | 20260915 | 0.0012 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.875 | 20260922 | 0.0019 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.125 | 20270310 | 0.0024 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.000 | 20270409 | 0.0022 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.750 | 20270722 | 0.0014 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.750 | 20280124 | 0.0023 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 3.625 | 20280126 | 0.0020 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.000 | 20280415 | 0.0010 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 3.125 | 20280913 | 0.0023 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 4.125 | 20290124 | 0.0031 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.625 | 20290130 | 0.0020 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 1.000 | 20290413 | 0.0023 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.050 | 20300121 | 0.0020 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 2.875 | 20300413 | 0.0023 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.000 | 20310120 | 0.0020 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 0.250 | 20320119 | 0.0018 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 2.875 | 20330117 | 0.0024 |
| BANQUE DEVELOPPT CONSEIL EUROPE 9 | 2.625 | 20340111 | 0.0033 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.010 | 20250307 | 0.0037 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.000 | 20250523 | 0.0036 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.750 | 20250717 | 0.0033 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.000 | 20250911 | 0.0023 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.875 | 20250925 | 0.0012 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.250 | 20251205 | 0.0015 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.625 | 20260119 | 0.0027 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 5.000 | 20260119 | 0.0013 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 2.375 | 20260324 | 0.0022 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.010 | 20260511 | 0.0033 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.750 | 20260608 | 0.0036 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.000 | 20260716 | 0.0015 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.875 | 20261104 | 0.0015 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 2.625 | 20270331 | 0.0011 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.250 | 20270526 | 0.0026 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.125 | 20270914 | 0.0035 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.100 | 20271008 | 0.0015 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.625 | 20271115 | 0.0010 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.625 | 20271119 | 0.0015 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.875 | 20271207 | 0.0009 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.875 | 20280126 | 0.0023 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.875 | 20280214 | 0.0011 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 2.500 | 20280525 | 0.0011 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 5.375 | 20280525 | 0.0014 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.250 | 20280629 | 0.0015 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.375 | 20280716 | 0.0019 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.250 | 20280719 | 0.0019 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.875 | 20281026 | 0.0007 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.625 | 20281103 | 0.0029 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.125 | 20290313 | 0.0036 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.750 | 20290315 | 0.0021 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.875 | 20290618 | 0.0021 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 2.625 | 20291106 | 0.0021 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.000 | 20291121 | 0.0017 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.750 | 20300117 | 0.0019 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.375 | 20300502 | 0.0030 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.250 | 20300603 | 0.0019 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.125 | 20300918 | 0.0018 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.625 | 20310221 | 0.0023 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.750 | 20311110 | 0.0030 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.125 | 20311119 | 0.0013 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.125 | 20320119 | 0.0023 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.875 | 20320616 | 0.0028 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.625 | 20320914 | 0.0018 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 5.125 | 20330113 | 0.0030 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.000 | 20330126 | 0.0011 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.750 | 20330201 | 0.0034 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.125 | 20330614 | 0.0030 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 4.375 | 20340111 | 0.0033 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 3.750 | 20340203 | 0.0023 |
| BANQUE OUEST AFRICAINE DE DEVELOPPEMENT | 2.750 | 20330122 | 0.0013 |
| BANQUE STELLANTIS FRANCE SA | 3.875 | 20260119 | 0.0011 |
| BANQUE STELLANTIS FRANCE SA | 4.000 | 20270121 | 0.0011 |
| BANQUE STELLANTIS FRANCE SA | 3.500 | 20270719 | 0.0011 |
| BAPTIST HEALTHCARE SYSTEM INC | 3.540 | 20500815 | 0.0008 |
| BARCLAYS BANK PLC | 1.600 | 20250619 | 0.0013 |
| BARCLAYS DRYROCK ISSUANCE TRUST 2022-1 A | 3.070 | 20280215 | 0.0015 |
| BARCLAYS DRYROCK ISSUANCE TRUST 2023-1 A | 4.720 | 20290215 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BARCLAYS PLC | 3.650 | 20250316 | 0.0042 |
| BARCLAYS PLC | 4.375 | 20260112 | 0.0051 |
| BARCLAYS PLC | 2.852 | 20260507 | 0.0036 |
| BARCLAYS PLC | 3.000 | 20260508 | 0.0015 |
| BARCLAYS PLC | 5.200 | 20260512 | 0.0043 |
| BARCLAYS PLC | 5.304 | 20260809 | 0.0031 |
| BARCLAYS PLC | 7.325 | 20261102 | 0.0033 |
| BARCLAYS PLC | 1.700 | 20261103 | 0.0010 |
| BARCLAYS PLC | 2.885 | 20270131 | 0.0022 |
| BARCLAYS PLC | 3.250 | 20270212 | 0.0031 |
| BARCLAYS PLC | 5.829 | 20270509 | 0.0043 |
| BARCLAYS PLC | 6.496 | 20270913 | 0.0032 |
| BARCLAYS PLC | 2.279 | 20271124 | 0.0033 |
| BARCLAYS PLC | 4.337 | 20280110 | 0.0025 |
| BARCLAYS PLC | 0.877 | 20280128 | 0.0026 |
| BARCLAYS PLC | 4.836 | 20280509 | 0.0041 |
| BARCLAYS PLC | 5.501 | 20280809 | 0.0036 |
| BARCLAYS PLC | 7.385 | 20281102 | 0.0034 |
| BARCLAYS PLC | 4.972 | 20290516 | 0.0036 |
| BARCLAYS PLC | 0.577 | 20290809 | 0.0029 |
| BARCLAYS PLC | 6.490 | 20290913 | 0.0028 |
| BARCLAYS PLC | 7.090 | 20291106 | 0.0028 |
| BARCLAYS PLC | 5.088 | 20300620 | 0.0030 |
| BARCLAYS PLC | 4.918 | 20300808 | 0.0030 |
| BARCLAYS PLC | 3.750 | 20301122 | 0.0013 |
| BARCLAYS PLC | 6.369 | 20310131 | 0.0027 |
| BARCLAYS PLC | 1.125 | 20310322 | 0.0021 |
| BARCLAYS PLC | 2.645 | 20310624 | 0.0017 |
| BARCLAYS PLC | 2.667 | 20320310 | 0.0017 |
| BARCLAYS PLC | 1.106 | 20320512 | 0.0023 |
| BARCLAYS PLC | 8.407 | 20321114 | 0.0028 |
| BARCLAYS PLC | 2.894 | 20321124 | 0.0021 |
| BARCLAYS PLC | 3.250 | 20330117 | 0.0028 |
| BARCLAYS PLC | 4.506 | 20330131 | 0.0023 |
| BARCLAYS PLC | 5.746 | 20330809 | 0.0021 |
| BARCLAYS PLC | 7.437 | 20331102 | 0.0046 |
| BARCLAYS PLC | 5.262 | 20340129 | 0.0030 |
| BARCLAYS PLC | 6.224 | 20340509 | 0.0043 |
| BARCLAYS PLC | 7.119 | 20340627 | 0.0033 |
| BARCLAYS PLC | 6.692 | 20340913 | 0.0034 |
| BARCLAYS PLC | 3.564 | 20350923 | 0.0018 |
| BARCLAYS PLC | 3.811 | 20420310 | 0.0016 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BARCLAYS PLC | 3.330 | 20421124 | 0.0015 |
| BARCLAYS PLC | 5.250 | 20450817 | 0.0030 |
| BARCLAYS PLC | 4.950 | 20470110 | 0.0029 |
| BARRICK NORTH AMERICA FIN LLC | 5.700 | 20410530 | 0.0018 |
| BARRICK NORTH AMERICA FIN LLC | 5.750 | 20430501 | 0.0018 |
| BARRICK PD AUSTRALIA FIN PTY LTD | 5.950 | 20391015 | 0.0018 |
| BASF FIN EUROPE NV | 0.750 | 20261110 | 0.0011 |
| BASF SE | 1.750 | 20250311 | 0.0008 |
| BASF SE | 0.875 | 20250522 | 0.0017 |
| BASF SE | 0.750 | 20260317 | 0.0022 |
| BASF SE | 0.250 | 20270605 | 0.0020 |
| BASF SE | 0.875 | 20271115 | 0.0021 |
| BASF SE | 3.125 | 20280629 | 0.0017 |
| BASF SE | 4.000 | 20290308 | 0.0012 |
| BASF SE | 1.500 | 20300522 | 0.0010 |
| BASF SE | 1.500 | 20310317 | 0.0020 |
| BASF SE | 0.875 | 20311006 | 0.0009 |
| BASF SE | 4.250 | 20320308 | 0.0012 |
| BASF SE | 3.750 | 20320629 | 0.0017 |
| BASF SE | 4.500 | 20350308 | 0.0012 |
| BASF SE | 1.625 | 20371115 | 0.0013 |
| BASQUE | 1.125 | 20290430 | 0.0012 |
| BASQUE | 0.850 | 20300430 | 0.0010 |
| BASQUE | 0.250 | 20310430 | 0.0011 |
| BASQUE | 0.450 | 20320430 | 0.0018 |
| BASQUE | 3.500 | 20330430 | 0.0017 |
| BASQUE | 1.875 | 20330730 | 0.0010 |
| BASQUE | 3.400 | 20340430 | 0.0014 |
| BAT CAP CORP | 2.125 | 20250815 | 0.0008 |
| BAT CAP CORP | 3.215 | 20260906 | 0.0020 |
| BAT CAP CORP | 4.700 | 20270402 | 0.0019 |
| BAT CAP CORP | 3.557 | 20270815 | 0.0045 |
| BAT CAP CORP | 2.259 | 20280325 | 0.0033 |
| BAT CAP CORP | 3.462 | 20290906 | 0.0010 |
| BAT CAP CORP | 4.906 | 20300402 | 0.0021 |
| BAT CAP CORP | 6.343 | 20300802 | 0.0022 |
| BAT CAP CORP | 5.834 | 20310220 | 0.0018 |
| BAT CAP CORP | 2.726 | 20310325 | 0.0022 |
| BAT CAP CORP | 4.742 | 20320316 | 0.0018 |
| BAT CAP CORP | 7.750 | 20321019 | 0.0014 |
| BAT CAP CORP | 6.421 | 20330802 | 0.0027 |
| BAT CAP CORP | 6.000 | 20340220 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BAT CAP CORP | 4.390 | 20370815 | 0.0043 |
| BAT CAP CORP | 3.734 | 20400925 | 0.0012 |
| BAT CAP CORP | 7.079 | 20430802 | 0.0016 |
| BAT CAP CORP | 4.540 | 20470815 | 0.0039 |
| BAT CAP CORP | 4.758 | 20490906 | 0.0017 |
| BAT CAP CORP | 5.282 | 20500402 | 0.0009 |
| BAT CAP CORP | 3.984 | 20500925 | 0.0015 |
| BAT CAP CORP | 5.650 | 20520316 | 0.0011 |
| BAT CAP CORP | 7.081 | 20530802 | 0.0022 |
| BAT INTL FIN PLC | 2.750 | 20250325 | 0.0015 |
| BAT INTL FIN PLC | 1.668 | 20260325 | 0.0029 |
| BAT INTL FIN PLC | 1.250 | 20270313 | 0.0014 |
| BAT INTL FIN PLC | 4.448 | 20280316 | 0.0021 |
| BAT INTL FIN PLC | 2.250 | 20280626 | 0.0012 |
| BAT INTL FIN PLC | 5.931 | 20290202 | 0.0021 |
| BAT INTL FIN PLC | 3.125 | 20290306 | 0.0013 |
| BAT INTL FIN PLC | 2.250 | 20300116 | 0.0026 |
| BAT INTL FIN PLC | 6.000 | 20341124 | 0.0013 |
| BAT INTL FIN PLC | 2.000 | 20450313 | 0.0009 |
| BAT INTL FIN PLC | 2.250 | 20520909 | 0.0008 |
| BAT INTL FIN PLC | 4.000 | 20551123 | 0.0006 |
| BAT NETHERLANDS FIN BV | 3.125 | 20280407 | 0.0019 |
| BAT NETHERLANDS FIN BV | 5.375 | 20310216 | 0.0019 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 2.875 | 20290116 | 0.0011 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 2.375 | 20290913 | 0.0011 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 0.010 | 20301022 | 0.0009 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 0.200 | 20311028 | 0.0009 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 2.875 | 20320624 | 0.0011 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 0.200 | 20330427 | 0.0009 |
| BAUSPARKASSE DER VOLKSBANKEN UND RAIFFEISENBANKEN | 2.000 | 20340517 | 0.0010 |
| BAVARIA | 0.010 | 20270507 | 0.0015 |
| BAVARIA | 0.030 | 20280403 | 0.0015 |
| BAVARIA | 0.010 | 20290507 | 0.0015 |
| BAVARIA | 0.010 | 20320120 | 0.0009 |
| BAVARIA | 0.010 | 20350118 | 0.0017 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 3.375 | 20260504 | 0.0017 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.750 | 20270118 | 0.0011 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 4.125 | 20270118 | 0.0011 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 3.000 | 20270517 | 0.0017 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.375 | 20270903 | 0.0010 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.010 | 20280121 | 0.0010 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 1.125 | 20280731 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 3.125 | 20290112 | 0.0019 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.010 | 20290903 | 0.0009 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.010 | 20291002 | 0.0009 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 1.750 | 20300308 | 0.0016 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.010 | 20300923 | 0.0014 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.100 | 20310512 | 0.0009 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.250 | 20320112 | 0.0009 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 2.000 | 20320825 | 0.0026 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.625 | 20340619 | 0.0009 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.010 | 20351119 | 0.0008 |
| BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISC | 0.375 | 20410325 | 0.0007 |
| BAXALTA INC | 4.000 | 20250623 | 0.0017 |
| BAXALTA INC | 5.250 | 20450623 | 0.0010 |
| BAXTER INTL INC | 1.300 | 20250530 | 0.0013 |
| BAXTER INTL INC | 2.600 | 20260815 | 0.0015 |
| BAXTER INTL INC | 1.915 | 20270201 | 0.0027 |
| BAXTER INTL INC | 2.272 | 20281201 | 0.0023 |
| BAXTER INTL INC | 1.300 | 20290515 | 0.0015 |
| BAXTER INTL INC | 1.730 | 20310401 | 0.0011 |
| BAXTER INTL INC | 2.539 | 20320201 | 0.0026 |
| BAXTER INTL INC | 3.132 | 20511201 | 0.0010 |
| BAYCARE HEALTH SYSTEM INC | 3.831 | 20501115 | 0.0009 |
| BAYER AG | 4.000 | 20260826 | 0.0017 |
| BAYER AG | 0.750 | 20270106 | 0.0031 |
| BAYER AG | 0.375 | 20290112 | 0.0019 |
| BAYER AG | 4.250 | 20290826 | 0.0017 |
| BAYER AG | 1.125 | 20300106 | 0.0028 |
| BAYER AG | 0.625 | 20310712 | 0.0017 |
| BAYER AG | 1.375 | 20320706 | 0.0027 |
| BAYER AG | 4.625 | 20330526 | 0.0035 |
| BAYER AG | 1.000 | 20360112 | 0.0012 |
| BAYER CAP CORP BV | 1.500 | 20260626 | 0.0038 |
| BAYER CAP CORP BV | 2.125 | 20291215 | 0.0030 |
| BAYER US FIN II LLC | 4.400 | 20440715 | 0.0014 |
| BAYER US FIN II LLC | 4.700 | 20640715 | 0.0011 |
| BAYERISCHE LANDESBANK | 0.500 | 20250319 | 0.0011 |
| BAYERISCHE LANDESBANK | 0.875 | 20250910 | 0.0011 |
| BAYERISCHE LANDESBANK | 0.750 | 20260120 | 0.0011 |
| BAYERISCHE LANDESBANK | 0.250 | 20260805 | 0.0011 |
| BAYERISCHE LANDESBANK | 3.500 | 20270111 | 0.0011 |
| BAYERISCHE LANDESBANK | 4.250 | 20270621 | 0.0012 |
| BAYERISCHE LANDESBANK | 0.625 | 20270719 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BAYERISCHE LANDESBANK | 1.800 | 20270817 | 0.0011 |
| BAYERISCHE LANDESBANK | 3.125 | 20271019 | 0.0011 |
| BAYERISCHE LANDESBANK | 0.750 | 20280119 | 0.0013 |
| BAYERISCHE LANDESBANK | 0.125 | 20280210 | 0.0010 |
| BAYERISCHE LANDESBANK | 4.375 | 20280921 | 0.0011 |
| BAYERISCHE LANDESBANK | 0.750 | 20290205 | 0.0010 |
| BAYERISCHE LANDESBANK | 3.750 | 20290207 | 0.0011 |
| BAYERISCHE LANDESBANK | 3.000 | 20290522 | 0.0012 |
| BAYERISCHE LANDESBANK | 0.125 | 20291102 | 0.0010 |
| BAYERISCHE LANDESBANK | 0.200 | 20300520 | 0.0010 |
| BAYERISCHE LANDESBANK | 2.875 | 20300715 | 0.0017 |
| BAYERISCHE LANDESBANK | 0.050 | 20310430 | 0.0009 |
| BAYERISCHE LANDESBANK | 2.125 | 20310901 | 0.0011 |
| BAYERISCHE LANDESBANK | 1.000 | 20310923 | 0.0010 |
| BAYERISCHE LANDESBANK | 2.500 | 20320628 | 0.0011 |
| BAYERISCHE LANDESBANK | 1.375 | 20321122 | 0.0009 |
| BAYERISCHE LANDESBANK | 2.875 | 20330112 | 0.0011 |
| BAYERISCHE LANDESBODENKREDITANSTALT | 0.750 | 20250528 | 0.0011 |
| BAYERISCHE LANDESBODENKREDITANSTALT | 0.625 | 20261123 | 0.0011 |
| BAYERISCHE LANDESBODENKREDITANSTALT | 0.625 | 20271122 | 0.0010 |
| BAYERISCHE LANDESBODENKREDITANSTALT | 0.250 | 20360321 | 0.0008 |
| BAYFRONT INFRASTRUCTURE MGMT PTE LTD | 4.257 | 20260516 | 0.0010 |
| BAYLOR SCOTT & WHITE HLDGS | 2.839 | 20501115 | 0.0013 |
| BAZALGETTE FIN PLC | 2.750 | 20340310 | 0.0007 |
| BD#10 LLOYDS BANKING GROUP PLC | 1.247 | 20280526 | 0.0016 |
| BD#100 CENTRAL NIPPON EXPY CO LTD | 0.385 | 20280518 | 0.0014 |
| BD#100 TOYOTA FIN CORP | 0.370 | 20261013 | 0.0011 |
| BD#101 CENTRAL NIPPON EXPY CO LTD | 0.439 | 20280817 | 0.0017 |
| BD#101 TOYOTA FIN CORP | 0.593 | 20281013 | 0.0011 |
| BD#102 CENTRAL NIPPON EXPY CO LTD | 0.464 | 20280914 | 0.0014 |
| BD#102 EAST NIPPON EXPY CO LTD | 0.121 | 20250428 | 0.0013 |
| BD#103 CENTRAL NIPPON EXPY CO LTD | 0.588 | 20281121 | 0.0010 |
| BD#103 EAST NIPPON EXPY CO LTD | 0.434 | 20280428 | 0.0011 |
| BD#104 CENTRAL NIPPON EXPY CO LTD | 0.528 | 20290131 | 0.0010 |
| BD#11 LLOYDS BANKING GROUP PLC | 1.352 | 20290525 | 0.0009 |
| BD#12 LLOYDS BANKING GROUP PLC | 1.377 | 20271201 | 0.0007 |
| BD#1326 NATL AUSTRALIA BANK LTD | 0.807 | 20280911 | 0.0008 |
| BD#14 PANASONIC HLDGS CORP | 0.934 | 20250319 | 0.0014 |
| BD#16 NTT FIN CORP | 0.180 | 20251219 | 0.0042 |
| BD#17 NTT FIN CORP | 0.280 | 20271220 | 0.0028 |
| BD#17 PANASONIC HLDGS CORP | 0.470 | 20260918 | 0.0018 |
| BD#18 NTT FIN CORP | 0.380 | 20300920 | 0.0054 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BD#2 CREDIT AGRICOLE SA | 0.839 | 20270609 | 0.0008 |
| BD#20 CREDIT AGRICOLE SA | 0.850 | 20280613 | 0.0008 |
| BD#2018-37294 JPMORGAN CHASE BANK NA | 0.220 | 20260212 | 0.0010 |
| BD#21 NTT FIN CORP | 0.100 | 20260918 | 0.0014 |
| BD#22 CREDIT AGRICOLE SA | 0.724 | 20270126 | 0.0009 |
| BD#22 NTT FIN CORP | 0.270 | 20310919 | 0.0013 |
| BD#23 HITACHI LTD | 1.184 | 20331214 | 0.0007 |
| BD#255 ING BANK NV | 0.774 | 20261207 | 0.0009 |
| BD#258 BARCLAYS PLC | 0.654 | 20270609 | 0.0009 |
| BD#26 TOYOTA MOTOR CORP | 0.050 | 20260318 | 0.0010 |
| BD#27 BPCE SA | 0.915 | 20270707 | 0.0007 |
| BD#27 TOYOTA MOTOR CORP | 0.219 | 20310318 | 0.0008 |
| BD#28 METROPOLITAN EXPY CO LTD | 0.040 | 20260918 | 0.0007 |
| BD#3 HSBC HLDGS PLC | 1.207 | 20260925 | 0.0009 |
| BD#3 MITSUBISHI ESTATE CO LTD | 1.330 | 20760203 | 0.0010 |
| BD#30 TOYOTA MOTOR CORP | 0.330 | 20280601 | 0.0007 |
| BD#31 TOYOTA MOTOR CORP | 0.735 | 20330601 | 0.0007 |
| BD#31 WEST NIPPON EXPY CO LTD | 0.175 | 20260828 | 0.0008 |
| BD#32 BPCE SA | 0.713 | 20260713 | 0.0007 |
| BD#33 DEV BANK OF JAPAN INC | 0.020 | 20260316 | 0.0014 |
| BD#33 TOKYO | 0.010 | 20251219 | 0.0008 |
| BD#339-00-1 ASIAN DEV BANK | 2.350 | 20270621 | 0.0007 |
| BD#34 TOKYO | 0.230 | 20271220 | 0.0010 |
| BD#35 TOKYO | 0.300 | 20280317 | 0.0008 |
| BD#36 BPCE SA | 0.895 | 20261214 | 0.0009 |
| BD#37 BPCE SA | 1.214 | 20281214 | 0.0008 |
| BD#4 ELECTRICITE DE FRANCE SA | 1.088 | 20270126 | 0.0015 |
| BD#41 BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 0.820 | 20261016 | 0.0009 |
| BD#42 BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 1.203 | 20281016 | 0.0014 |
| BD#491 KYUSHU ELECTRIC POWER CO INC | 0.340 | 20310425 | 0.0007 |
| BD#493 KYUSHU ELECTRIC POWER CO INC | 0.100 | 20260525 | 0.0007 |
| BD#5 DAIICHI SANKYO CO LTD | 0.810 | 20360725 | 0.0010 |
| BD#5 MITSUBISHI ESTATE CO LTD | 0.660 | 20810203 | 0.0011 |
| BD#510 KANSAI ELECTRIC POWER CO INC | 0.490 | 20270723 | 0.0007 |
| BD#53 WEST NIPPON EXPY CO LTD | 0.070 | 20250319 | 0.0008 |
| BD#535 KANSAI ELECTRIC POWER CO INC | 0.180 | 20251219 | 0.0007 |
| BD#536 KANSAI ELECTRIC POWER CO INC | 0.440 | 20301220 | 0.0007 |
| BD#540 KANSAI ELECTRIC POWER CO INC | 0.120 | 20260918 | 0.0007 |
| BD#541 KANSAI ELECTRIC POWER CO INC | 0.370 | 20310919 | 0.0007 |
| BD#548 TOKYO ELECTRIC POWER CO HLDGS INC | 2.347 | 20280929 | 0.0009 |
| BD#551 TOKYO ELECTRIC POWER CO HLDGS INC | 2.401 | 20281128 | 0.0007 |
| BD#553 TOKYO ELECTRIC POWER CO HLDGS INC | 2.205 | 20290227 | 0.0007 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BD#6 HSBC HLDGS PLC | 0.924 | 20280914 | 0.0009 |
| BD#61 WEST NIPPON EXPY CO LTD | 0.040 | 20260619 | 0.0014 |
| BD#62 WEST NIPPON EXPY CO LTD | 0.040 | 20260918 | 0.0011 |
| BD#64 WEST NIPPON EXPY CO LTD | 0.040 | 20260918 | 0.0011 |
| BD#65 WEST NIPPON EXPY CO LTD | 0.100 | 20261218 | 0.0011 |
| BD#67 EAST NIPPON EXPY CO LTD | 0.220 | 20300131 | 0.0008 |
| BD#67 WEST NIPPON EXPY CO LTD | 0.105 | 20270319 | 0.0011 |
| BD#69 WEST NIPPON EXPY CO LTD | 0.225 | 20270618 | 0.0011 |
| BD#7 CREDIT AGRICOLE SA | 1.248 | 20260604 | 0.0015 |
| BD#7 MITSUBISHI CORP | 0.510 | 20810913 | 0.0018 |
| BD#71 WEST NIPPON EXPY CO LTD | 0.315 | 20270917 | 0.0011 |
| BD#73 WEST NIPPON EXPY CO LTD | 0.395 | 20270917 | 0.0010 |
| BD#76 WEST NIPPON EXPY CO LTD | 0.116 | 20250523 | 0.0014 |
| BD#77 WEST NIPPON EXPY CO LTD | 0.390 | 20280525 | 0.0012 |
| BD#78 WEST NIPPON EXPY CO LTD | 0.369 | 20280727 | 0.0007 |
| BD#8 BNP PARIBAS SA | 1.010 | 20280907 | 0.0017 |
| BD#80 WEST NIPPON EXPY CO LTD | 0.484 | 20280831 | 0.0011 |
| BD#81 EAST NIPPON EXPY CO LTD | 0.230 | 20310423 | 0.0007 |
| BD#82 WEST NIPPON EXPY CO LTD | 0.558 | 20281013 | 0.0010 |
| BD#85 EAST NIPPON EXPY CO LTD | 0.140 | 20310715 | 0.0009 |
| BD#88 CENTRAL NIPPON EXPY CO LTD | 0.050 | 20260508 | 0.0013 |
| BD#89 CENTRAL NIPPON EXPY CO LTD | 0.050 | 20260601 | 0.0008 |
| BD#9 BPCE SA | 1.100 | 20311216 | 0.0010 |
| BD#9 CREDIT AGRICOLE SA | 0.514 | 20270706 | 0.0012 |
| BD#90 CENTRAL NIPPON EXPY CO LTD | 0.050 | 20260727 | 0.0010 |
| BD#91 CENTRAL NIPPON EXPY CO LTD | 0.040 | 20260917 | 0.0010 |
| BD#92 CENTRAL NIPPON EXPY CO LTD | 0.040 | 20261110 | 0.0014 |
| BD#93 CENTRAL NIPPON EXPY CO LTD | 0.125 | 20270318 | 0.0010 |
| BD#93 EAST NIPPON EXPY CO LTD | 0.145 | 20270618 | 0.0007 |
| BD#94 CENTRAL NIPPON EXPY CO LTD | 0.166 | 20270818 | 0.0008 |
| BD#95 EAST NIPPON EXPY CO LTD | 0.230 | 20270618 | 0.0008 |
| BD#96 CENTRAL NIPPON EXPY CO LTD | 0.439 | 20271213 | 0.0010 |
| BD#96 TOYOTA FIN CORP | 0.060 | 20260415 | 0.0008 |
| BD#98 EAST NIPPON EXPY CO LTD | 0.320 | 20270917 | 0.0008 |
| BD#GMTCH2727 CITIGROUP GLOBAL MARKETS HLDGS INC | 0.250 | 20260610 | 0.0007 |
| BD#GMTCH3899 CITIGROUP GLOBAL MARKETS HLDGS INC | 1.600 | 20270408 | 0.0007 |
| BD#R2-10 AICHI | 0.150 | 20300920 | 0.0007 |
| BD#R3-10 AICHI | 0.001 | 20261015 | 0.0007 |
| BECTON DICKINSON AND CO | 0.034 | 20250813 | 0.0011 |
| BECTON DICKINSON AND CO | 1.900 | 20261215 | 0.0011 |
| BECTON DICKINSON AND CO | 3.700 | 20270606 | 0.0035 |
| BECTON DICKINSON AND CO | 4.693 | 20280213 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BECTON DICKINSON AND CO | 4.874 | 20290208 | 0.0013 |
| BECTON DICKINSON AND CO | 2.823 | 20300520 | 0.0014 |
| BECTON DICKINSON AND CO | 3.519 | 20310208 | 0.0017 |
| BECTON DICKINSON AND CO | 1.957 | 20310211 | 0.0017 |
| BECTON DICKINSON AND CO | 4.298 | 20320822 | 0.0010 |
| BECTON DICKINSON AND CO | 5.110 | 20340208 | 0.0011 |
| BECTON DICKINSON AND CO | 4.685 | 20441215 | 0.0019 |
| BECTON DICKINSON AND CO | 4.669 | 20470606 | 0.0028 |
| BECTON DICKINSON AND CO | 3.794 | 20500520 | 0.0009 |
| BECTON DICKINSON EURO FIN SARL | 1.208 | 20260604 | 0.0013 |
| BECTON DICKINSON EURO FIN SARL | 0.334 | 20280813 | 0.0018 |
| BECTON DICKINSON EURO FIN SARL | 3.553 | 20290913 | 0.0018 |
| BECTON DICKINSON EURO FIN SARL | 1.213 | 20360212 | 0.0010 |
| BECTON DICKINSON EURO FIN SARL | 1.336 | 20410813 | 0.0014 |
| BELFIUS BANQUE SA | 0.375 | 20250902 | 0.0011 |
| BELFIUS BANQUE SA | 0.010 | 20251015 | 0.0011 |
| BELFIUS BANQUE SA | 0.375 | 20260213 | 0.0011 |
| BELFIUS BANQUE SA | 3.125 | 20260511 | 0.0012 |
| BELFIUS BANQUE SA | 0.000 | 20260828 | 0.0015 |
| BELFIUS BANQUE SA | 0.125 | 20260914 | 0.0010 |
| BELFIUS BANQUE SA | 3.000 | 20270215 | 0.0011 |
| BELFIUS BANQUE SA | 0.375 | 20270608 | 0.0010 |
| BELFIUS BANQUE SA | 3.250 | 20271018 | 0.0011 |
| BELFIUS BANQUE SA | 0.125 | 20280208 | 0.0010 |
| BELFIUS BANQUE SA | 1.000 | 20280612 | 0.0010 |
| BELFIUS BANQUE SA | 3.875 | 20280612 | 0.0018 |
| BELFIUS BANQUE SA | 3.625 | 20281018 | 0.0023 |
| BELFIUS BANQUE SA | 3.750 | 20290122 | 0.0011 |
| BELFIUS BANQUE SA | 4.125 | 20290912 | 0.0024 |
| BELFIUS BANQUE SA | 0.010 | 20291001 | 0.0009 |
| BELFIUS BANQUE SA | 0.125 | 20300128 | 0.0009 |
| BELFIUS BANQUE SA | 2.875 | 20310212 | 0.0011 |
| BELFIUS BANQUE SA | 5.250 | 20330419 | 0.0012 |
| BELFIUS BANQUE SA | 1.250 | 20340406 | 0.0010 |
| BELGIUM GOVT | 1.000 | 20300528 | 0.0025 |
| BELGIUM GOVT OLO #100 | 2.850 | 20341022 | 0.0157 |
| BELGIUM GOVT OLO #101 | 3.500 | 20550622 | 0.0114 |
| BELGIUM GOVT OLO #31 | 5.500 | 20280328 | 0.0540 |
| BELGIUM GOVT OLO #44 | 5.000 | 20350328 | 0.0565 |
| BELGIUM GOVT OLO #60 | 4.250 | 20410328 | 0.0462 |
| BELGIUM GOVT OLO #64 | 4.500 | 20260328 | 0.0286 |
| BELGIUM GOVT OLO #66 | 4.000 | 20320328 | 0.0238 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BELGIUM GOVT OLO #71 | 3.750 | 20450622 | 0.0244 |
| BELGIUM GOVT OLO #73 | 3.000 | 20340622 | 0.0225 |
| BELGIUM GOVT OLO #74 | 0.800 | 20250622 | 0.0496 |
| BELGIUM GOVT OLO #75 | 1.000 | 20310622 | 0.0354 |
| BELGIUM GOVT OLO #76 | 1.900 | 20380622 | 0.0178 |
| BELGIUM GOVT OLO #77 | 1.000 | 20260622 | 0.0365 |
| BELGIUM GOVT OLO #78 | 1.600 | 20470622 | 0.0182 |
| BELGIUM GOVT OLO #80 | 2.150 | 20660622 | 0.0151 |
| BELGIUM GOVT OLO #81 | 0.800 | 20270622 | 0.0362 |
| BELGIUM GOVT OLO #83 | 2.250 | 20570622 | 0.0131 |
| BELGIUM GOVT OLO #84 | 1.450 | 20370622 | 0.0132 |
| BELGIUM GOVT OLO #85 | 0.800 | 20280622 | 0.0364 |
| BELGIUM GOVT OLO #86 | 1.250 | 20330422 | 0.0230 |
| BELGIUM GOVT OLO #87 | 0.900 | 20290622 | 0.0396 |
| BELGIUM GOVT OLO #88 | 1.700 | 20500622 | 0.0182 |
| BELGIUM GOVT OLO #89 | 0.100 | 20300622 | 0.0275 |
| BELGIUM GOVT OLO #90 | 0.400 | 20400622 | 0.0130 |
| BELGIUM GOVT OLO #91 | 0.000 | 20271022 | 0.0226 |
| BELGIUM GOVT OLO #92 | 0.000 | 20311022 | 0.0258 |
| BELGIUM GOVT OLO #93 | 0.650 | 20710622 | 0.0064 |
| BELGIUM GOVT OLO #94 | 0.350 | 20320622 | 0.0305 |
| BELGIUM GOVT OLO #95 | 1.400 | 20530622 | 0.0155 |
| BELGIUM GOVT OLO #96 | 2.750 | 20390422 | 0.0118 |
| BELGIUM GOVT OLO #97 | 3.000 | 20330622 | 0.0419 |
| BELGIUM GOVT OLO #98 | 3.300 | 20540622 | 0.0247 |
| BELGIUM GOVT OLO #99 | 3.450 | 20430622 | 0.0101 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 2.150 | 20320215 | 0.0010 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 5.100 | 20330511 | 0.0018 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 5.200 | 20340215 | 0.0014 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 4.464 | 20480401 | 0.0021 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 4.300 | 20490729 | 0.0010 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 3.650 | 20510317 | 0.0008 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 3.200 | 20520215 | 0.0009 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 3.650 | 20520815 | 0.0011 |
| BELL TELEPHONE CO OF CANADA OR BELL CANADA | 5.550 | 20540215 | 0.0015 |
| BENDIGO AND ADELAIDE BANK LTD | 4.020 | 20261004 | 0.0012 |
| BERKSHIRE HATHAWAY ENERGY CO | 4.050 | 20250415 | 0.0026 |
| BERKSHIRE HATHAWAY ENERGY CO | 3.250 | 20280415 | 0.0012 |
| BERKSHIRE HATHAWAY ENERGY CO | 3.700 | 20300715 | 0.0021 |
| BERKSHIRE HATHAWAY ENERGY CO | 1.650 | 20310515 | 0.0008 |
| BERKSHIRE HATHAWAY ENERGY CO | 6.125 | 20360401 | 0.0038 |
| BERKSHIRE HATHAWAY ENERGY CO | 5.950 | 20370515 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BERKSHIRE HATHAWAY ENERGY CO | 5.150 | 20431115 | 0.0015 |
| BERKSHIRE HATHAWAY ENERGY CO | 4.500 | 20450201 | 0.0014 |
| BERKSHIRE HATHAWAY ENERGY CO | 3.800 | 20480715 | 0.0012 |
| BERKSHIRE HATHAWAY ENERGY CO | 4.450 | 20490115 | 0.0018 |
| BERKSHIRE HATHAWAY ENERGY CO | 4.250 | 20501015 | 0.0015 |
| BERKSHIRE HATHAWAY ENERGY CO | 2.850 | 20510515 | 0.0020 |
| BERKSHIRE HATHAWAY ENERGY CO | 4.600 | 20530501 | 0.0018 |
| BERKSHIRE HATHAWAY FIN CORP | 2.300 | 20270315 | 0.0015 |
| BERKSHIRE HATHAWAY FIN CORP | 1.850 | 20300312 | 0.0009 |
| BERKSHIRE HATHAWAY FIN CORP | 1.500 | 20300318 | 0.0010 |
| BERKSHIRE HATHAWAY FIN CORP | 1.450 | 20301015 | 0.0013 |
| BERKSHIRE HATHAWAY FIN CORP | 2.875 | 20320315 | 0.0018 |
| BERKSHIRE HATHAWAY FIN CORP | 2.000 | 20340318 | 0.0015 |
| BERKSHIRE HATHAWAY FIN CORP | 2.375 | 20390619 | 0.0019 |
| BERKSHIRE HATHAWAY FIN CORP | 5.750 | 20400115 | 0.0017 |
| BERKSHIRE HATHAWAY FIN CORP | 4.400 | 20420515 | 0.0014 |
| BERKSHIRE HATHAWAY FIN CORP | 4.300 | 20430515 | 0.0009 |
| BERKSHIRE HATHAWAY FIN CORP | 4.200 | 20480815 | 0.0043 |
| BERKSHIRE HATHAWAY FIN CORP | 4.250 | 20490115 | 0.0037 |
| BERKSHIRE HATHAWAY FIN CORP | 2.850 | 20501015 | 0.0024 |
| BERKSHIRE HATHAWAY FIN CORP | 2.500 | 20510115 | 0.0010 |
| BERKSHIRE HATHAWAY FIN CORP | 3.850 | 20520315 | 0.0047 |
| BERKSHIRE HATHAWAY FIN CORP | 2.625 | 20590619 | 0.0012 |
| BERKSHIRE HATHAWAY INC | 0.000 | 20250312 | 0.0022 |
| BERKSHIRE HATHAWAY INC | 0.783 | 20251208 | 0.0008 |
| BERKSHIRE HATHAWAY INC | 3.125 | 20260315 | 0.0051 |
| BERKSHIRE HATHAWAY INC | 0.907 | 20260420 | 0.0013 |
| BERKSHIRE HATHAWAY INC | 0.270 | 20260911 | 0.0008 |
| BERKSHIRE HATHAWAY INC | 0.955 | 20261127 | 0.0010 |
| BERKSHIRE HATHAWAY INC | 1.125 | 20270316 | 0.0027 |
| BERKSHIRE HATHAWAY INC | 2.150 | 20280315 | 0.0017 |
| BERKSHIRE HATHAWAY INC | 1.135 | 20280420 | 0.0008 |
| BERKSHIRE HATHAWAY INC | 0.440 | 20290913 | 0.0020 |
| BERKSHIRE HATHAWAY INC | 0.437 | 20310415 | 0.0010 |
| BERKSHIRE HATHAWAY INC | 1.625 | 20350316 | 0.0019 |
| BERKSHIRE HATHAWAY INC | 0.965 | 20390913 | 0.0007 |
| BERKSHIRE HATHAWAY INC | 0.500 | 20410115 | 0.0008 |
| BERKSHIRE HATHAWAY INC | 4.500 | 20430211 | 0.0020 |
| BERLIN | 0.250 | 20250422 | 0.0035 |
| BERLIN | 0.625 | 20260320 | 0.0032 |
| BERLIN | 0.010 | 20260325 | 0.0016 |
| BERLIN | 0.625 | 20270208 | 0.0032 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BERLIN | 0.010 | 20270518 | 0.0031 |
| BERLIN | 3.000 | 20280504 | 0.0023 |
| BERLIN | 1.250 | 20280601 | 0.0021 |
| BERLIN | 0.010 | 20281026 | 0.0020 |
| BERLIN | 0.625 | 20290205 | 0.0030 |
| BERLIN | 2.875 | 20290405 | 0.0035 |
| BERLIN | 0.100 | 20300118 | 0.0024 |
| BERLIN | 0.010 | 20300702 | 0.0027 |
| BERLIN | 2.625 | 20310124 | 0.0033 |
| BERLIN | 3.000 | 20310711 | 0.0017 |
| BERLIN | 0.125 | 20311020 | 0.0009 |
| BERLIN | 1.000 | 20320519 | 0.0030 |
| BERLIN | 1.625 | 20320802 | 0.0010 |
| BERLIN | 2.750 | 20330214 | 0.0017 |
| BERLIN | 1.300 | 20330613 | 0.0031 |
| BERLIN | 2.875 | 20340215 | 0.0023 |
| BERLIN | 0.750 | 20340403 | 0.0014 |
| BERLIN | 0.125 | 20350604 | 0.0019 |
| BERLIN | 0.150 | 20360222 | 0.0008 |
| BERLIN | 0.625 | 20360825 | 0.0026 |
| BERLIN | 1.375 | 20370605 | 0.0029 |
| BERLIN | 1.375 | 20380827 | 0.0010 |
| BERLIN | 0.625 | 20390715 | 0.0012 |
| BERLIN | 0.050 | 20400806 | 0.0021 |
| BERLIN | 0.100 | 20410118 | 0.0017 |
| BERLIN | 0.125 | 20451124 | 0.0012 |
| BERLIN | 0.350 | 20500909 | 0.0017 |
| BERLIN | 0.625 | 20520126 | 0.0006 |
| BERLIN HYP AG | 1.250 | 20250825 | 0.0022 |
| BERLIN HYP AG | 0.625 | 20251022 | 0.0011 |
| BERLIN HYP AG | 1.000 | 20260205 | 0.0011 |
| BERLIN HYP AG | 0.750 | 20260226 | 0.0011 |
| BERLIN HYP AG | 3.000 | 20260511 | 0.0011 |
| BERLIN HYP AG | 0.010 | 20260824 | 0.0010 |
| BERLIN HYP AG | 0.375 | 20270125 | 0.0010 |
| BERLIN HYP AG | 0.010 | 20270217 | 0.0010 |
| BERLIN HYP AG | 2.750 | 20270507 | 0.0011 |
| BERLIN HYP AG | 0.010 | 20270719 | 0.0010 |
| BERLIN HYP AG | 1.125 | 20271025 | 0.0010 |
| BERLIN HYP AG | 3.000 | 20271025 | 0.0017 |
| BERLIN HYP AG | 0.010 | 20280124 | 0.0010 |
| BERLIN HYP AG | 3.375 | 20280307 | 0.0018 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BERLIN HYP AG | 1.500 | 20280418 | 0.0010 |
| BERLIN HYP AG | 0.010 | 20280707 | 0.0010 |
| BERLIN HYP AG | 3.375 | 20280823 | 0.0012 |
| BERLIN HYP AG | 0.625 | 20290223 | 0.0010 |
| BERLIN HYP AG | 0.375 | 20290529 | 0.0010 |
| BERLIN HYP AG | 0.500 | 20291105 | 0.0009 |
| BERLIN HYP AG | 0.125 | 20300118 | 0.0019 |
| BERLIN HYP AG | 2.875 | 20300524 | 0.0017 |
| BERLIN HYP AG | 0.010 | 20300902 | 0.0009 |
| BERLIN HYP AG | 0.010 | 20310127 | 0.0009 |
| BERLIN HYP AG | 0.375 | 20310421 | 0.0009 |
| BERLIN HYP AG | 1.750 | 20320510 | 0.0016 |
| BERLIN HYP AG | 3.000 | 20330110 | 0.0011 |
| BERLIN HYP AG | 0.250 | 20330519 | 0.0013 |
| BERMUDA GOVT | 3.717 | 20270125 | 0.0012 |
| BERMUDA GOVT | 2.375 | 20300820 | 0.0012 |
| BERMUDA GOVT | 5.000 | 20320715 | 0.0018 |
| BERMUDA GOVT | 3.375 | 20500820 | 0.0009 |
| BERRY GLOBAL INC | 1.570 | 20260115 | 0.0030 |
| BERRY GLOBAL INC | 5.500 | 20280415 | 0.0011 |
| BERRY GLOBAL INC | 5.650 | 20340115 | 0.0017 |
| BERTELSMANN SE & CO KGAA | 1.250 | 20250929 | 0.0011 |
| BERTELSMANN SE & CO KGAA | 2.000 | 20280401 | 0.0016 |
| BERTELSMANN SE & CO KGAA | 3.500 | 20290529 | 0.0017 |
| BERTELSMANN SE & CO KGAA | 1.500 | 20300515 | 0.0015 |
| BEST BUY CO INC | 4.450 | 20281001 | 0.0010 |
| BEST BUY CO INC | 1.950 | 20301001 | 0.0011 |
| BEVCO LUX SARL | 1.500 | 20270916 | 0.0010 |
| BEVCO LUX SARL | 1.000 | 20300116 | 0.0011 |
| BG ENERGY CAP PLC | 5.125 | 20251201 | 0.0020 |
| BG ENERGY CAP PLC | 2.250 | 20291121 | 0.0017 |
| BG ENERGY CAP PLC | 5.000 | 20361104 | 0.0020 |
| BHARAT PETROLEUM CORP LTD | 4.000 | 20250508 | 0.0010 |
| BHP BILLITON FIN LTD | 3.250 | 20270924 | 0.0017 |
| BHP BILLITON FIN LTD | 1.500 | 20300429 | 0.0015 |
| BHP BILLITON FIN LTD | 3.125 | 20330429 | 0.0017 |
| BHP BILLITON FIN LTD | 4.300 | 20420925 | 0.0023 |
| BHP BILLITON FIN USA LTD | 4.875 | 20260227 | 0.0021 |
| BHP BILLITON FIN USA LTD | 5.250 | 20260908 | 0.0018 |
| BHP BILLITON FIN USA LTD | 4.750 | 20280228 | 0.0021 |
| BHP BILLITON FIN USA LTD | 5.100 | 20280908 | 0.0015 |
| BHP BILLITON FIN USA LTD | 5.250 | 20300908 | 0.0019 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BHP BILLITON FIN USA LTD | 4.900 | 20330228 | 0.0015 |
| BHP BILLITON FIN USA LTD | 5.250 | 20330908 | 0.0032 |
| BHP BILLITON FIN USA LTD | 4.125 | 20420224 | 0.0018 |
| BHP BILLITON FIN USA LTD | 5.000 | 20430930 | 0.0051 |
| BHP BILLITON FIN USA LTD | 5.500 | 20530908 | 0.0017 |
| BIO RAD LABORATORIES INC | 3.700 | 20320315 | 0.0015 |
| BIOGEN INC | 4.050 | 20250915 | 0.0036 |
| BIOGEN INC | 2.250 | 20300501 | 0.0026 |
| BIOGEN INC | 5.200 | 20450915 | 0.0022 |
| BIOGEN INC | 3.150 | 20500501 | 0.0021 |
| BIOGEN INC | 3.250 | 20510215 | 0.0010 |
| BLACKROCK INC | 1.250 | 20250506 | 0.0016 |
| BLACKROCK INC | 3.200 | 20270315 | 0.0014 |
| BLACKROCK INC | 3.250 | 20290430 | 0.0020 |
| BLACKROCK INC | 2.400 | 20300430 | 0.0018 |
| BLACKROCK INC | 1.900 | 20310128 | 0.0022 |
| BLACKROCK INC | 2.100 | 20320225 | 0.0017 |
| BLACKROCK INC | 4.750 | 20330525 | 0.0026 |
| BLACKSTONE HLDGS FIN CO LLC | 1.000 | 20261005 | 0.0013 |
| BLACKSTONE HLDGS FIN CO LLC | 1.500 | 20290410 | 0.0012 |
| BLACKSTONE HLDGS FIN CO LLC | 3.500 | 20340601 | 0.0011 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 2.200 | 20250724 | 0.0014 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 1.000 | 20261020 | 0.0012 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 1.250 | 20270426 | 0.0012 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 1.000 | 20280504 | 0.0011 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 2.625 | 20281020 | 0.0010 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 1.750 | 20290312 | 0.0012 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 3.625 | 20291029 | 0.0011 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 1.625 | 20300420 | 0.0009 |
| BLACKSTONE PPTY PARTNERS EUROPE HLDGS SARL | 4.875 | 20320429 | 0.0007 |
| BLACKSTONE PVT CREDIT FUND | 4.700 | 20250324 | 0.0019 |
| BLACKSTONE PVT CREDIT FUND | 7.050 | 20250929 | 0.0017 |
| BLACKSTONE PVT CREDIT FUND | 1.750 | 20261130 | 0.0010 |
| BLACKSTONE PVT CREDIT FUND | 2.625 | 20261215 | 0.0023 |
| BLACKSTONE PVT CREDIT FUND | 3.250 | 20270315 | 0.0019 |
| BLACKSTONE PVT CREDIT FUND | 7.300 | 20281127 | 0.0011 |
| BLACKSTONE PVT CREDIT FUND | 4.000 | 20290115 | 0.0012 |
| BLACKSTONE PVT CREDIT FUND | 6.250 | 20310125 | 0.0010 |
| BLACKSTONE SECURED LENDING FUND | 3.625 | 20260115 | 0.0016 |
| BLACKSTONE SECURED LENDING FUND | 2.750 | 20260916 | 0.0014 |
| BLACKSTONE SECURED LENDING FUND | 2.125 | 20270215 | 0.0012 |
| BLACKSTONE SECURED LENDING FUND | 2.850 | 20280930 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BLEND FUNDING PLC | 3.459 | 20470921 | 0.0012 |
| BLEND FUNDING PLC | 2.922 | 20540405 | 0.0011 |
| BLOCK FINL LLC | 2.500 | 20280715 | 0.0009 |
| BLOCK FINL LLC | 3.875 | 20300815 | 0.0012 |
| BLOSSOM JOY LTD | 2.200 | 20301021 | 0.0009 |
| BLOSSOM JOY LTD | 3.100 | 22991231 | 0.0010 |
| BLUE OWL CAP CORP | 3.750 | 20250722 | 0.0010 |
| BLUE OWL CAP CORP | 4.250 | 20260115 | 0.0010 |
| BLUE OWL CAP CORP | 3.400 | 20260715 | 0.0019 |
| BLUE OWL CAP CORP | 2.625 | 20270115 | 0.0009 |
| BLUE OWL CAP CORP | 2.875 | 20280611 | 0.0016 |
| BLUE OWL CAP CORP | 5.950 | 20290315 | 0.0012 |
| BLUE OWL CREDIT INCOME CORP | 7.750 | 20270916 | 0.0013 |
| BLUE OWL CREDIT INCOME CORP | 7.950 | 20280613 | 0.0014 |
| BLUE OWL CREDIT INCOME CORP | 7.750 | 20290115 | 0.0012 |
| BLUE OWL CREDIT INCOME CORP | 6.650 | 20310315 | 0.0015 |
| BMW FIN NV | 0.875 | 20250403 | 0.0017 |
| BMW FIN NV | 3.500 | 20250406 | 0.0012 |
| BMW FIN NV | 1.000 | 20250829 | 0.0016 |
| BMW FIN NV | 0.000 | 20260111 | 0.0021 |
| BMW FIN NV | 1.125 | 20260522 | 0.0016 |
| BMW FIN NV | 0.750 | 20260713 | 0.0016 |
| BMW FIN NV | 3.250 | 20261122 | 0.0017 |
| BMW FIN NV | 0.375 | 20270114 | 0.0016 |
| BMW FIN NV | 0.375 | 20270924 | 0.0015 |
| BMW FIN NV | 1.125 | 20280110 | 0.0016 |
| BMW FIN NV | 1.000 | 20280522 | 0.0016 |
| BMW FIN NV | 3.875 | 20281004 | 0.0012 |
| BMW FIN NV | 1.500 | 20290206 | 0.0031 |
| BMW FIN NV | 3.250 | 20300722 | 0.0012 |
| BMW FIN NV | 0.875 | 20320114 | 0.0009 |
| BMW FIN NV | 0.200 | 20330111 | 0.0009 |
| BMW FIN NV | 4.125 | 20331004 | 0.0012 |
| BMW FIN NV | 3.625 | 20350522 | 0.0018 |
| BMW INTL INV BV | 5.500 | 20260606 | 0.0010 |
| BMW US CAP LLC | 1.000 | 20270420 | 0.0011 |
| BMW US CAP LLC | 3.000 | 20271102 | 0.0022 |
| BMW US CAP LLC | 3.375 | 20340202 | 0.0022 |
| BNG BANK NV | 0.050 | 20250402 | 0.0033 |
| BNG BANK NV | 0.500 | 20250416 | 0.0048 |
| BNG BANK NV | 0.250 | 20250507 | 0.0035 |
| BNG BANK NV | 1.625 | 20250826 | 0.0034 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BNG BANK NV | 0.500 | 20251124 | 0.0019 |
| BNG BANK NV | 0.500 | 20251126 | 0.0016 |
| BNG BANK NV | 0.375 | 20251215 | 0.0013 |
| BNG BANK NV | 1.000 | 20260112 | 0.0043 |
| BNG BANK NV | 2.375 | 20260316 | 0.0020 |
| BNG BANK NV | 0.125 | 20260411 | 0.0064 |
| BNG BANK NV | 0.875 | 20260518 | 0.0038 |
| BNG BANK NV | 5.250 | 20261026 | 0.0032 |
| BNG BANK NV | 0.500 | 20261221 | 0.0012 |
| BNG BANK NV | 0.625 | 20270619 | 0.0037 |
| BNG BANK NV | 2.750 | 20271004 | 0.0042 |
| BNG BANK NV | 0.750 | 20280111 | 0.0029 |
| BNG BANK NV | 3.000 | 20280223 | 0.0034 |
| BNG BANK NV | 3.500 | 20280519 | 0.0030 |
| BNG BANK NV | 0.000 | 20280831 | 0.0035 |
| BNG BANK NV | 0.750 | 20290124 | 0.0061 |
| BNG BANK NV | 4.250 | 20290125 | 0.0052 |
| BNG BANK NV | 0.050 | 20291120 | 0.0014 |
| BNG BANK NV | 0.100 | 20300115 | 0.0049 |
| BNG BANK NV | 3.000 | 20300423 | 0.0035 |
| BNG BANK NV | 1.000 | 20300603 | 0.0021 |
| BNG BANK NV | 1.375 | 20301021 | 0.0029 |
| BNG BANK NV | 0.000 | 20310120 | 0.0040 |
| BNG BANK NV | 0.250 | 20320112 | 0.0037 |
| BNG BANK NV | 1.875 | 20320713 | 0.0044 |
| BNG BANK NV | 0.010 | 20321005 | 0.0018 |
| BNG BANK NV | 3.000 | 20330111 | 0.0035 |
| BNG BANK NV | 0.125 | 20330419 | 0.0038 |
| BNG BANK NV | 3.250 | 20330829 | 0.0023 |
| BNG BANK NV | 2.750 | 20340111 | 0.0028 |
| BNG BANK NV | 0.125 | 20350709 | 0.0049 |
| BNG BANK NV | 0.875 | 20351017 | 0.0032 |
| BNG BANK NV | 0.875 | 20361024 | 0.0040 |
| BNG BANK NV | 0.250 | 20361122 | 0.0027 |
| BNG BANK NV | 1.250 | 20370330 | 0.0025 |
| BNG BANK NV | 1.500 | 20380329 | 0.0029 |
| BNG BANK NV | 3.500 | 20380927 | 0.0012 |
| BNG BANK NV | 1.500 | 20390715 | 0.0024 |
| BNG BANK NV | 0.805 | 20490628 | 0.0014 |
| BNI FIN BV | 3.875 | 20301201 | 0.0016 |
| BNP PARIBAS CARDIF SA | 4.032 | 22991231 | 0.0023 |
| BNP PARIBAS FORTIS SA | 0.625 | 20251004 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BNP PARIBAS FORTIS SA | 0.875 | 20280322 | 0.0016 |
| BNP PARIBAS FORTIS SA | 3.750 | 20281030 | 0.0023 |
| BNP PARIBAS HOME LOAN SFH SA | 0.375 | 20250507 | 0.0016 |
| BNP PARIBAS HOME LOAN SFH SA | 3.000 | 20280525 | 0.0038 |
| BNP PARIBAS HOME LOAN SFH SA | 3.000 | 20300131 | 0.0023 |
| BNP PARIBAS SA | 1.250 | 20250319 | 0.0019 |
| BNP PARIBAS SA | 0.500 | 20250715 | 0.0022 |
| BNP PARIBAS SA | 1.500 | 20251117 | 0.0027 |
| BNP PARIBAS SA | 3.375 | 20260123 | 0.0025 |
| BNP PARIBAS SA | 2.750 | 20260127 | 0.0017 |
| BNP PARIBAS SA | 1.625 | 20260223 | 0.0022 |
| BNP PARIBAS SA | 0.500 | 20260604 | 0.0016 |
| BNP PARIBAS SA | 1.125 | 20260611 | 0.0027 |
| BNP PARIBAS SA | 0.125 | 20260904 | 0.0021 |
| BNP PARIBAS SA | 2.875 | 20261001 | 0.0017 |
| BNP PARIBAS SA | 2.250 | 20270111 | 0.0022 |
| BNP PARIBAS SA | 2.125 | 20270123 | 0.0049 |
| BNP PARIBAS SA | 0.250 | 20270413 | 0.0026 |
| BNP PARIBAS SA | 0.375 | 20271014 | 0.0016 |
| BNP PARIBAS SA | 1.875 | 20271214 | 0.0020 |
| BNP PARIBAS SA | 0.500 | 20280219 | 0.0026 |
| BNP PARIBAS SA | 1.500 | 20280523 | 0.0021 |
| BNP PARIBAS SA | 1.500 | 20280525 | 0.0021 |
| BNP PARIBAS SA | 0.500 | 20280530 | 0.0020 |
| BNP PARIBAS SA | 2.750 | 20280725 | 0.0033 |
| BNP PARIBAS SA | 0.500 | 20280901 | 0.0020 |
| BNP PARIBAS SA | 4.375 | 20290113 | 0.0023 |
| BNP PARIBAS SA | 3.875 | 20290223 | 0.0023 |
| BNP PARIBAS SA | 2.875 | 20290224 | 0.0011 |
| BNP PARIBAS SA | 1.125 | 20290417 | 0.0026 |
| BNP PARIBAS SA | 1.375 | 20290528 | 0.0029 |
| BNP PARIBAS SA | 6.000 | 20290818 | 0.0020 |
| BNP PARIBAS SA | 3.625 | 20290901 | 0.0034 |
| BNP PARIBAS SA | 0.500 | 20300119 | 0.0019 |
| BNP PARIBAS SA | 0.875 | 20300711 | 0.0029 |
| BNP PARIBAS SA | 2.375 | 20301120 | 0.0011 |
| BNP PARIBAS SA | 3.875 | 20310110 | 0.0029 |
| BNP PARIBAS SA | 4.250 | 20310413 | 0.0024 |
| BNP PARIBAS SA | 2.000 | 20310524 | 0.0024 |
| BNP PARIBAS SA | 1.625 | 20310702 | 0.0021 |
| BNP PARIBAS SA | 1.250 | 20310713 | 0.0020 |
| BNP PARIBAS SA | 4.042 | 20320110 | 0.0017 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BNP PARIBAS SA | 1.125 | 20320115 | 0.0020 |
| BNP PARIBAS SA | 2.500 | 20320331 | 0.0033 |
| BNP PARIBAS SA | 2.100 | 20320407 | 0.0030 |
| BNP PARIBAS SA | 5.750 | 20320613 | 0.0024 |
| BNP PARIBAS SA | 4.125 | 20320926 | 0.0035 |
| BNP PARIBAS SA | 4.750 | 20321113 | 0.0036 |
| BNP PARIBAS SA | 0.625 | 20321203 | 0.0031 |
| BNP PARIBAS SA | 4.125 | 20330524 | 0.0030 |
| BNP PARIBAS SA | 0.875 | 20330831 | 0.0019 |
| BNP PARIBAS SA | 4.095 | 20340213 | 0.0034 |
| BNP PARIBAS SA | 2.000 | 20360913 | 0.0011 |
| BNSF FUNDING TRUST I | 6.613 | 20551215 | 0.0010 |
| BNZ INTL FUNDING LTD LONDON BRANCH | 0.625 | 20250703 | 0.0016 |
| BOARDWALK PIPELINES LP | 5.950 | 20260601 | 0.0012 |
| BOARDWALK PIPELINES LP | 4.450 | 20270715 | 0.0010 |
| BOARDWALK PIPELINES LP | 4.800 | 20290503 | 0.0010 |
| BOARDWALK PIPELINES LP | 3.400 | 20310215 | 0.0009 |
| BOARDWALK PIPELINES LP | 3.600 | 20320901 | 0.0009 |
| BOARDWALK PIPELINES LP | 5.625 | 20340801 | 0.0012 |
| BOC AVIATION LTD | 1.750 | 20260121 | 0.0010 |
| BOC AVIATION LTD | 4.500 | 20280523 | 0.0010 |
| BOC AVIATION USA CORP | 5.000 | 20290117 | 0.0010 |
| BOEING CO | 4.875 | 20250501 | 0.0073 |
| BOEING CO | 2.750 | 20260201 | 0.0028 |
| BOEING CO | 2.196 | 20260204 | 0.0107 |
| BOEING CO | 3.100 | 20260501 | 0.0013 |
| BOEING CO | 2.700 | 20270201 | 0.0019 |
| BOEING CO | 5.040 | 20270501 | 0.0042 |
| BOEING CO | 3.250 | 20280201 | 0.0021 |
| BOEING CO | 3.200 | 20290301 | 0.0019 |
| BOEING CO | 2.950 | 20300201 | 0.0014 |
| BOEING CO | 5.150 | 20300501 | 0.0094 |
| BOEING CO | 3.625 | 20310201 | 0.0026 |
| BOEING CO | 3.600 | 20340501 | 0.0015 |
| BOEING CO | 3.250 | 20350201 | 0.0013 |
| BOEING CO | 6.875 | 20390315 | 0.0012 |
| BOEING CO | 5.705 | 20400501 | 0.0062 |
| BOEING CO | 3.900 | 20490501 | 0.0012 |
| BOEING CO | 3.750 | 20500201 | 0.0019 |
| BOEING CO | 5.805 | 20500501 | 0.0112 |
| BOEING CO | 3.950 | 20590801 | 0.0015 |
| BOEING CO | 5.930 | 20600501 | 0.0072 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BOOKING HLDGS INC | 0.100 | 20250308 | 0.0021 |
| BOOKING HLDGS INC | 3.650 | 20250315 | 0.0010 |
| BOOKING HLDGS INC | 3.600 | 20260601 | 0.0020 |
| BOOKING HLDGS INC | 4.000 | 20261115 | 0.0017 |
| BOOKING HLDGS INC | 1.800 | 20270303 | 0.0022 |
| BOOKING HLDGS INC | 0.500 | 20280308 | 0.0015 |
| BOOKING HLDGS INC | 3.550 | 20280315 | 0.0010 |
| BOOKING HLDGS INC | 3.625 | 20281112 | 0.0011 |
| BOOKING HLDGS INC | 4.250 | 20290515 | 0.0018 |
| BOOKING HLDGS INC | 4.625 | 20300413 | 0.0031 |
| BOOKING HLDGS INC | 4.500 | 20311115 | 0.0024 |
| BOOKING HLDGS INC | 4.125 | 20330512 | 0.0030 |
| BOOKING HLDGS INC | 4.750 | 20341115 | 0.0025 |
| BOOZ ALLEN HAMILTON INC | 5.950 | 20330804 | 0.0014 |
| BORGWARNER INC | 2.650 | 20270701 | 0.0021 |
| BORGWARNER INC | 1.000 | 20310519 | 0.0018 |
| BORGWARNER INC | 4.375 | 20450315 | 0.0009 |
| BOSTON PROPERTIES LP | 3.650 | 20260201 | 0.0020 |
| BOSTON PROPERTIES LP | 2.750 | 20261001 | 0.0020 |
| BOSTON PROPERTIES LP | 6.750 | 20271201 | 0.0016 |
| BOSTON PROPERTIES LP | 4.500 | 20281201 | 0.0020 |
| BOSTON PROPERTIES LP | 3.400 | 20290621 | 0.0016 |
| BOSTON PROPERTIES LP | 2.900 | 20300315 | 0.0013 |
| BOSTON PROPERTIES LP | 3.250 | 20310130 | 0.0022 |
| BOSTON PROPERTIES LP | 2.550 | 20320401 | 0.0014 |
| BOSTON PROPERTIES LP | 2.450 | 20331001 | 0.0013 |
| BOSTON PROPERTIES LP | 6.500 | 20340115 | 0.0016 |
| BOSTON SCIENTIFIC CORP | 1.900 | 20250601 | 0.0010 |
| BOSTON SCIENTIFIC CORP | 0.625 | 20271201 | 0.0018 |
| BOSTON SCIENTIFIC CORP | 2.650 | 20300601 | 0.0022 |
| BOSTON SCIENTIFIC CORP | 4.700 | 20490301 | 0.0013 |
| BOUYGUES SA | 5.500 | 20261006 | 0.0011 |
| BOUYGUES SA | 1.375 | 20270607 | 0.0021 |
| BOUYGUES SA | 1.125 | 20280724 | 0.0021 |
| BOUYGUES SA | 2.250 | 20290629 | 0.0022 |
| BOUYGUES SA | 0.500 | 20300211 | 0.0019 |
| BOUYGUES SA | 3.875 | 20310717 | 0.0024 |
| BOUYGUES SA | 4.625 | 20320607 | 0.0031 |
| BOUYGUES SA | 3.250 | 20370630 | 0.0022 |
| BOUYGUES SA | 5.375 | 20420630 | 0.0027 |
| BP CAP MARKETS AMERICA INC | 3.796 | 20250921 | 0.0021 |
| BP CAP MARKETS AMERICA INC | 3.410 | 20260211 | 0.0020 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BP CAP MARKETS AMERICA INC | 3.119 | 20260504 | 0.0020 |
| BP CAP MARKETS AMERICA INC | 3.017 | 20270116 | 0.0017 |
| BP CAP MARKETS AMERICA INC | 3.543 | 20270406 | 0.0010 |
| BP CAP MARKETS AMERICA INC | 3.588 | 20270414 | 0.0012 |
| BP CAP MARKETS AMERICA INC | 3.937 | 20280921 | 0.0020 |
| BP CAP MARKETS AMERICA INC | 4.234 | 20281106 | 0.0041 |
| BP CAP MARKETS AMERICA INC | 4.699 | 20290410 | 0.0026 |
| BP CAP MARKETS AMERICA INC | 3.633 | 20300406 | 0.0025 |
| BP CAP MARKETS AMERICA INC | 1.749 | 20300810 | 0.0017 |
| BP CAP MARKETS AMERICA INC | 2.721 | 20320112 | 0.0035 |
| BP CAP MARKETS AMERICA INC | 4.812 | 20330213 | 0.0046 |
| BP CAP MARKETS AMERICA INC | 4.893 | 20330911 | 0.0031 |
| BP CAP MARKETS AMERICA INC | 4.989 | 20340410 | 0.0021 |
| BP CAP MARKETS AMERICA INC | 3.060 | 20410617 | 0.0023 |
| BP CAP MARKETS AMERICA INC | 3.000 | 20500224 | 0.0028 |
| BP CAP MARKETS AMERICA INC | 3.067 | 20500330 | 0.0010 |
| BP CAP MARKETS AMERICA INC | 2.772 | 20501110 | 0.0020 |
| BP CAP MARKETS AMERICA INC | 2.939 | 20510604 | 0.0031 |
| BP CAP MARKETS AMERICA INC | 3.001 | 20520317 | 0.0018 |
| BP CAP MARKETS AMERICA INC | 3.379 | 20610208 | 0.0029 |
| BP CAP MARKETS BV | 3.773 | 20300512 | 0.0018 |
| BP CAP MARKETS BV | 4.323 | 20350512 | 0.0018 |
| BP CAP MARKETS BV | 0.933 | 20401204 | 0.0011 |
| BP CAP MARKETS BV | 1.467 | 20410921 | 0.0012 |
| BP CAP MARKETS PLC | 2.972 | 20260227 | 0.0014 |
| BP CAP MARKETS PLC | 2.213 | 20260925 | 0.0019 |
| BP CAP MARKETS PLC | 1.573 | 20270216 | 0.0019 |
| BP CAP MARKETS PLC | 3.279 | 20270919 | 0.0030 |
| BP CAP MARKETS PLC | 2.519 | 20280407 | 0.0022 |
| BP CAP MARKETS PLC | 1.594 | 20280703 | 0.0012 |
| BP CAP MARKETS PLC | 3.723 | 20281128 | 0.0016 |
| BP CAP MARKETS PLC | 1.637 | 20290626 | 0.0013 |
| BP CAP MARKETS PLC | 1.231 | 20310508 | 0.0021 |
| BP CAP MARKETS PLC | 2.822 | 20320407 | 0.0027 |
| BP CAP MARKETS PLC | 1.104 | 20341115 | 0.0016 |
| BP CAP MARKETS PLC | 5.773 | 20380525 | 0.0012 |
| BP CAP MARKETS PLC | 3.250 | 22991231 | 0.0056 |
| BP CAP MARKETS PLC | 3.625 | 22991231 | 0.0049 |
| BP CAP MARKETS PLC | 4.250 | 22991231 | 0.0032 |
| BP CAP MARKETS PLC | 4.375 | 22991231 | 0.0052 |
| BP CAP MARKETS PLC | 4.875 | 22991231 | 0.0049 |
| BPCE SA | 1.000 | 20250401 | 0.0023 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BPCE SA | 0.625 | 20250428 | 0.0033 |
| BPCE SA | 1.000 | 20251222 | 0.0011 |
| BPCE SA | 0.250 | 20260115 | 0.0032 |
| BPCE SA | 0.375 | 20260202 | 0.0021 |
| BPCE SA | 1.375 | 20260323 | 0.0016 |
| BPCE SA | 3.625 | 20260417 | 0.0023 |
| BPCE SA | 2.875 | 20260422 | 0.0017 |
| BPCE SA | 3.375 | 20261202 | 0.0012 |
| BPCE SA | 1.375 | 20261223 | 0.0010 |
| BPCE SA | 0.010 | 20270114 | 0.0015 |
| BPCE SA | 0.500 | 20270224 | 0.0020 |
| BPCE SA | 1.750 | 20270426 | 0.0022 |
| BPCE SA | 0.500 | 20270915 | 0.0026 |
| BPCE SA | 0.500 | 20280114 | 0.0015 |
| BPCE SA | 3.500 | 20280125 | 0.0028 |
| BPCE SA | 1.625 | 20280131 | 0.0016 |
| BPCE SA | 4.125 | 20280710 | 0.0012 |
| BPCE SA | 4.375 | 20280713 | 0.0024 |
| BPCE SA | 1.000 | 20281005 | 0.0020 |
| BPCE SA | 3.875 | 20290111 | 0.0023 |
| BPCE SA | 1.625 | 20290302 | 0.0016 |
| BPCE SA | 5.250 | 20290416 | 0.0020 |
| BPCE SA | 6.125 | 20290524 | 0.0011 |
| BPCE SA | 0.625 | 20300115 | 0.0014 |
| BPCE SA | 4.625 | 20300302 | 0.0024 |
| BPCE SA | 4.875 | 20301022 | 0.0012 |
| BPCE SA | 0.250 | 20310114 | 0.0022 |
| BPCE SA | 0.750 | 20310303 | 0.0019 |
| BPCE SA | 1.000 | 20320114 | 0.0018 |
| BPCE SA | 2.250 | 20320302 | 0.0011 |
| BPCE SA | 2.375 | 20320426 | 0.0011 |
| BPCE SA | 4.000 | 20321129 | 0.0035 |
| BPCE SA | 2.500 | 20321130 | 0.0012 |
| BPCE SA | 4.500 | 20330113 | 0.0029 |
| BPCE SA | 5.750 | 20330601 | 0.0012 |
| BPCE SA | 4.750 | 20340614 | 0.0018 |
| BPCE SA | 4.250 | 20350111 | 0.0023 |
| BPCE SA | 5.125 | 20350125 | 0.0035 |
| BPCE SA | 3.875 | 20360125 | 0.0028 |
| BPCE SA | 4.875 | 20360226 | 0.0011 |
| BPCE SFH SA | 0.125 | 20250331 | 0.0022 |
| BPCE SFH SA | 0.398 | 20250424 | 0.0022 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BPCE SFH SA | 0.750 | 20250902 | 0.0022 |
| BPCE SFH SA | 0.010 | 20261108 | 0.0026 |
| BPCE SFH SA | 0.750 | 20261127 | 0.0021 |
| BPCE SFH SA | 2.875 | 20270115 | 0.0022 |
| BPCE SFH SA | 0.010 | 20270121 | 0.0021 |
| BPCE SFH SA | 3.125 | 20270720 | 0.0040 |
| BPCE SFH SA | 0.625 | 20270922 | 0.0036 |
| BPCE SFH SA | 0.010 | 20271110 | 0.0020 |
| BPCE SFH SA | 3.125 | 20280124 | 0.0039 |
| BPCE SFH SA | 0.010 | 20280323 | 0.0025 |
| BPCE SFH SA | 3.250 | 20280412 | 0.0046 |
| BPCE SFH SA | 0.875 | 20280413 | 0.0021 |
| BPCE SFH SA | 0.010 | 20281016 | 0.0020 |
| BPCE SFH SA | 0.010 | 20290129 | 0.0019 |
| BPCE SFH SA | 3.000 | 20290220 | 0.0034 |
| BPCE SFH SA | 0.750 | 20290223 | 0.0035 |
| BPCE SFH SA | 3.375 | 20290313 | 0.0023 |
| BPCE SFH SA | 1.000 | 20290608 | 0.0020 |
| BPCE SFH SA | 3.000 | 20291017 | 0.0034 |
| BPCE SFH SA | 1.125 | 20300412 | 0.0030 |
| BPCE SFH SA | 0.010 | 20300527 | 0.0023 |
| BPCE SFH SA | 0.125 | 20301203 | 0.0028 |
| BPCE SFH SA | 3.000 | 20310115 | 0.0034 |
| BPCE SFH SA | 0.010 | 20310318 | 0.0011 |
| BPCE SFH SA | 0.625 | 20310529 | 0.0019 |
| BPCE SFH SA | 0.875 | 20310630 | 0.0029 |
| BPCE SFH SA | 0.375 | 20320121 | 0.0018 |
| BPCE SFH SA | 1.750 | 20320527 | 0.0021 |
| BPCE SFH SA | 3.125 | 20330120 | 0.0025 |
| BPCE SFH SA | 3.375 | 20330627 | 0.0018 |
| BPCE SFH SA | 0.500 | 20350123 | 0.0020 |
| BPCE SFH SA | 0.010 | 20360129 | 0.0017 |
| BPCE SFH SA | 3.125 | 20360220 | 0.0017 |
| BPCE SFH SA | 0.375 | 20410318 | 0.0011 |
| BPER BANCA SPA | 0.500 | 20250422 | 0.0013 |
| BPER BANCA SPA | 0.500 | 20251028 | 0.0037 |
| BPER BANCA SPA | 1.125 | 20260422 | 0.0013 |
| BPER BANCA SPA | 3.750 | 20281022 | 0.0017 |
| BPER BANCA SPA | 0.625 | 20281028 | 0.0015 |
| BPHA FIN PLC | 4.816 | 20440411 | 0.0009 |
| BPIFRANCE SA | 0.125 | 20250325 | 0.0044 |
| BPIFRANCE SA | 0.500 | 20250525 | 0.0046 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BPIFRANCE SA | 2.750 | 20251025 | 0.0035 |
| BPIFRANCE SA | 4.000 | 20260130 | 0.0016 |
| BPIFRANCE SA | 0.625 | 20260525 | 0.0043 |
| BPIFRANCE SA | 3.000 | 20260910 | 0.0046 |
| BPIFRANCE SA | 0.875 | 20261125 | 0.0043 |
| BPIFRANCE SA | 0.125 | 20270226 | 0.0031 |
| BPIFRANCE SA | 1.000 | 20270525 | 0.0043 |
| BPIFRANCE SA | 4.125 | 20270722 | 0.0009 |
| BPIFRANCE SA | 3.500 | 20270927 | 0.0036 |
| BPIFRANCE SA | 2.125 | 20271129 | 0.0027 |
| BPIFRANCE SA | 0.000 | 20280525 | 0.0025 |
| BPIFRANCE SA | 0.875 | 20280926 | 0.0018 |
| BPIFRANCE SA | 0.125 | 20281125 | 0.0025 |
| BPIFRANCE SA | 0.050 | 20290926 | 0.0031 |
| BPIFRANCE SA | 2.875 | 20291125 | 0.0022 |
| BPIFRANCE SA | 0.250 | 20300329 | 0.0024 |
| BPIFRANCE SA | 1.875 | 20300525 | 0.0029 |
| BPIFRANCE SA | 2.000 | 20300902 | 0.0016 |
| BPIFRANCE SA | 0.250 | 20310604 | 0.0018 |
| BPIFRANCE SA | 0.625 | 20310722 | 0.0019 |
| BPIFRANCE SA | 3.375 | 20321125 | 0.0029 |
| BPIFRANCE SA | 3.125 | 20330525 | 0.0023 |
| BPOST SA | 1.250 | 20260711 | 0.0014 |
| BRAMBLES FIN PLC | 1.500 | 20271004 | 0.0011 |
| BRAMBLES FIN PLC | 4.250 | 20310322 | 0.0012 |
| BRANDENBURG | 0.250 | 20261019 | 0.0017 |
| BRANDENBURG | 0.010 | 20270427 | 0.0011 |
| BRANDENBURG | 0.010 | 20280626 | 0.0011 |
| BRANDENBURG | 2.500 | 20290125 | 0.0011 |
| BRANDENBURG | 0.125 | 20300204 | 0.0010 |
| BRANDENBURG | 0.050 | 20310701 | 0.0009 |
| BRANDENBURG | 3.000 | 20320227 | 0.0014 |
| BRANDENBURG | 1.125 | 20330704 | 0.0010 |
| BRANDENBURG | 3.000 | 20330720 | 0.0012 |
| BRANDENBURG | 0.700 | 20340522 | 0.0009 |
| BRANDENBURG | 0.375 | 20350129 | 0.0011 |
| BRANDENBURG | 0.750 | 20360808 | 0.0013 |
| BRANDENBURG | 1.450 | 20381126 | 0.0009 |
| BRANDENBURG | 0.500 | 20391121 | 0.0008 |
| BRANDENBURG | 0.050 | 20400810 | 0.0007 |
| BRANDENBURG | 0.125 | 20460126 | 0.0006 |
| BRANDENBURG | 0.300 | 20491004 | 0.0006 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BRANDENBURG | 0.600 | 20511013 | 0.0008 |
| BRENNTAG FIN BV | 1.125 | 20250927 | 0.0013 |
| BRENNTAG FIN BV | 0.500 | 20291006 | 0.0010 |
| BRIGHT FOOD SINGAPORE HLDGS PTE LTD | 1.750 | 20250722 | 0.0017 |
| BRIGHTHOUSE FINL INC | 3.700 | 20270622 | 0.0015 |
| BRIGHTHOUSE FINL INC | 5.625 | 20300515 | 0.0013 |
| BRIGHTHOUSE FINL INC | 4.700 | 20470622 | 0.0016 |
| BRISTOL-MYERS SQUIBB CO | 1.000 | 20250515 | 0.0013 |
| BRISTOL-MYERS SQUIBB CO | 0.750 | 20251113 | 0.0019 |
| BRISTOL-MYERS SQUIBB CO | 4.950 | 20260220 | 0.0021 |
| BRISTOL-MYERS SQUIBB CO | 3.200 | 20260615 | 0.0035 |
| BRISTOL-MYERS SQUIBB CO | 4.900 | 20270222 | 0.0021 |
| BRISTOL-MYERS SQUIBB CO | 3.250 | 20270227 | 0.0010 |
| BRISTOL-MYERS SQUIBB CO | 1.125 | 20271113 | 0.0018 |
| BRISTOL-MYERS SQUIBB CO | 3.450 | 20271115 | 0.0010 |
| BRISTOL-MYERS SQUIBB CO | 3.900 | 20280220 | 0.0029 |
| BRISTOL-MYERS SQUIBB CO | 4.900 | 20290222 | 0.0036 |
| BRISTOL-MYERS SQUIBB CO | 3.400 | 20290726 | 0.0046 |
| BRISTOL-MYERS SQUIBB CO | 1.450 | 20301113 | 0.0021 |
| BRISTOL-MYERS SQUIBB CO | 5.750 | 20310201 | 0.0022 |
| BRISTOL-MYERS SQUIBB CO | 5.100 | 20310222 | 0.0026 |
| BRISTOL-MYERS SQUIBB CO | 2.950 | 20320315 | 0.0032 |
| BRISTOL-MYERS SQUIBB CO | 5.900 | 20331115 | 0.0022 |
| BRISTOL-MYERS SQUIBB CO | 5.200 | 20340222 | 0.0053 |
| BRISTOL-MYERS SQUIBB CO | 1.750 | 20350515 | 0.0011 |
| BRISTOL-MYERS SQUIBB CO | 4.125 | 20390615 | 0.0037 |
| BRISTOL-MYERS SQUIBB CO | 2.350 | 20401113 | 0.0011 |
| BRISTOL-MYERS SQUIBB CO | 3.550 | 20420315 | 0.0021 |
| BRISTOL-MYERS SQUIBB CO | 3.250 | 20420801 | 0.0008 |
| BRISTOL-MYERS SQUIBB CO | 5.500 | 20440222 | 0.0011 |
| BRISTOL-MYERS SQUIBB CO | 4.625 | 20440515 | 0.0014 |
| BRISTOL-MYERS SQUIBB CO | 5.000 | 20450815 | 0.0015 |
| BRISTOL-MYERS SQUIBB CO | 4.350 | 20471115 | 0.0022 |
| BRISTOL-MYERS SQUIBB CO | 4.550 | 20480220 | 0.0023 |
| BRISTOL-MYERS SQUIBB CO | 4.250 | 20491026 | 0.0067 |
| BRISTOL-MYERS SQUIBB CO | 2.550 | 20501113 | 0.0019 |
| BRISTOL-MYERS SQUIBB CO | 3.700 | 20520315 | 0.0032 |
| BRISTOL-MYERS SQUIBB CO | 6.250 | 20531115 | 0.0029 |
| BRISTOL-MYERS SQUIBB CO | 5.550 | 20540222 | 0.0058 |
| BRISTOL-MYERS SQUIBB CO | 3.900 | 20620315 | 0.0016 |
| BRISTOL-MYERS SQUIBB CO | 6.400 | 20631115 | 0.0030 |
| BRISTOL-MYERS SQUIBB CO | 5.650 | 20640222 | 0.0037 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BRITISH AMERICAN TOBACCO PLC | 3.000 | 22991231 | 0.0021 |
| BRITISH AMERICAN TOBACCO PLC | 3.750 | 22991231 | 0.0021 |
| BRITISH COLUMBIA | 0.875 | 20251008 | 0.0011 |
| BRITISH COLUMBIA | 6.500 | 20260115 | 0.0011 |
| BRITISH COLUMBIA | 2.250 | 20260602 | 0.0015 |
| BRITISH COLUMBIA | 0.900 | 20260720 | 0.0048 |
| BRITISH COLUMBIA | 4.800 | 20281115 | 0.0043 |
| BRITISH COLUMBIA | 1.300 | 20310129 | 0.0030 |
| BRITISH COLUMBIA | 4.200 | 20330706 | 0.0046 |
| BRITISH COLUMBIA | 3.000 | 20340724 | 0.0028 |
| BRITISH COLUMBIA | 0.478 | 20491018 | 0.0008 |
| BRITISH TELECOMMS PLC | 0.500 | 20250912 | 0.0014 |
| BRITISH TELECOMMS PLC | 1.750 | 20260310 | 0.0029 |
| BRITISH TELECOMMS PLC | 1.500 | 20270623 | 0.0025 |
| BRITISH TELECOMMS PLC | 2.750 | 20270830 | 0.0016 |
| BRITISH TELECOMMS PLC | 2.125 | 20280926 | 0.0011 |
| BRITISH TELECOMMS PLC | 5.125 | 20281204 | 0.0015 |
| BRITISH TELECOMMS PLC | 5.750 | 20281207 | 0.0017 |
| BRITISH TELECOMMS PLC | 1.125 | 20290912 | 0.0015 |
| BRITISH TELECOMMS PLC | 9.625 | 20301215 | 0.0069 |
| BRITISH TELECOMMS PLC | 3.750 | 20310513 | 0.0019 |
| BRITISH TELECOMMS PLC | 3.125 | 20311121 | 0.0012 |
| BRITISH TELECOMMS PLC | 3.375 | 20320830 | 0.0011 |
| BRITISH TELECOMMS PLC | 4.250 | 20330106 | 0.0020 |
| BRITISH TELECOMMS PLC | 3.640 | 20330625 | 0.0007 |
| BRITISH TELECOMMS PLC | 6.375 | 20370623 | 0.0015 |
| BRITISH TELECOMMS PLC | 3.883 | 20390625 | 0.0007 |
| BRITISH TELECOMMS PLC | 5.750 | 20410213 | 0.0012 |
| BRITISH TELECOMMS PLC | 3.924 | 20420625 | 0.0007 |
| BRIXMOR OPERATING PARTNERSHIP LP | 4.125 | 20260615 | 0.0012 |
| BRIXMOR OPERATING PARTNERSHIP LP | 4.125 | 20290515 | 0.0015 |
| BRIXMOR OPERATING PARTNERSHIP LP | 4.050 | 20300701 | 0.0015 |
| BRIXMOR OPERATING PARTNERSHIP LP | 2.500 | 20310816 | 0.0008 |
| BROADCOM CORP | 3.875 | 20270115 | 0.0059 |
| BROADCOM CORP | 3.500 | 20280115 | 0.0015 |
| BROADCOM INC | 3.150 | 20251115 | 0.0018 |
| BROADCOM INC | 3.459 | 20260915 | 0.0015 |
| BROADCOM INC | 1.950 | 20280215 | 0.0014 |
| BROADCOM INC | 4.110 | 20280915 | 0.0023 |
| BROADCOM INC | 4.000 | 20290415 | 0.0015 |
| BROADCOM INC | 4.750 | 20290415 | 0.0034 |
| BROADCOM INC | 5.000 | 20300415 | 0.0013 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BROADCOM INC | 4.150 | 20301115 | 0.0037 |
| BROADCOM INC | 2.450 | 20310215 | 0.0048 |
| BROADCOM INC | 4.150 | 20320415 | 0.0023 |
| BROADCOM INC | 4.300 | 20321115 | 0.0039 |
| BROADCOM INC | 2.600 | 20330215 | 0.0029 |
| BROADCOM INC | 3.419 | 20330415 | 0.0041 |
| BROADCOM INC | 3.469 | 20340415 | 0.0058 |
| BROADCOM INC | 3.137 | 20351115 | 0.0054 |
| BROADCOM INC | 3.187 | 20361115 | 0.0045 |
| BROADCOM INC | 4.926 | 20370515 | 0.0049 |
| BROADCOM INC | 3.500 | 20410215 | 0.0047 |
| BROADCOM INC | 3.750 | 20510215 | 0.0027 |
| BROADGATE FINANCING PLC | 4.999 | 20311005 | 0.0009 |
| BROADGATE FINANCING PLC | 4.821 | 20330705 | 0.0010 |
| BROADRIDGE FINL SOLUTIONS INC | 3.400 | 20260627 | 0.0010 |
| BROADRIDGE FINL SOLUTIONS INC | 2.900 | 20291201 | 0.0014 |
| BROADRIDGE FINL SOLUTIONS INC | 2.600 | 20310501 | 0.0018 |
| BROMFORD HOUSING GROUP LTD | 3.125 | 20480503 | 0.0006 |
| BROOKFIELD CAP FIN LLC | 6.087 | 20330614 | 0.0012 |
| BROOKFIELD FIN I UK PLC | 2.340 | 20320130 | 0.0010 |
| BROOKFIELD FIN INC | 4.250 | 20260602 | 0.0010 |
| BROOKFIELD FIN INC | 3.900 | 20280125 | 0.0021 |
| BROOKFIELD FIN INC | 4.850 | 20290329 | 0.0021 |
| BROOKFIELD FIN INC | 4.350 | 20300415 | 0.0015 |
| BROOKFIELD FIN INC | 2.724 | 20310415 | 0.0009 |
| BROOKFIELD FIN INC | 6.350 | 20340105 | 0.0016 |
| BROOKFIELD FIN INC | 4.700 | 20470920 | 0.0016 |
| BROOKFIELD FIN INC | 3.500 | 20510330 | 0.0011 |
| BROOKFIELD FIN LLC | 3.450 | 20500415 | 0.0009 |
| BROWN & BROWN INC | 2.375 | 20310315 | 0.0012 |
| BROWN & BROWN INC | 4.200 | 20320317 | 0.0012 |
| BROWN & BROWN INC | 4.950 | 20520317 | 0.0011 |
| BROWN UNIVERSITY | 2.924 | 20500901 | 0.0008 |
| BROWN-FORMAN CORP | 2.600 | 20280707 | 0.0007 |
| BROWN-FORMAN CORP | 4.750 | 20330415 | 0.0014 |
| BROWN-FORMAN CORP | 4.500 | 20450715 | 0.0009 |
| BRUNSWICK CORP | 2.400 | 20310818 | 0.0009 |
| BSF FIN | 5.500 | 20271123 | 0.0015 |
| BSF SUKUK CO LTD | 4.750 | 20280531 | 0.0019 |
| BSF SUKUK CO LTD | 5.000 | 20290125 | 0.0015 |
| BULGARIA GOVT NT | 2.625 | 20270326 | 0.0023 |
| BULGARIA GOVT NT | 3.000 | 20280321 | 0.0019 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BULGARIA GOVT NT | 4.125 | 20290923 | 0.0035 |
| BULGARIA GOVT NT | 0.375 | 20300923 | 0.0023 |
| BULGARIA GOVT NT | 4.375 | 20310513 | 0.0031 |
| BULGARIA GOVT NT | 4.500 | 20330127 | 0.0035 |
| BULGARIA GOVT NT | 4.625 | 20340923 | 0.0018 |
| BULGARIA GOVT NT | 3.125 | 20350326 | 0.0019 |
| BULGARIA GOVT NT | 4.875 | 20360513 | 0.0024 |
| BULGARIA GOVT NT | 1.375 | 20500923 | 0.0017 |
| BUNGE LTD FIN CORP | 1.630 | 20250817 | 0.0012 |
| BUNGE LTD FIN CORP | 3.250 | 20260815 | 0.0014 |
| BUNGE LTD FIN CORP | 3.750 | 20270925 | 0.0012 |
| BUNGE LTD FIN CORP | 2.750 | 20310514 | 0.0018 |
| BUNZL FIN PLC | 2.250 | 20250611 | 0.0008 |
| BUNZL FIN PLC | 1.500 | 20301030 | 0.0009 |
| BUPA FIN PLC | 5.000 | 20261208 | 0.0010 |
| BUPA FIN PLC | 1.750 | 20270614 | 0.0007 |
| BUPA FIN PLC | 5.000 | 20301012 | 0.0012 |
| BUPA FIN PLC | 4.125 | 20350614 | 0.0008 |
| BURBERRY GROUP PLC | 1.125 | 20250921 | 0.0007 |
| BURLINGTON NORTHERN SANTA FE LLC | 3.000 | 20250401 | 0.0010 |
| BURLINGTON NORTHERN SANTA FE LLC | 3.250 | 20270615 | 0.0010 |
| BURLINGTON NORTHERN SANTA FE LLC | 6.150 | 20370501 | 0.0015 |
| BURLINGTON NORTHERN SANTA FE LLC | 5.750 | 20400501 | 0.0017 |
| BURLINGTON NORTHERN SANTA FE LLC | 5.050 | 20410301 | 0.0010 |
| BURLINGTON NORTHERN SANTA FE LLC | 5.400 | 20410601 | 0.0011 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.400 | 20420315 | 0.0012 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.375 | 20420901 | 0.0012 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.450 | 20430315 | 0.0015 |
| BURLINGTON NORTHERN SANTA FE LLC | 5.150 | 20430901 | 0.0015 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.900 | 20440401 | 0.0020 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.550 | 20440901 | 0.0015 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.150 | 20450401 | 0.0018 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.700 | 20450901 | 0.0013 |
| BURLINGTON NORTHERN SANTA FE LLC | 3.900 | 20460801 | 0.0013 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.125 | 20470615 | 0.0013 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.050 | 20480615 | 0.0013 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.150 | 20481215 | 0.0013 |
| BURLINGTON NORTHERN SANTA FE LLC | 3.550 | 20500215 | 0.0013 |
| BURLINGTON NORTHERN SANTA FE LLC | 3.050 | 20510215 | 0.0008 |
| BURLINGTON NORTHERN SANTA FE LLC | 3.300 | 20510915 | 0.0014 |
| BURLINGTON NORTHERN SANTA FE LLC | 2.875 | 20520615 | 0.0009 |
| BURLINGTON NORTHERN SANTA FE LLC | 4.450 | 20530115 | 0.0019 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| BURLINGTON NORTHERN SANTA FE LLC | 5.200 | 20540415 | 0.0033 |
| CA AUTO BANK SPA DUBLIN BRANCH | 4.375 | 20260608 | 0.0014 |
| CA AUTO BANK SPA DUBLIN BRANCH | 6.000 | 20261206 | 0.0011 |
| CA AUTO BANK SPA DUBLIN BRANCH | 4.750 | 20270125 | 0.0015 |
| CA IMMOBILIEN ANLAGEN AG | 0.875 | 20270205 | 0.0010 |
| CADENT FIN PLC | 2.125 | 20280922 | 0.0020 |
| CADENT FIN PLC | 4.250 | 20290705 | 0.0012 |
| CADENT FIN PLC | 0.625 | 20300319 | 0.0012 |
| CADENT FIN PLC | 0.750 | 20320311 | 0.0009 |
| CADENT FIN PLC | 5.750 | 20340314 | 0.0008 |
| CADENT FIN PLC | 2.250 | 20351010 | 0.0006 |
| CADENT FIN PLC | 5.625 | 20360111 | 0.0008 |
| CADENT FIN PLC | 2.625 | 20380922 | 0.0013 |
| CADENT FIN PLC | 3.125 | 20400321 | 0.0006 |
| CADENT FIN PLC | 2.750 | 20460922 | 0.0013 |
| CAISSE CENTRALE CREDIT IMMOBILIER FRANCE SA | 0.050 | 20250325 | 0.0011 |
| CAISSE CENTRALE CREDIT IMMOBILIER FRANCE SA | 2.500 | 20270929 | 0.0011 |
| CAISSE CENTRALE CREDIT IMMOBILIER FRANCE SA | 3.250 | 20280626 | 0.0015 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 3.000 | 20250517 | 0.0072 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.375 | 20250923 | 0.0078 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 4.625 | 20251102 | 0.0084 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.125 | 20251215 | 0.0036 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 4.000 | 20251215 | 0.0134 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 4.000 | 20260125 | 0.0082 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.625 | 20260218 | 0.0096 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.000 | 20260225 | 0.0064 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 4.875 | 20260919 | 0.0086 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 1.250 | 20261028 | 0.0058 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.000 | 20261125 | 0.0083 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 4.250 | 20270124 | 0.0083 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 2.875 | 20270525 | 0.0115 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 2.750 | 20270924 | 0.0090 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 1.750 | 20271125 | 0.0065 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.000 | 20280225 | 0.0100 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 3.750 | 20280524 | 0.0061 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 3.000 | 20280525 | 0.0115 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 2.750 | 20290225 | 0.0089 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.000 | 20290525 | 0.0097 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.600 | 20291125 | 0.0069 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 3.125 | 20300301 | 0.0094 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 1.000 | 20301021 | 0.0050 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.000 | 20301125 | 0.0093 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 1.375 | 20310120 | 0.0085 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.000 | 20310525 | 0.0073 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.125 | 20310915 | 0.0092 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 3.000 | 20311125 | 0.0068 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 0.450 | 20320119 | 0.0112 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 2.125 | 20320126 | 0.0053 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 1.500 | 20320525 | 0.0102 |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 2.750 | 20321125 | 0.0112 |
| CAISSE DE REFINMENT DE L HABITAT SA | 0.010 | 20261127 | 0.0021 |
| CAISSE DE REFINMENT DE L HABITAT SA | 0.125 | 20270430 | 0.0026 |
| CAISSE DE REFINMENT DE L HABITAT SA | 0.010 | 20280207 | 0.0025 |
| CAISSE DE REFINMENT DE L HABITAT SA | 2.750 | 20280412 | 0.0042 |
| CAISSE DE REFINMENT DE L HABITAT SA | 2.750 | 20290112 | 0.0028 |
| CAISSE DE REFINMENT DE L HABITAT SA | 0.010 | 20291008 | 0.0019 |
| CAISSE DE REFINMENT DE L HABITAT SA | 3.000 | 20300111 | 0.0037 |
| CAISSE DE REFINMENT DE L HABITAT SA | 3.375 | 20320628 | 0.0023 |
| CAISSE DE REFINMENT DE L HABITAT SA | 3.125 | 20330223 | 0.0028 |
| CAISSE DE REFINMENT DE L HABITAT SA | 3.000 | 20340112 | 0.0017 |
| CAISSE DE REFINMENT DE L HABITAT SA | 0.250 | 20350207 | 0.0012 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 4.500 | 20250826 | 0.0009 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 0.010 | 20250915 | 0.0011 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 0.010 | 20260601 | 0.0010 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 3.000 | 20271125 | 0.0011 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 3.000 | 20280525 | 0.0012 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 0.750 | 20280918 | 0.0020 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 4.000 | 20290117 | 0.0008 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 3.375 | 20301125 | 0.0012 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 1.183 | 20310525 | 0.0010 |
| CAISSE DES DEPOTS ET CONSIGNATIONS | 3.125 | 20330525 | 0.0023 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20250507 | 0.0022 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.375 | 20250623 | 0.0025 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.125 | 20250909 | 0.0022 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.500 | 20260119 | 0.0028 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.625 | 20260413 | 0.0043 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.750 | 20270111 | 0.0042 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.500 | 20270219 | 0.0021 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.750 | 20270927 | 0.0016 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.125 | 20271116 | 0.0017 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20280222 | 0.0030 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.000 | 20280425 | 0.0034 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.125 | 20280612 | 0.0021 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.000 | 20281002 | 0.0023 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.625 | 20290117 | 0.0017 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.250 | 20290219 | 0.0023 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.500 | 20290320 | 0.0012 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20290427 | 0.0014 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20291001 | 0.0014 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.100 | 20291113 | 0.0014 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 2.875 | 20300130 | 0.0022 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20300624 | 0.0024 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.500 | 20310113 | 0.0013 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20310318 | 0.0027 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.125 | 20310630 | 0.0018 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.125 | 20311201 | 0.0013 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.375 | 20320120 | 0.0014 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.500 | 20320316 | 0.0018 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.250 | 20320511 | 0.0015 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.125 | 20330119 | 0.0012 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 3.125 | 20331124 | 0.0023 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.450 | 20340116 | 0.0013 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.875 | 20340525 | 0.0010 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.250 | 20350122 | 0.0021 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.010 | 20351019 | 0.0014 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.125 | 20360215 | 0.0014 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 1.500 | 20380628 | 0.0016 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.375 | 20400213 | 0.0015 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.625 | 20420120 | 0.0007 |
| CAISSE FRANCAISE DE FINMENT LOCAL SA | 0.500 | 20461001 | 0.0006 |
| CAISSE NATLE DES AUTOROUTES | 3.750 | 20250715 | 0.0020 |
| CAIXA GERAL DE DEPOSITOS SA | 0.375 | 20270921 | 0.0010 |
| CAIXA GERAL DE DEPOSITOS SA | 5.750 | 20281031 | 0.0012 |
| CAIXABANK SA | 0.625 | 20250327 | 0.0022 |
| CAIXABANK SA | 1.000 | 20250925 | 0.0028 |
| CAIXABANK SA | 1.125 | 20260327 | 0.0022 |
| CAIXABANK SA | 1.625 | 20260413 | 0.0022 |
| CAIXABANK SA | 1.375 | 20260619 | 0.0027 |
| CAIXABANK SA | 0.750 | 20260709 | 0.0016 |
| CAIXABANK SA | 0.750 | 20260710 | 0.0022 |
| CAIXABANK SA | 1.125 | 20261112 | 0.0016 |
| CAIXABANK SA | 0.375 | 20261118 | 0.0021 |
| CAIXABANK SA | 1.500 | 20261203 | 0.0012 |
| CAIXABANK SA | 1.250 | 20270111 | 0.0034 |
| CAIXABANK SA | 4.625 | 20270516 | 0.0024 |
| CAIXABANK SA | 1.000 | 20280117 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CAIXABANK SA | 0.625 | 20280121 | 0.0021 |
| CAIXABANK SA | 3.500 | 20280406 | 0.0013 |
| CAIXABANK SA | 0.750 | 20280526 | 0.0021 |
| CAIXABANK SA | 0.500 | 20290209 | 0.0020 |
| CAIXABANK SA | 5.000 | 20290719 | 0.0024 |
| CAIXABANK SA | 3.750 | 20290907 | 0.0023 |
| CAIXABANK SA | 2.250 | 20300417 | 0.0022 |
| CAIXABANK SA | 4.250 | 20300906 | 0.0030 |
| CAIXABANK SA | 5.375 | 20301114 | 0.0024 |
| CAIXABANK SA | 1.250 | 20310618 | 0.0021 |
| CAIXABANK SA | 4.125 | 20320209 | 0.0028 |
| CAIXABANK SA | 1.625 | 20320714 | 0.0020 |
| CAIXABANK SA | 6.250 | 20330223 | 0.0018 |
| CAIXABANK SA | 6.875 | 20331025 | 0.0014 |
| CAIXABANK SA | 4.375 | 20331129 | 0.0024 |
| CAIXABANK SA | 6.125 | 20340530 | 0.0025 |
| CAIXABANK SA | 5.125 | 20340719 | 0.0012 |
| CAIXABANK SA | 4.125 | 20360324 | 0.0050 |
| CAJA RURAL DE NAVARRA S COOP DE CREDITO | 0.875 | 20250508 | 0.0011 |
| CAJA RURAL DE NAVARRA S COOP DE CREDITO | 0.750 | 20290216 | 0.0010 |
| CAJAMAR CAJA RURAL S COOP DE CREDITO | 3.375 | 20280216 | 0.0017 |
| CAJAMAR CAJA RURAL S COOP DE CREDITO | 3.375 | 20290725 | 0.0013 |
| CALIFORNIA INSTITUTE OF TECHNOLOGY | 3.650 | 21190901 | 0.0007 |
| CAMDEN PPTY TRUST | 5.850 | 20261103 | 0.0011 |
| CAMDEN PPTY TRUST | 3.150 | 20290701 | 0.0011 |
| CAMDEN PPTY TRUST | 2.800 | 20300515 | 0.0014 |
| CAMPBELL SOUP CO | 3.950 | 20250315 | 0.0018 |
| CAMPBELL SOUP CO | 4.150 | 20280315 | 0.0021 |
| CAMPBELL SOUP CO | 2.375 | 20300424 | 0.0009 |
| CAMPBELL SOUP CO | 4.800 | 20480315 | 0.0013 |
| CAMPBELL SOUP CO | 3.125 | 20500424 | 0.0007 |
| CANADA GOVT | 2.875 | 20250428 | 0.0072 |
| CANADA GOVT | 0.750 | 20260519 | 0.0067 |
| CANADA GOVT | 3.750 | 20280426 | 0.0082 |
| CANADA GOVT BND | 1.500 | 20250401 | 0.0178 |
| CANADA GOVT BND | 3.750 | 20250501 | 0.0235 |
| CANADA GOVT BND | 2.250 | 20250601 | 0.0172 |
| CANADA GOVT BND | 3.500 | 20250801 | 0.0289 |
| CANADA GOVT BND | 3.000 | 20251001 | 0.0153 |
| CANADA GOVT BND | 4.500 | 20251101 | 0.0309 |
| CANADA GOVT BND | 4.500 | 20260201 | 0.0357 |
| CANADA GOVT BND | 0.250 | 20260301 | 0.0255 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CANADA GOVT BND | 3.000 | 20260401 | 0.0152 |
| CANADA GOVT BND | 4.000 | 20260501 | 0.0100 |
| CANADA GOVT BND | 1.500 | 20260601 | 0.0116 |
| CANADA GOVT BND | 1.000 | 20260901 | 0.0253 |
| CANADA GOVT BND | 1.250 | 20270301 | 0.0234 |
| CANADA GOVT BND | 1.000 | 20270601 | 0.0118 |
| CANADA GOVT BND | 2.750 | 20270901 | 0.0242 |
| CANADA GOVT BND | 3.500 | 20280301 | 0.0233 |
| CANADA GOVT BND | 2.000 | 20280601 | 0.0100 |
| CANADA GOVT BND | 3.250 | 20280901 | 0.0308 |
| CANADA GOVT BND | 4.000 | 20290301 | 0.0350 |
| CANADA GOVT BND | 2.250 | 20290601 | 0.0087 |
| CANADA GOVT BND | 5.750 | 20290601 | 0.0134 |
| CANADA GOVT BND | 1.250 | 20300601 | 0.0437 |
| CANADA GOVT BND | 0.500 | 20301201 | 0.0356 |
| CANADA GOVT BND | 1.500 | 20310601 | 0.0493 |
| CANADA GOVT BND | 1.500 | 20311201 | 0.0413 |
| CANADA GOVT BND | 2.000 | 20320601 | 0.0331 |
| CANADA GOVT BND | 2.500 | 20321201 | 0.0301 |
| CANADA GOVT BND | 2.750 | 20330601 | 0.0277 |
| CANADA GOVT BND | 5.750 | 20330601 | 0.0155 |
| CANADA GOVT BND | 3.250 | 20331201 | 0.0319 |
| CANADA GOVT BND | 3.000 | 20340601 | 0.0207 |
| CANADA GOVT BND | 5.000 | 20370601 | 0.0093 |
| CANADA GOVT BND | 4.000 | 20410601 | 0.0132 |
| CANADA GOVT BND | 3.500 | 20451201 | 0.0159 |
| CANADA GOVT BND | 2.750 | 20481201 | 0.0148 |
| CANADA GOVT BND | 2.000 | 20511201 | 0.0468 |
| CANADA GOVT BND | 1.750 | 20531201 | 0.0337 |
| CANADA GOVT BND | 2.750 | 20551201 | 0.0195 |
| CANADA GOVT BND | 2.750 | 20641201 | 0.0089 |
| CANADA GOVT DEB | 2.250 | 20291201 | 0.0072 |
| CANADA GOVT NT | 1.250 | 20250301 | 0.0111 |
| CANADA GOVT NT | 0.500 | 20250901 | 0.0406 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 3.300 | 20250407 | 0.0028 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 5.144 | 20250428 | 0.0026 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 3.945 | 20250804 | 0.0028 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 1.625 | 20250925 | 0.0008 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 0.950 | 20251023 | 0.0010 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 1.875 | 20260127 | 0.0010 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 0.375 | 20260310 | 0.0053 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 1.250 | 20260622 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CANADIAN IMPERIAL BANK OF COMMERCE | 5.926 | 20261002 | 0.0018 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 0.010 | 20261007 | 0.0031 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 3.250 | 20270331 | 0.0035 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 3.450 | 20270407 | 0.0020 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 0.040 | 20270709 | 0.0020 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 5.001 | 20280428 | 0.0021 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 5.986 | 20281003 | 0.0015 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 0.010 | 20290430 | 0.0019 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 3.600 | 20320407 | 0.0019 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 6.092 | 20331003 | 0.0024 |
| CANADIAN NATL RAILWAY CO | 2.750 | 20260301 | 0.0010 |
| CANADIAN NATL RAILWAY CO | 3.850 | 20320805 | 0.0015 |
| CANADIAN NATL RAILWAY CO | 6.250 | 20340801 | 0.0011 |
| CANADIAN NATL RAILWAY CO | 3.200 | 20460802 | 0.0010 |
| CANADIAN NATL RAILWAY CO | 3.650 | 20480203 | 0.0010 |
| CANADIAN NATL RAILWAY CO | 4.450 | 20490120 | 0.0012 |
| CANADIAN NATL RAILWAY CO | 2.450 | 20500501 | 0.0008 |
| CANADIAN NATL RAILWAY CO | 4.400 | 20520805 | 0.0013 |
| CANADIAN NATURAL RESOURCES LTD | 2.050 | 20250715 | 0.0012 |
| CANADIAN NATURAL RESOURCES LTD | 3.850 | 20270601 | 0.0025 |
| CANADIAN NATURAL RESOURCES LTD | 2.950 | 20300715 | 0.0009 |
| CANADIAN NATURAL RESOURCES LTD | 6.250 | 20380315 | 0.0024 |
| CANADIAN NATURAL RESOURCES LTD | 4.950 | 20470601 | 0.0014 |
| CANADIAN PACIFIC RAILWAY CO | 1.750 | 20261202 | 0.0019 |
| CANADIAN PACIFIC RAILWAY CO | 4.000 | 20280601 | 0.0010 |
| CANADIAN PACIFIC RAILWAY CO | 2.050 | 20300305 | 0.0009 |
| CANADIAN PACIFIC RAILWAY CO | 2.450 | 20311202 | 0.0027 |
| CANADIAN PACIFIC RAILWAY CO | 3.000 | 20411202 | 0.0018 |
| CANADIAN PACIFIC RAILWAY CO | 4.800 | 20450801 | 0.0010 |
| CANADIAN PACIFIC RAILWAY CO | 3.500 | 20500501 | 0.0008 |
| CANADIAN PACIFIC RAILWAY CO | 3.100 | 20511202 | 0.0026 |
| CANADIAN PACIFIC RAILWAY CO | 6.125 | 21150915 | 0.0020 |
| CAP ONE FINL CORP | 4.250 | 20250430 | 0.0016 |
| CAP ONE FINL CORP | 4.200 | 20251029 | 0.0031 |
| CAP ONE FINL CORP | 2.636 | 20260303 | 0.0026 |
| CAP ONE FINL CORP | 4.985 | 20260724 | 0.0028 |
| CAP ONE FINL CORP | 3.750 | 20260728 | 0.0030 |
| CAP ONE FINL CORP | 3.750 | 20270309 | 0.0027 |
| CAP ONE FINL CORP | 3.650 | 20270511 | 0.0020 |
| CAP ONE FINL CORP | 7.149 | 20271029 | 0.0017 |
| CAP ONE FINL CORP | 1.878 | 20271102 | 0.0024 |
| CAP ONE FINL CORP | 3.800 | 20280131 | 0.0028 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CAP ONE FINL CORP | 4.927 | 20280510 | 0.0032 |
| CAP ONE FINL CORP | 5.468 | 20290201 | 0.0021 |
| CAP ONE FINL CORP | 6.312 | 20290608 | 0.0038 |
| CAP ONE FINL CORP | 1.650 | 20290612 | 0.0010 |
| CAP ONE FINL CORP | 5.700 | 20300201 | 0.0021 |
| CAP ONE FINL CORP | 3.273 | 20300301 | 0.0024 |
| CAP ONE FINL CORP | 5.247 | 20300726 | 0.0018 |
| CAP ONE FINL CORP | 7.624 | 20311030 | 0.0041 |
| CAP ONE FINL CORP | 2.359 | 20320729 | 0.0016 |
| CAP ONE FINL CORP | 2.618 | 20321102 | 0.0008 |
| CAP ONE FINL CORP | 5.268 | 20330510 | 0.0023 |
| CAP ONE FINL CORP | 5.817 | 20340201 | 0.0026 |
| CAP ONE FINL CORP | 6.377 | 20340608 | 0.0038 |
| CAP ONE FINL CORP | 6.051 | 20350201 | 0.0021 |
| CAPGEMINI SE | 0.625 | 20250623 | 0.0017 |
| CAPGEMINI SE | 1.625 | 20260415 | 0.0018 |
| CAPGEMINI SE | 1.750 | 20280418 | 0.0011 |
| CAPGEMINI SE | 2.000 | 20290415 | 0.0021 |
| CAPGEMINI SE | 1.125 | 20300623 | 0.0016 |
| CAPGEMINI SE | 2.375 | 20320415 | 0.0025 |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2019-A3 A3 | 2.060 | 20280815 | 0.0028 |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2021-A2 A2 | 1.390 | 20300715 | 0.0025 |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2022-A1 A1 | 2.800 | 20270315 | 0.0046 |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2022-A2 A2 | 3.490 | 20270517 | 0.0051 |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2022-A3 A | 4.950 | 20271015 | 0.0031 |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2023-A1 A | 4.420 | 20280515 | 0.0025 |
| CARDIFF UNIVERSITY | 3.000 | 20551207 | 0.0007 |
| CARDINAL HEALTH INC | 3.750 | 20250915 | 0.0010 |
| CARDINAL HEALTH INC | 3.410 | 20270615 | 0.0024 |
| CARDINAL HEALTH INC | 5.125 | 20290215 | 0.0014 |
| CARDINAL HEALTH INC | 5.450 | 20340215 | 0.0010 |
| CARDINAL HEALTH INC | 4.368 | 20470615 | 0.0010 |
| CARGILL INC | 3.875 | 20300424 | 0.0012 |
| CARLISLE COMPANIES INC | 3.750 | 20271201 | 0.0012 |
| CARLISLE COMPANIES INC | 2.750 | 20300301 | 0.0014 |
| CARLISLE COMPANIES INC | 2.200 | 20320301 | 0.0009 |
| CARLSBERG BREWERIES A/S | 3.250 | 20251012 | 0.0011 |
| CARLSBERG BREWERIES A/S | 3.500 | 20261126 | 0.0017 |
| CARLSBERG BREWERIES A/S | 0.375 | 20270630 | 0.0010 |
| CARLSBERG BREWERIES A/S | 4.000 | 20281005 | 0.0016 |
| CARLSBERG BREWERIES A/S | 0.625 | 20300309 | 0.0010 |
| CARLSBERG BREWERIES A/S | 4.250 | 20331005 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CARMILA SA | 5.500 | 20281009 | 0.0012 |
| CARREFOUR BANQUE SA | 4.079 | 20270505 | 0.0012 |
| CARREFOUR SA | 1.250 | 20250603 | 0.0017 |
| CARREFOUR SA | 1.750 | 20260504 | 0.0011 |
| CARREFOUR SA | 1.875 | 20261030 | 0.0016 |
| CARREFOUR SA | 1.000 | 20270517 | 0.0011 |
| CARREFOUR SA | 2.625 | 20271215 | 0.0022 |
| CARREFOUR SA | 4.125 | 20281012 | 0.0020 |
| CARREFOUR SA | 2.375 | 20291030 | 0.0016 |
| CARREFOUR SA | 3.750 | 20301010 | 0.0011 |
| CARREFOUR SA | 4.375 | 20311114 | 0.0018 |
| CARRIER GLOBAL CORP | 4.375 | 20250529 | 0.0017 |
| CARRIER GLOBAL CORP | 5.800 | 20251130 | 0.0021 |
| CARRIER GLOBAL CORP | 2.493 | 20270215 | 0.0017 |
| CARRIER GLOBAL CORP | 4.125 | 20280529 | 0.0017 |
| CARRIER GLOBAL CORP | 2.722 | 20300215 | 0.0037 |
| CARRIER GLOBAL CORP | 2.700 | 20310215 | 0.0013 |
| CARRIER GLOBAL CORP | 4.500 | 20321129 | 0.0020 |
| CARRIER GLOBAL CORP | 5.900 | 20340315 | 0.0022 |
| CARRIER GLOBAL CORP | 3.377 | 20400405 | 0.0025 |
| CARRIER GLOBAL CORP | 3.577 | 20500405 | 0.0031 |
| CARRIER GLOBAL CORP | 6.200 | 20540315 | 0.0023 |
| CASSA DEPOSITI E PRESTITI SPA | 1.500 | 20250409 | 0.0017 |
| CASSA DEPOSITI E PRESTITI SPA | 1.875 | 20260207 | 0.0016 |
| CASSA DEPOSITI E PRESTITI SPA | 2.125 | 20260321 | 0.0017 |
| CASSA DEPOSITI E PRESTITI SPA | 5.750 | 20260505 | 0.0021 |
| CASSA DEPOSITI E PRESTITI SPA | 5.750 | 20260505 | 0.0021 |
| CASSA DEPOSITI E PRESTITI SPA | 2.000 | 20270420 | 0.0011 |
| CASSA DEPOSITI E PRESTITI SPA | 3.500 | 20270919 | 0.0017 |
| CASSA DEPOSITI E PRESTITI SPA | 1.000 | 20280921 | 0.0015 |
| CASSA DEPOSITI E PRESTITI SPA | 3.875 | 20290213 | 0.0011 |
| CASSA DEPOSITI E PRESTITI SPA | 0.750 | 20290630 | 0.0010 |
| CASSA DEPOSITI E PRESTITI SPA | 5.000 | 20291204 | 0.0047 |
| CASSA DEPOSITI E PRESTITI SPA | 3.625 | 20300113 | 0.0017 |
| CASSA DEPOSITI E PRESTITI SPA | 1.000 | 20300211 | 0.0014 |
| CASSA DEPOSITI E PRESTITI SPA | 4.750 | 20301018 | 0.0012 |
| CASTELLUM HELSINKI FIN HLDG ABP | 2.000 | 20250324 | 0.0011 |
| CASTELLUM HELSINKI FIN HLDG ABP | 0.875 | 20290917 | 0.0012 |
| CASTILLA Y LEON | 0.425 | 20300430 | 0.0010 |
| CASTILLA Y LEON | 3.500 | 20330430 | 0.0012 |
| CASTLE PEAK POWER FIN CO LTD | 3.250 | 20270725 | 0.0010 |
| CATALYST HOUSING LTD | 3.125 | 20471031 | 0.0007 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CATERPILLAR FINL SVCS CORP | 5.400 | 20250310 | 0.0013 |
| CATERPILLAR FINL SVCS CORP | 3.400 | 20250513 | 0.0026 |
| CATERPILLAR FINL SVCS CORP | 1.450 | 20250515 | 0.0012 |
| CATERPILLAR FINL SVCS CORP | 5.150 | 20250811 | 0.0017 |
| CATERPILLAR FINL SVCS CORP | 3.650 | 20250812 | 0.0016 |
| CATERPILLAR FINL SVCS CORP | 0.800 | 20251113 | 0.0020 |
| CATERPILLAR FINL SVCS CORP | 4.800 | 20260106 | 0.0019 |
| CATERPILLAR FINL SVCS CORP | 0.900 | 20260302 | 0.0015 |
| CATERPILLAR FINL SVCS CORP | 4.350 | 20260515 | 0.0026 |
| CATERPILLAR FINL SVCS CORP | 5.720 | 20260817 | 0.0014 |
| CATERPILLAR FINL SVCS CORP | 3.742 | 20260904 | 0.0018 |
| CATERPILLAR FINL SVCS CORP | 1.150 | 20260914 | 0.0010 |
| CATERPILLAR FINL SVCS CORP | 1.700 | 20270108 | 0.0010 |
| CATERPILLAR FINL SVCS CORP | 4.500 | 20270108 | 0.0010 |
| CATERPILLAR FINL SVCS CORP | 3.600 | 20270812 | 0.0014 |
| CATERPILLAR FINL SVCS CORP | 1.100 | 20270914 | 0.0014 |
| CATERPILLAR INC | 2.600 | 20290919 | 0.0009 |
| CATERPILLAR INC | 2.600 | 20300409 | 0.0015 |
| CATERPILLAR INC | 1.900 | 20310312 | 0.0009 |
| CATERPILLAR INC | 5.200 | 20410527 | 0.0016 |
| CATERPILLAR INC | 3.803 | 20420815 | 0.0030 |
| CATERPILLAR INC | 4.300 | 20440515 | 0.0010 |
| CATERPILLAR INC | 3.250 | 20490919 | 0.0016 |
| CATERPILLAR INC | 3.250 | 20500409 | 0.0019 |
| CATERPILLAR INC | 4.750 | 20640515 | 0.0010 |
| CBOE GLOBAL MARKETS INC | 3.650 | 20270112 | 0.0013 |
| CBOE GLOBAL MARKETS INC | 1.625 | 20301215 | 0.0008 |
| CBQ FIN LTD | 2.000 | 20250915 | 0.0010 |
| CBQ FIN LTD | 2.000 | 20260512 | 0.0014 |
| CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS SCA SICAV SIF | 0.500 | 20280127 | 0.0010 |
| CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS SCA SICAV SIF | 0.900 | 20291012 | 0.0009 |
| CBRE SVCS INC | 4.875 | 20260301 | 0.0013 |
| CBRE SVCS INC | 5.500 | 20290401 | 0.0010 |
| CBRE SVCS INC | 2.500 | 20310401 | 0.0009 |
| CBRE SVCS INC | 5.950 | 20340815 | 0.0021 |
| CCBL CAYMAN 1 CORP LTD | 1.990 | 20250721 | 0.0010 |
| CCBL CAYMAN 1 CORP LTD | 1.800 | 20260722 | 0.0012 |
| CCCI TREASURE LTD | 3.650 | 22991231 | 0.0010 |
| CCEP FIN IRELAND DAC | 0.000 | 20250906 | 0.0017 |
| CCEP FIN IRELAND DAC | 0.500 | 20290906 | 0.0013 |
| CCEP FIN IRELAND DAC | 0.875 | 20330506 | 0.0018 |
| CCEP FIN IRELAND DAC | 1.500 | 20410506 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CCF SFH SA | 0.500 | 20250417 | 0.0022 |
| CCF SFH SA | 0.750 | 20270322 | 0.0026 |
| CCF SFH SA | 2.500 | 20280628 | 0.0017 |
| CCF SFH SA | 2.625 | 20320907 | 0.0011 |
| CDBL FUNDING 2 | 2.750 | 20250302 | 0.0014 |
| CDBL FUNDING 2 | 2.000 | 20260304 | 0.0010 |
| CDP FINL INC | 1.125 | 20270406 | 0.0043 |
| CDP RETI SPA | 5.875 | 20271025 | 0.0012 |
| CDW LLC | 4.125 | 20250501 | 0.0012 |
| CDW LLC | 2.670 | 20261201 | 0.0019 |
| CDW LLC | 4.250 | 20280401 | 0.0012 |
| CDW LLC | 3.276 | 20281201 | 0.0009 |
| CDW LLC | 3.250 | 20290215 | 0.0013 |
| CDW LLC | 3.569 | 20311201 | 0.0018 |
| CEDULAS TDA 6 FTA | 3.875 | 20250523 | 0.0070 |
| CELANESE US HLDGS LLC | 6.050 | 20250315 | 0.0022 |
| CELANESE US HLDGS LLC | 4.777 | 20260719 | 0.0023 |
| CELANESE US HLDGS LLC | 2.125 | 20270301 | 0.0011 |
| CELANESE US HLDGS LLC | 6.165 | 20270715 | 0.0043 |
| CELANESE US HLDGS LLC | 0.625 | 20280910 | 0.0010 |
| CELANESE US HLDGS LLC | 6.350 | 20281115 | 0.0022 |
| CELANESE US HLDGS LLC | 5.337 | 20290119 | 0.0012 |
| CELANESE US HLDGS LLC | 6.330 | 20290715 | 0.0016 |
| CELANESE US HLDGS LLC | 6.550 | 20301115 | 0.0022 |
| CELANESE US HLDGS LLC | 6.379 | 20320715 | 0.0022 |
| CELANESE US HLDGS LLC | 6.700 | 20331115 | 0.0022 |
| CENCORA INC | 3.250 | 20250301 | 0.0010 |
| CENCORA INC | 3.450 | 20271215 | 0.0015 |
| CENCORA INC | 2.800 | 20300515 | 0.0009 |
| CENCORA INC | 2.700 | 20310315 | 0.0018 |
| CENCORA INC | 5.125 | 20340215 | 0.0010 |
| CENCORA INC | 4.250 | 20450301 | 0.0009 |
| CENCORA INC | 4.300 | 20471215 | 0.0009 |
| CENOVUS ENERGY INC | 2.650 | 20320115 | 0.0009 |
| CENOVUS ENERGY INC | 6.750 | 20391115 | 0.0015 |
| CENOVUS ENERGY INC | 5.400 | 20470615 | 0.0011 |
| CENOVUS ENERGY INC | 3.750 | 20520215 | 0.0011 |
| CENTENE CORP | 4.250 | 20271215 | 0.0048 |
| CENTENE CORP | 2.450 | 20280715 | 0.0042 |
| CENTENE CORP | 4.625 | 20291215 | 0.0065 |
| CENTENE CORP | 3.375 | 20300215 | 0.0037 |
| CENTENE CORP | 3.000 | 20301015 | 0.0040 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CENTENE CORP | 2.500 | 20310301 | 0.0038 |
| CENTENE CORP | 2.625 | 20310801 | 0.0022 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 5.200 | 20281001 | 0.0011 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 4.450 | 20321001 | 0.0010 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 4.950 | 20330401 | 0.0013 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 3.550 | 20420801 | 0.0008 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 4.500 | 20440401 | 0.0011 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 4.250 | 20490201 | 0.0012 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 3.350 | 20510401 | 0.0011 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | 3.600 | 20520301 | 0.0008 |
| CENTERPOINT ENERGY INC | 1.450 | 20260601 | 0.0010 |
| CENTERPOINT ENERGY INC | 2.650 | 20310601 | 0.0009 |
| CENTERPOINT ENERGY RESOURCES CORP | 5.250 | 20280301 | 0.0019 |
| CENTERPOINT ENERGY RESOURCES CORP | 1.750 | 20301001 | 0.0009 |
| CENTERPOINT ENERGY RESOURCES CORP | 4.400 | 20320701 | 0.0010 |
| CENTERPOINT ENERGY RESOURCES CORP | 5.400 | 20330301 | 0.0013 |
| CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION | 5.000 | 20260209 | 0.0026 |
| CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION | 5.000 | 20270125 | 0.0028 |
| CENTRAL NIPPON EXPY CO LTD | 0.070 | 20250710 | 0.0014 |
| CENTRAL NIPPON EXPY CO LTD | 0.070 | 20251021 | 0.0014 |
| CENTRAL NIPPON EXPY CO LTD | 0.060 | 20260318 | 0.0012 |
| CENTRICA PLC | 4.375 | 20290313 | 0.0015 |
| CENTRICA PLC | 7.000 | 20330919 | 0.0023 |
| CENTRICA PLC | 4.250 | 20440912 | 0.0012 |
| CEPSA FIN SA | 2.250 | 20260213 | 0.0011 |
| CESKA SPORITELNA AS | 5.943 | 20270629 | 0.0012 |
| CESKA SPORITELNA AS | 5.737 | 20280308 | 0.0012 |
| CESKA SPORITELNA AS | 0.500 | 20280913 | 0.0010 |
| CESKA SPORITELNA AS | 4.824 | 20300115 | 0.0011 |
| CESKE DRAHY AS | 1.500 | 20260523 | 0.0011 |
| CESKE DRAHY AS | 5.625 | 20271012 | 0.0012 |
| CETIN GROUP NV | 3.125 | 20270414 | 0.0011 |
| CEZ AS | 4.875 | 20250416 | 0.0018 |
| CEZ AS | 0.875 | 20261202 | 0.0016 |
| CEZ AS | 2.375 | 20270406 | 0.0013 |
| CEZ AS | 3.000 | 20280605 | 0.0016 |
| CF INDUSTRIES INC | 5.150 | 20340315 | 0.0016 |
| CF INDUSTRIES INC | 4.950 | 20430601 | 0.0014 |
| CF INDUSTRIES INC | 5.375 | 20440315 | 0.0015 |
| CGI INC | 1.450 | 20260914 | 0.0011 |
| CGNPC INTL LTD | 4.000 | 20250519 | 0.0012 |
| CGNPC INTL LTD | 2.000 | 20250911 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CGNPC INTL LTD | 3.750 | 20271211 | 0.0011 |
| CH ROBINSON WORLDWIDE INC | 4.200 | 20280415 | 0.0012 |
| CHANNEL LINK ENTERPRISES FIN PLC | 2.706 | 20500630 | 0.0011 |
| CHANNEL LINK ENTERPRISES FIN PLC | 3.043 | 20500630 | 0.0008 |
| CHANNEL LINK ENTERPRISES FIN PLC | 3.848 | 20500630 | 0.0006 |
| CHARLES SCHWAB CORP | 4.200 | 20250324 | 0.0013 |
| CHARLES SCHWAB CORP | 3.850 | 20250521 | 0.0016 |
| CHARLES SCHWAB CORP | 0.900 | 20260311 | 0.0024 |
| CHARLES SCHWAB CORP | 1.150 | 20260513 | 0.0019 |
| CHARLES SCHWAB CORP | 5.875 | 20260824 | 0.0021 |
| CHARLES SCHWAB CORP | 3.200 | 20270302 | 0.0013 |
| CHARLES SCHWAB CORP | 2.450 | 20270303 | 0.0029 |
| CHARLES SCHWAB CORP | 3.300 | 20270401 | 0.0015 |
| CHARLES SCHWAB CORP | 3.200 | 20280125 | 0.0014 |
| CHARLES SCHWAB CORP | 2.000 | 20280320 | 0.0023 |
| CHARLES SCHWAB CORP | 4.000 | 20290201 | 0.0012 |
| CHARLES SCHWAB CORP | 5.643 | 20290519 | 0.0026 |
| CHARLES SCHWAB CORP | 3.250 | 20290522 | 0.0012 |
| CHARLES SCHWAB CORP | 6.196 | 20291117 | 0.0028 |
| CHARLES SCHWAB CORP | 4.625 | 20300322 | 0.0010 |
| CHARLES SCHWAB CORP | 1.650 | 20310311 | 0.0013 |
| CHARLES SCHWAB CORP | 2.300 | 20310513 | 0.0013 |
| CHARLES SCHWAB CORP | 1.950 | 20311201 | 0.0014 |
| CHARLES SCHWAB CORP | 2.900 | 20320303 | 0.0018 |
| CHARLES SCHWAB CORP | 5.853 | 20340519 | 0.0028 |
| CHARLES SCHWAB CORP | 6.136 | 20340824 | 0.0029 |
| CHARMING LIGHT INVS LTD | 4.375 | 20271221 | 0.0020 |
| CHARTER COMMS OPERATING LLC | 4.908 | 20250723 | 0.0093 |
| CHARTER COMMS OPERATING LLC | 6.150 | 20261110 | 0.0024 |
| CHARTER COMMS OPERATING LLC | 3.750 | 20280215 | 0.0019 |
| CHARTER COMMS OPERATING LLC | 4.200 | 20280315 | 0.0025 |
| CHARTER COMMS OPERATING LLC | 2.250 | 20290115 | 0.0022 |
| CHARTER COMMS OPERATING LLC | 5.050 | 20290330 | 0.0026 |
| CHARTER COMMS OPERATING LLC | 2.800 | 20310401 | 0.0027 |
| CHARTER COMMS OPERATING LLC | 2.300 | 20320201 | 0.0016 |
| CHARTER COMMS OPERATING LLC | 4.400 | 20330401 | 0.0019 |
| CHARTER COMMS OPERATING LLC | 6.650 | 20340201 | 0.0019 |
| CHARTER COMMS OPERATING LLC | 6.384 | 20351023 | 0.0041 |
| CHARTER COMMS OPERATING LLC | 5.375 | 20380401 | 0.0015 |
| CHARTER COMMS OPERATING LLC | 3.500 | 20410601 | 0.0021 |
| CHARTER COMMS OPERATING LLC | 3.500 | 20420301 | 0.0019 |
| CHARTER COMMS OPERATING LLC | 6.484 | 20451023 | 0.0068 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CHARTER COMMS OPERATING LLC | 5.375 | 20470501 | 0.0042 |
| CHARTER COMMS OPERATING LLC | 5.750 | 20480401 | 0.0044 |
| CHARTER COMMS OPERATING LLC | 5.125 | 20490701 | 0.0020 |
| CHARTER COMMS OPERATING LLC | 4.800 | 20500301 | 0.0044 |
| CHARTER COMMS OPERATING LLC | 3.700 | 20510401 | 0.0027 |
| CHARTER COMMS OPERATING LLC | 3.900 | 20520601 | 0.0032 |
| CHARTER COMMS OPERATING LLC | 5.250 | 20530401 | 0.0025 |
| CHARTER COMMS OPERATING LLC | 6.834 | 20551023 | 0.0010 |
| CHARTER COMMS OPERATING LLC | 3.850 | 20610401 | 0.0023 |
| CHARTER COMMS OPERATING LLC | 4.400 | 20611201 | 0.0019 |
| CHARTER COMMS OPERATING LLC | 3.950 | 20620630 | 0.0017 |
| CHARTER COMMS OPERATING LLC | 5.500 | 20630401 | 0.0017 |
| CHASE ISSUANCE TRUST 2022-A1 A1 | 3.970 | 20270915 | 0.0021 |
| CHASE ISSUANCE TRUST 2023-A1 A1 | 5.160 | 20280915 | 0.0024 |
| CHASE ISSUANCE TRUST 2023-A2 A2 | 5.080 | 20300916 | 0.0018 |
| CHASE ISSUANCE TRUST 2024-A1 A1 | 4.600 | 20290116 | 0.0026 |
| CHENIERE CORPUS CHRISTI HLDGS LLC | 5.875 | 20250331 | 0.0032 |
| CHENIERE CORPUS CHRISTI HLDGS LLC | 5.125 | 20270630 | 0.0025 |
| CHENIERE CORPUS CHRISTI HLDGS LLC | 3.700 | 20291115 | 0.0022 |
| CHENIERE CORPUS CHRISTI HLDGS LLC | 2.742 | 20391231 | 0.0009 |
| CHENIERE ENERGY INC | 4.625 | 20281015 | 0.0031 |
| CHENIERE ENERGY PARTNERS LP | 4.500 | 20291001 | 0.0030 |
| CHENIERE ENERGY PARTNERS LP | 4.000 | 20310301 | 0.0029 |
| CHENIERE ENERGY PARTNERS LP | 3.250 | 20320131 | 0.0021 |
| CHENIERE ENERGY PARTNERS LP | 5.950 | 20330630 | 0.0030 |
| CHEVRON CORP | 1.554 | 20250511 | 0.0050 |
| CHEVRON CORP | 3.326 | 20251117 | 0.0015 |
| CHEVRON CORP | 2.954 | 20260516 | 0.0045 |
| CHEVRON CORP | 1.995 | 20270511 | 0.0019 |
| CHEVRON CORP | 2.236 | 20300511 | 0.0027 |
| CHEVRON CORP | 3.078 | 20500511 | 0.0015 |
| CHEVRON USA INC | 0.687 | 20250812 | 0.0015 |
| CHEVRON USA INC | 1.018 | 20270812 | 0.0014 |
| CHEVRON USA INC | 3.850 | 20280115 | 0.0012 |
| CHEVRON USA INC | 2.343 | 20500812 | 0.0009 |
| CHILDREN S HOSPITAL OF PHILADELPHIA | 2.704 | 20500701 | 0.0007 |
| CHILE GOVT | 3.125 | 20260121 | 0.0012 |
| CHILE GOVT | 2.750 | 20270131 | 0.0029 |
| CHILE GOVT | 3.240 | 20280206 | 0.0035 |
| CHILE GOVT | 4.850 | 20290122 | 0.0035 |
| CHILE GOVT | 2.450 | 20310131 | 0.0026 |
| CHILE GOVT | 2.550 | 20320127 | 0.0026 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CHILE GOVT | 2.550 | 20330727 | 0.0038 |
| CHILE GOVT | 3.500 | 20340131 | 0.0027 |
| CHILE GOVT | 4.950 | 20360105 | 0.0033 |
| CHILE GOVT | 3.100 | 20410507 | 0.0042 |
| CHILE GOVT | 4.340 | 20420307 | 0.0037 |
| CHILE GOVT | 3.860 | 20470621 | 0.0017 |
| CHILE GOVT | 3.500 | 20500125 | 0.0035 |
| CHILE GOVT | 4.000 | 20520131 | 0.0016 |
| CHILE GOVT | 5.330 | 20540105 | 0.0030 |
| CHILE GOVT | 3.100 | 20610122 | 0.0026 |
| CHILE GOVT | 3.250 | 20710921 | 0.0013 |
| CHILE GOVT BND | 1.250 | 20400129 | 0.0019 |
| CHILE GOVT NT | 1.750 | 20260120 | 0.0021 |
| CHILE GOVT NT | 0.100 | 20270126 | 0.0020 |
| CHILE GOVT NT | 0.555 | 20290121 | 0.0018 |
| CHILE GOVT NT | 1.440 | 20290201 | 0.0014 |
| CHILE GOVT NT | 1.875 | 20300527 | 0.0026 |
| CHILE GOVT NT | 0.830 | 20310702 | 0.0036 |
| CHILE GOVT NT | 4.125 | 20340705 | 0.0017 |
| CHILE GOVT NT | 1.300 | 20360726 | 0.0013 |
| CHILE GOVT NT | 1.250 | 20510122 | 0.0015 |
| CHINA CINDA 2020 I MGMT LTD | 2.500 | 20250318 | 0.0010 |
| CHINA CINDA 2020 I MGMT LTD | 3.250 | 20270128 | 0.0020 |
| CHINA CINDA 2020 I MGMT LTD | 3.125 | 20300318 | 0.0009 |
| CHINA CINDA 2020 I MGMT LTD | 3.000 | 20310120 | 0.0014 |
| CHINA CINDA FIN 2017 I LTD | 4.400 | 20270309 | 0.0014 |
| CHINA CINDA FIN 2017 I LTD | 4.750 | 20280208 | 0.0024 |
| CHINA CINDA FIN 2017 I LTD | 4.750 | 20290221 | 0.0012 |
| CHINA CITIC BANK INTL LTD | 6.000 | 20331205 | 0.0011 |
| CHINA CLEAN ENERGY DEV LTD | 4.000 | 20251105 | 0.0010 |
| CHINA CONSTRUCTION BANK CORP | 2.450 | 20300624 | 0.0040 |
| CHINA CONSTRUCTION BANK CORP | 2.850 | 20320121 | 0.0039 |
| CHINA CONSTRUCTION BANK CORP HONG KONG BRANCH | 1.250 | 20250804 | 0.0014 |
| CHINA CONSTRUCTION BANK CORP HONG KONG BRANCH | 1.460 | 20260422 | 0.0011 |
| CHINA CONSTRUCTION BANK CORP HONG KONG BRANCH | 5.000 | 20261130 | 0.0011 |
| CHINA CONSTRUCTION BANK CORP LONDON BRANCH | 3.125 | 20250517 | 0.0021 |
| CHINA CONSTRUCTION BANK CORP SYDNEY BRANCH | 4.500 | 20260531 | 0.0010 |
| CHINA DEV BANK | 1.000 | 20251027 | 0.0020 |
| CHINA DEV BANK | 3.000 | 20260601 | 0.0012 |
| CHINA DEV BANK | 3.375 | 20270124 | 0.0010 |
| CHINA DEV BANK | 1.625 | 20301027 | 0.0009 |
| CHINA DEV BANK | 4.000 | 20370124 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CHINA DEV BANK FINL LEASING CO LTD | 2.875 | 20300928 | 0.0014 |
| CHINA DEV BANK HONG KONG BRANCH | 2.000 | 20270216 | 0.0011 |
| CHINA GOVT | 0.550 | 20251021 | 0.0044 |
| CHINA GOVT | 1.250 | 20261026 | 0.0029 |
| CHINA GOVT | 2.625 | 20271102 | 0.0020 |
| CHINA GOVT | 3.500 | 20281019 | 0.0020 |
| CHINA GOVT | 2.125 | 20291203 | 0.0037 |
| CHINA GOVT | 1.200 | 20301021 | 0.0035 |
| CHINA GOVT | 1.750 | 20311026 | 0.0018 |
| CHINA GOVT | 2.750 | 20391203 | 0.0008 |
| CHINA GOVT | 4.000 | 20481019 | 0.0010 |
| CHINA GOVT | 2.250 | 20501021 | 0.0007 |
| CHINA GOVT | 2.500 | 20511026 | 0.0007 |
| CHINA GOVT BND | 3.770 | 20250308 | 0.0263 |
| CHINA GOVT BND | 2.350 | 20250315 | 0.0625 |
| CHINA GOVT BND | 1.990 | 20250409 | 0.0785 |
| CHINA GOVT BND | 2.240 | 20250525 | 0.0479 |
| CHINA GOVT BND | 3.610 | 20250607 | 0.0302 |
| CHINA GOVT BND | 2.000 | 20250615 | 0.0666 |
| CHINA GOVT BND | 2.180 | 20250825 | 0.0562 |
| CHINA GOVT BND | 3.600 | 20250906 | 0.0291 |
| CHINA GOVT BND | 2.220 | 20250925 | 0.0836 |
| CHINA GOVT BND | 2.990 | 20251015 | 0.0250 |
| CHINA GOVT BND | 3.020 | 20251022 | 0.0810 |
| CHINA GOVT BND | 0.000 | 20251125 | 0.0016 |
| CHINA GOVT BND | 2.280 | 20251125 | 0.0503 |
| CHINA GOVT BND | 3.220 | 20251206 | 0.0499 |
| CHINA GOVT BND | 2.330 | 20251215 | 0.0740 |
| CHINA GOVT BND | 2.460 | 20260215 | 0.0622 |
| CHINA GOVT BND | 3.030 | 20260311 | 0.0693 |
| CHINA GOVT BND | 2.900 | 20260505 | 0.0262 |
| CHINA GOVT BND | 2.300 | 20260515 | 0.0633 |
| CHINA GOVT BND | 3.250 | 20260606 | 0.0688 |
| CHINA GOVT BND | 2.740 | 20260804 | 0.0243 |
| CHINA GOVT BND | 2.690 | 20260812 | 0.0747 |
| CHINA GOVT BND | 2.180 | 20260815 | 0.0723 |
| CHINA GOVT BND | 0.125 | 20261112 | 0.0041 |
| CHINA GOVT BND | 2.390 | 20261115 | 0.0782 |
| CHINA GOVT BND | 3.120 | 20261205 | 0.0605 |
| CHINA GOVT BND | 2.370 | 20270120 | 0.0493 |
| CHINA GOVT BND | 2.480 | 20270415 | 0.0439 |
| CHINA GOVT BND | 3.520 | 20270504 | 0.0271 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CHINA GOVT BND | 2.850 | 20270604 | 0.0810 |
| CHINA GOVT BND | 2.500 | 20270725 | 0.0612 |
| CHINA GOVT BND | 3.590 | 20270803 | 0.0277 |
| CHINA GOVT BND | 2.440 | 20271015 | 0.0463 |
| CHINA GOVT BND | 3.280 | 20271203 | 0.0780 |
| CHINA GOVT BND | 2.640 | 20280115 | 0.0574 |
| CHINA GOVT BND | 2.620 | 20280415 | 0.0623 |
| CHINA GOVT BND | 3.010 | 20280513 | 0.0721 |
| CHINA GOVT BND | 3.690 | 20280517 | 0.0310 |
| CHINA GOVT BND | 2.400 | 20280715 | 0.0684 |
| CHINA GOVT BND | 3.540 | 20280816 | 0.0311 |
| CHINA GOVT BND | 2.480 | 20280925 | 0.0275 |
| CHINA GOVT BND | 2.910 | 20281014 | 0.0688 |
| CHINA GOVT BND | 2.550 | 20281015 | 0.0825 |
| CHINA GOVT BND | 0.125 | 20281117 | 0.0029 |
| CHINA GOVT BND | 3.250 | 20281122 | 0.0451 |
| CHINA GOVT BND | 2.370 | 20290115 | 0.0467 |
| CHINA GOVT BND | 2.800 | 20290324 | 0.0522 |
| CHINA GOVT BND | 3.290 | 20290523 | 0.0695 |
| CHINA GOVT BND | 2.750 | 20290615 | 0.0538 |
| CHINA GOVT BND | 2.620 | 20290925 | 0.0525 |
| CHINA GOVT BND | 3.130 | 20291121 | 0.0601 |
| CHINA GOVT BND | 2.790 | 20291215 | 0.0562 |
| CHINA GOVT BND | 2.800 | 20300325 | 0.0632 |
| CHINA GOVT BND | 2.680 | 20300521 | 0.0813 |
| CHINA GOVT BND | 2.620 | 20300625 | 0.0669 |
| CHINA GOVT BND | 2.600 | 20300915 | 0.0780 |
| CHINA GOVT BND | 3.270 | 20301119 | 0.0856 |
| CHINA GOVT BND | 0.250 | 20301125 | 0.0037 |
| CHINA GOVT BND | 2.540 | 20301225 | 0.0706 |
| CHINA GOVT BND | 3.020 | 20310527 | 0.0784 |
| CHINA GOVT BND | 0.500 | 20311112 | 0.0019 |
| CHINA GOVT BND | 2.890 | 20311118 | 0.0448 |
| CHINA GOVT BND | 2.750 | 20320217 | 0.0525 |
| CHINA GOVT BND | 2.760 | 20320515 | 0.0481 |
| CHINA GOVT BND | 2.690 | 20320815 | 0.0565 |
| CHINA GOVT BND | 2.600 | 20320901 | 0.0481 |
| CHINA GOVT BND | 2.800 | 20321115 | 0.0514 |
| CHINA GOVT BND | 2.880 | 20330225 | 0.0580 |
| CHINA GOVT BND | 2.670 | 20330525 | 0.0607 |
| CHINA GOVT BND | 2.520 | 20330825 | 0.0762 |
| CHINA GOVT BND | 0.625 | 20331117 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CHINA GOVT BND | 2.670 | 20331125 | 0.0810 |
| CHINA GOVT BND | 0.625 | 20351125 | 0.0021 |
| CHINA GOVT BND | 1.000 | 20391112 | 0.0016 |
| CHINA GOVT BND | 4.080 | 20481022 | 0.0605 |
| CHINA GOVT BND | 3.860 | 20490722 | 0.0645 |
| CHINA GOVT BND | 3.390 | 20500316 | 0.0721 |
| CHINA GOVT BND | 3.810 | 20500914 | 0.0818 |
| CHINA GOVT BND | 3.720 | 20510412 | 0.0467 |
| CHINA GOVT BND | 3.530 | 20511018 | 0.0387 |
| CHINA GOVT BND | 3.320 | 20520415 | 0.0407 |
| CHINA GOVT BND | 3.120 | 20521025 | 0.0338 |
| CHINA GOVT BND | 3.190 | 20530415 | 0.0373 |
| CHINA GOVT BND | 3.000 | 20531015 | 0.0328 |
| CHINA HUADIAN OVERSEAS DEV 2018 LTD | 3.375 | 22991231 | 0.0010 |
| CHINA LIFE INSURANCE OVERSEAS CO LTD HONG KONG BRANCH | 5.350 | 20330815 | 0.0042 |
| CHINA MENGNIU DAIRY CO LTD | 1.875 | 20250617 | 0.0010 |
| CHINA MERCHANTS BANK CO HONG KONG BRANCH LTD | 1.200 | 20250910 | 0.0016 |
| CHINA MERCHANTS FIN CO LTD | 4.750 | 20250803 | 0.0010 |
| CHINA MODERN DAIRY HLDGS LTD | 2.125 | 20260714 | 0.0009 |
| CHINA OVERSEAS FIN CAYMAN III LTD | 6.375 | 20431029 | 0.0010 |
| CHINA OVERSEAS FIN CAYMAN VI LTD | 6.450 | 20340611 | 0.0011 |
| CHINA OVERSEAS FIN CAYMAN VII LTD | 4.750 | 20280426 | 0.0015 |
| CHINA OVERSEAS FIN CAYMAN VIII LTD | 2.750 | 20300302 | 0.0009 |
| CHINA OVERSEAS GRAND OCEANS FIN IV CAYMAN LTD | 2.450 | 20260209 | 0.0009 |
| CHINA PING AN INSURANCE OVERSEAS HLDGS LTD | 2.850 | 20310812 | 0.0009 |
| CHINA RAILWAY XUNJIE CO LTD | 3.250 | 20260728 | 0.0010 |
| CHINA RESOURCES LAND LTD | 4.125 | 20290226 | 0.0010 |
| CHINA STATE CONSTRUCTION FIN CAYMAN I LTD | 3.400 | 22991231 | 0.0010 |
| CHORUS LTD | 3.625 | 20290907 | 0.0011 |
| CHOUZHOU INTL INV LTD | 4.100 | 20251020 | 0.0010 |
| CHUBB INA HLDGS INC | 3.150 | 20250315 | 0.0017 |
| CHUBB INA HLDGS INC | 3.350 | 20260503 | 0.0031 |
| CHUBB INA HLDGS INC | 0.875 | 20270615 | 0.0012 |
| CHUBB INA HLDGS INC | 1.550 | 20280315 | 0.0019 |
| CHUBB INA HLDGS INC | 0.875 | 20291215 | 0.0014 |
| CHUBB INA HLDGS INC | 1.375 | 20300915 | 0.0017 |
| CHUBB INA HLDGS INC | 1.400 | 20310615 | 0.0011 |
| CHUBB INA HLDGS INC | 6.000 | 20370511 | 0.0018 |
| CHUBB INA HLDGS INC | 2.500 | 20380315 | 0.0018 |
| CHUBB INA HLDGS INC | 6.500 | 20380515 | 0.0014 |
| CHUBB INA HLDGS INC | 4.350 | 20451103 | 0.0028 |
| CHUBB INA HLDGS INC | 2.850 | 20511215 | 0.0009 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CHUBB INA HLDGS INC | 3.050 | 20611215 | 0.0014 |
| CHURCH & DWIGHT CO INC | 5.600 | 20321115 | 0.0011 |
| CHURCH & DWIGHT CO INC | 5.000 | 20520615 | 0.0010 |
| CHURCH COMMISSIONERS FOR ENGLAND | 3.625 | 20520714 | 0.0006 |
| CI FINL CORP | 3.200 | 20301217 | 0.0016 |
| CI FINL CORP | 4.100 | 20510615 | 0.0011 |
| CICC HONG KONG FIN 2016 MTN LTD | 2.875 | 20250321 | 0.0012 |
| CICC HONG KONG FIN 2016 MTN LTD | 2.000 | 20260126 | 0.0010 |
| CICC HONG KONG FIN 2016 MTN LTD | 5.493 | 20260301 | 0.0027 |
| CICC HONG KONG FIN 2016 MTN LTD | 5.442 | 20260718 | 0.0011 |
| CIGNA GROUP | 3.250 | 20250415 | 0.0016 |
| CIGNA GROUP | 4.125 | 20251115 | 0.0046 |
| CIGNA GROUP | 4.500 | 20260225 | 0.0025 |
| CIGNA GROUP | 1.250 | 20260315 | 0.0011 |
| CIGNA GROUP | 5.685 | 20260315 | 0.0015 |
| CIGNA GROUP | 3.400 | 20270301 | 0.0027 |
| CIGNA GROUP | 3.050 | 20271015 | 0.0011 |
| CIGNA GROUP | 4.375 | 20281015 | 0.0078 |
| CIGNA GROUP | 5.000 | 20290515 | 0.0021 |
| CIGNA GROUP | 2.400 | 20300315 | 0.0025 |
| CIGNA GROUP | 2.375 | 20310315 | 0.0026 |
| CIGNA GROUP | 5.125 | 20310515 | 0.0016 |
| CIGNA GROUP | 5.400 | 20330315 | 0.0017 |
| CIGNA GROUP | 5.250 | 20340215 | 0.0026 |
| CIGNA GROUP | 4.800 | 20380815 | 0.0043 |
| CIGNA GROUP | 3.200 | 20400315 | 0.0012 |
| CIGNA GROUP | 4.800 | 20460715 | 0.0026 |
| CIGNA GROUP | 3.875 | 20471015 | 0.0016 |
| CIGNA GROUP | 4.900 | 20481215 | 0.0056 |
| CIGNA GROUP | 3.400 | 20500315 | 0.0019 |
| CIGNA GROUP | 3.400 | 20510315 | 0.0022 |
| CIGNA GROUP | 5.600 | 20540215 | 0.0031 |
| CIMIC FIN LTD | 1.500 | 20290528 | 0.0012 |
| CINTAS NO 2 CORP | 3.700 | 20270401 | 0.0021 |
| CINTAS NO 2 CORP | 4.000 | 20320501 | 0.0016 |
| CIRCLE ANGLIA SOCIAL HOUSING PLC | 7.250 | 20381112 | 0.0012 |
| CISCO SYSTEMS INC | 3.500 | 20250615 | 0.0010 |
| CISCO SYSTEMS INC | 4.900 | 20260226 | 0.0021 |
| CISCO SYSTEMS INC | 2.950 | 20260228 | 0.0015 |
| CISCO SYSTEMS INC | 2.500 | 20260920 | 0.0030 |
| CISCO SYSTEMS INC | 4.800 | 20270226 | 0.0042 |
| CISCO SYSTEMS INC | 4.850 | 20290226 | 0.0052 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CISCO SYSTEMS INC | 4.950 | 20310226 | 0.0052 |
| CISCO SYSTEMS INC | 5.050 | 20340226 | 0.0052 |
| CISCO SYSTEMS INC | 5.900 | 20390215 | 0.0045 |
| CISCO SYSTEMS INC | 5.500 | 20400115 | 0.0043 |
| CISCO SYSTEMS INC | 5.300 | 20540226 | 0.0042 |
| CISCO SYSTEMS INC | 5.350 | 20640226 | 0.0021 |
| CITIBANK CREDIT CARD 2007-A3 A3 | 6.150 | 20370615 | 0.0015 |
| CITIBANK CREDIT CARD ISSUANCE TRUST 2018-A7 A7 | 3.960 | 20301015 | 0.0020 |
| CITIBANK CREDIT CARD ISSUANCE TRUST 2023-A1 A1 | 5.230 | 20271208 | 0.0016 |
| CITIBANK NA | 5.864 | 20250929 | 0.0038 |
| CITIBANK NA | 5.488 | 20261204 | 0.0043 |
| CITIBANK NA | 5.803 | 20280929 | 0.0055 |
| CITIC LTD | 3.700 | 20260614 | 0.0015 |
| CITIC LTD | 2.875 | 20270217 | 0.0016 |
| CITIC LTD | 3.875 | 20270228 | 0.0015 |
| CITIC LTD | 4.000 | 20280111 | 0.0010 |
| CITIC LTD | 2.850 | 20300225 | 0.0013 |
| CITIC SECURITIES FIN MTN CO LTD | 2.000 | 20250603 | 0.0010 |
| CITIGROUP INC | 3.875 | 20250326 | 0.0021 |
| CITIGROUP INC | 3.300 | 20250427 | 0.0031 |
| CITIGROUP INC | 4.400 | 20250610 | 0.0052 |
| CITIGROUP INC | 5.500 | 20250913 | 0.0030 |
| CITIGROUP INC | 2.400 | 20251031 | 0.0011 |
| CITIGROUP INC | 3.700 | 20260112 | 0.0041 |
| CITIGROUP INC | 4.600 | 20260309 | 0.0031 |
| CITIGROUP INC | 3.290 | 20260317 | 0.0036 |
| CITIGROUP INC | 3.106 | 20260408 | 0.0072 |
| CITIGROUP INC | 3.400 | 20260501 | 0.0041 |
| CITIGROUP INC | 5.150 | 20260521 | 0.0016 |
| CITIGROUP INC | 1.250 | 20260706 | 0.0038 |
| CITIGROUP INC | 1.500 | 20260724 | 0.0039 |
| CITIGROUP INC | 2.125 | 20260910 | 0.0020 |
| CITIGROUP INC | 5.610 | 20260929 | 0.0059 |
| CITIGROUP INC | 3.200 | 20261021 | 0.0060 |
| CITIGROUP INC | 1.750 | 20261023 | 0.0016 |
| CITIGROUP INC | 4.300 | 20261120 | 0.0021 |
| CITIGROUP INC | 1.122 | 20270128 | 0.0048 |
| CITIGROUP INC | 1.462 | 20270609 | 0.0053 |
| CITIGROUP INC | 2.800 | 20270625 | 0.0007 |
| CITIGROUP INC | 4.450 | 20270929 | 0.0079 |
| CITIGROUP INC | 0.500 | 20271008 | 0.0031 |
| CITIGROUP INC | 3.887 | 20280110 | 0.0055 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CITIGROUP INC | 3.070 | 20280224 | 0.0049 |
| CITIGROUP INC | 1.625 | 20280321 | 0.0016 |
| CITIGROUP INC | 4.658 | 20280524 | 0.0031 |
| CITIGROUP INC | 3.668 | 20280724 | 0.0050 |
| CITIGROUP INC | 4.125 | 20280725 | 0.0042 |
| CITIGROUP INC | 3.713 | 20280922 | 0.0023 |
| CITIGROUP INC | 1.500 | 20281026 | 0.0021 |
| CITIGROUP INC | 3.520 | 20281027 | 0.0045 |
| CITIGROUP INC | 1.250 | 20290410 | 0.0027 |
| CITIGROUP INC | 4.075 | 20290423 | 0.0040 |
| CITIGROUP INC | 5.174 | 20300213 | 0.0062 |
| CITIGROUP INC | 3.980 | 20300320 | 0.0050 |
| CITIGROUP INC | 2.976 | 20301105 | 0.0042 |
| CITIGROUP INC | 2.666 | 20310129 | 0.0040 |
| CITIGROUP INC | 4.412 | 20310331 | 0.0080 |
| CITIGROUP INC | 2.572 | 20310603 | 0.0062 |
| CITIGROUP INC | 2.561 | 20320501 | 0.0052 |
| CITIGROUP INC | 6.625 | 20320615 | 0.0022 |
| CITIGROUP INC | 2.520 | 20321103 | 0.0030 |
| CITIGROUP INC | 3.057 | 20330125 | 0.0053 |
| CITIGROUP INC | 3.785 | 20330317 | 0.0056 |
| CITIGROUP INC | 4.910 | 20330524 | 0.0051 |
| CITIGROUP INC | 4.112 | 20330922 | 0.0023 |
| CITIGROUP INC | 6.000 | 20331031 | 0.0014 |
| CITIGROUP INC | 6.270 | 20331117 | 0.0061 |
| CITIGROUP INC | 2.000 | 20340307 | 0.0010 |
| CITIGROUP INC | 6.174 | 20340525 | 0.0068 |
| CITIGROUP INC | 5.827 | 20350213 | 0.0051 |
| CITIGROUP INC | 6.125 | 20360825 | 0.0013 |
| CITIGROUP INC | 3.000 | 20370626 | 0.0008 |
| CITIGROUP INC | 6.800 | 20380625 | 0.0013 |
| CITIGROUP INC | 3.878 | 20390124 | 0.0018 |
| CITIGROUP INC | 8.125 | 20390715 | 0.0052 |
| CITIGROUP INC | 7.375 | 20390901 | 0.0016 |
| CITIGROUP INC | 5.316 | 20410326 | 0.0027 |
| CITIGROUP INC | 5.875 | 20420130 | 0.0021 |
| CITIGROUP INC | 2.904 | 20421103 | 0.0019 |
| CITIGROUP INC | 6.675 | 20430913 | 0.0024 |
| CITIGROUP INC | 5.300 | 20440506 | 0.0018 |
| CITIGROUP INC | 4.650 | 20450730 | 0.0019 |
| CITIGROUP INC | 4.750 | 20460518 | 0.0037 |
| CITIGROUP INC | 4.281 | 20480424 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CITIGROUP INC | 4.650 | 20480723 | 0.0047 |
| CITIZENS BANK NA | 2.250 | 20250428 | 0.0015 |
| CITIZENS BANK NA | 3.750 | 20260218 | 0.0010 |
| CITIZENS BANK NA | 4.575 | 20280809 | 0.0016 |
| CITIZENS FINL GROUP INC | 2.850 | 20260727 | 0.0010 |
| CITIZENS FINL GROUP INC | 5.841 | 20300123 | 0.0026 |
| CITIZENS FINL GROUP INC | 3.250 | 20300430 | 0.0014 |
| CITIZENS FINL GROUP INC | 2.638 | 20320930 | 0.0010 |
| CK HUTCHISON EUROPE FIN 18 LTD | 1.250 | 20250413 | 0.0017 |
| CK HUTCHISON EUROPE FIN 18 LTD | 2.000 | 20300413 | 0.0010 |
| CK HUTCHISON EUROPE FIN 21 LTD | 0.750 | 20291102 | 0.0009 |
| CK HUTCHISON EUROPE FIN 21 LTD | 1.000 | 20331102 | 0.0009 |
| CK HUTCHISON FIN 16 LTD | 2.000 | 20280406 | 0.0014 |
| CK HUTCHISON GROUP TELECOM FIN SA | 0.750 | 20260417 | 0.0021 |
| CK HUTCHISON GROUP TELECOM FIN SA | 2.000 | 20271017 | 0.0012 |
| CK HUTCHISON GROUP TELECOM FIN SA | 1.125 | 20281017 | 0.0020 |
| CK HUTCHISON GROUP TELECOM FIN SA | 1.500 | 20311017 | 0.0014 |
| CK HUTCHISON GROUP TELECOM FIN SA | 2.625 | 20341017 | 0.0006 |
| CLARION FUNDING PLC | 2.625 | 20290118 | 0.0007 |
| CLARION FUNDING PLC | 1.250 | 20321113 | 0.0006 |
| CLARION FUNDING PLC | 1.875 | 20350122 | 0.0007 |
| CLARION FUNDING PLC | 3.125 | 20480419 | 0.0009 |
| CLARION FUNDING PLC | 1.875 | 20510907 | 0.0004 |
| CLECO CORPORATE HLDGS LLC | 3.743 | 20260501 | 0.0011 |
| CLIFFORD CAP PTE LTD | 1.121 | 20260323 | 0.0010 |
| CLOROX CO | 3.900 | 20280515 | 0.0010 |
| CLOROX CO | 4.400 | 20290501 | 0.0010 |
| CLOROX CO | 1.800 | 20300515 | 0.0009 |
| CLOROX CO | 4.600 | 20320501 | 0.0012 |
| CLOSE BROTHERS FIN PLC | 2.750 | 20261019 | 0.0007 |
| CLOSE BROTHERS FIN PLC | 1.625 | 20301203 | 0.0008 |
| CLOVERIE PLC | 1.500 | 20281215 | 0.0010 |
| CLOVERIE PLC | 5.625 | 20460624 | 0.0021 |
| CLP POWER HONG KONG FINANCING LTD | 2.125 | 20300630 | 0.0013 |
| CLYDESDALE BANK PLC | 4.625 | 20260608 | 0.0019 |
| CLYDESDALE BANK PLC | 0.010 | 20260922 | 0.0012 |
| CLYDESDALE BANK PLC | 2.500 | 20270622 | 0.0011 |
| CLYDESDALE BANK PLC | 3.750 | 20280822 | 0.0012 |
| CMB INTL LEASING MGMT LTD | 1.875 | 20250812 | 0.0016 |
| CME GROUP INC | 3.000 | 20250315 | 0.0016 |
| CME GROUP INC | 3.750 | 20280615 | 0.0010 |
| CME GROUP INC | 2.650 | 20320315 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CME GROUP INC | 5.300 | 20430915 | 0.0016 |
| CME GROUP INC | 4.150 | 20480615 | 0.0013 |
| CMHI FIN BVI CO LTD | 4.000 | 20270601 | 0.0010 |
| CMHI FIN BVI CO LTD | 5.000 | 20280806 | 0.0013 |
| CMS ENERGY CORP | 4.750 | 20500601 | 0.0010 |
| CNA FINL CORP | 4.500 | 20260301 | 0.0010 |
| CNA FINL CORP | 3.450 | 20270815 | 0.0010 |
| CNA FINL CORP | 3.900 | 20290501 | 0.0010 |
| CNA FINL CORP | 2.050 | 20300815 | 0.0009 |
| CNA FINL CORP | 5.500 | 20330615 | 0.0011 |
| CNA FINL CORP | 5.125 | 20340215 | 0.0010 |
| CNAC HK FINBRIDGE CO LTD | 4.875 | 20250314 | 0.0017 |
| CNAC HK FINBRIDGE CO LTD | 2.000 | 20250922 | 0.0012 |
| CNAC HK FINBRIDGE CO LTD | 4.125 | 20270719 | 0.0020 |
| CNAC HK FINBRIDGE CO LTD | 5.125 | 20280314 | 0.0037 |
| CNAC HK FINBRIDGE CO LTD | 3.875 | 20290619 | 0.0018 |
| CNAC HK FINBRIDGE CO LTD | 3.000 | 20300922 | 0.0018 |
| CNH INDUSTRIAL CAP LLC | 3.950 | 20250523 | 0.0010 |
| CNH INDUSTRIAL CAP LLC | 1.875 | 20260115 | 0.0010 |
| CNH INDUSTRIAL CAP LLC | 1.450 | 20260715 | 0.0011 |
| CNH INDUSTRIAL CAP LLC | 4.550 | 20280410 | 0.0012 |
| CNH INDUSTRIAL CAP LLC | 5.500 | 20290112 | 0.0011 |
| CNH INDUSTRIAL FIN EUROPE SA | 1.750 | 20250912 | 0.0014 |
| CNH INDUSTRIAL FIN EUROPE SA | 1.875 | 20260119 | 0.0011 |
| CNH INDUSTRIAL FIN EUROPE SA | 1.750 | 20270325 | 0.0013 |
| CNH INDUSTRIAL FIN EUROPE SA | 1.625 | 20290703 | 0.0010 |
| CNH INDUSTRIAL NV | 3.850 | 20271115 | 0.0010 |
| CNO FINL GROUP INC | 5.250 | 20250530 | 0.0010 |
| CNO FINL GROUP INC | 5.250 | 20290530 | 0.0010 |
| CNOOC FIN 2013 LTD | 2.875 | 20290930 | 0.0019 |
| CNOOC FIN 2013 LTD | 4.250 | 20430509 | 0.0009 |
| CNOOC FIN 2013 LTD | 3.300 | 20490930 | 0.0008 |
| CNOOC FIN 2014 ULC | 4.875 | 20440430 | 0.0010 |
| CNOOC FIN 2015 USA LLC | 3.500 | 20250505 | 0.0041 |
| CNOOC FIN 2015 USA LLC | 4.375 | 20280502 | 0.0021 |
| CNOOC PETROLEUM NORTH AMERICA ULC | 5.875 | 20350310 | 0.0017 |
| CNOOC PETROLEUM NORTH AMERICA ULC | 6.400 | 20370515 | 0.0028 |
| CNOOC PETROLEUM NORTH AMERICA ULC | 7.500 | 20390730 | 0.0018 |
| CNP ASSURANCES SA | 0.375 | 20280308 | 0.0010 |
| CNP ASSURANCES SA | 1.250 | 20290127 | 0.0010 |
| CNP ASSURANCES SA | 2.750 | 20290205 | 0.0011 |
| CNP ASSURANCES SA | 4.250 | 20450605 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CNP ASSURANCES SA | 4.500 | 20470610 | 0.0018 |
| CNP ASSURANCES SA | 6.000 | 20490122 | 0.0011 |
| CNP ASSURANCES SA | 2.000 | 20500727 | 0.0015 |
| CNP ASSURANCES SA | 2.500 | 20510630 | 0.0015 |
| CNP ASSURANCES SA | 5.250 | 20530718 | 0.0012 |
| CNP ASSURANCES SA | 1.875 | 20531012 | 0.0009 |
| CNPC GLOBAL CAP LTD | 1.350 | 20250623 | 0.0018 |
| CNPC GLOBAL CAP LTD | 2.000 | 20300623 | 0.0009 |
| COASTAL EMERALD LTD | 4.100 | 20250615 | 0.0010 |
| COCA-COLA CO | 1.875 | 20260922 | 0.0019 |
| COCA-COLA CO | 1.125 | 20270309 | 0.0032 |
| COCA-COLA CO | 3.375 | 20270325 | 0.0020 |
| COCA-COLA CO | 2.900 | 20270525 | 0.0010 |
| COCA-COLA CO | 1.450 | 20270601 | 0.0028 |
| COCA-COLA CO | 1.500 | 20280305 | 0.0014 |
| COCA-COLA CO | 1.000 | 20280315 | 0.0024 |
| COCA-COLA CO | 0.125 | 20290309 | 0.0014 |
| COCA-COLA CO | 0.125 | 20290315 | 0.0019 |
| COCA-COLA CO | 2.125 | 20290906 | 0.0019 |
| COCA-COLA CO | 3.450 | 20300325 | 0.0025 |
| COCA-COLA CO | 0.400 | 20300506 | 0.0012 |
| COCA-COLA CO | 1.650 | 20300601 | 0.0026 |
| COCA-COLA CO | 2.000 | 20310305 | 0.0013 |
| COCA-COLA CO | 1.250 | 20310308 | 0.0015 |
| COCA-COLA CO | 1.375 | 20310315 | 0.0022 |
| COCA-COLA CO | 2.250 | 20320105 | 0.0035 |
| COCA-COLA CO | 0.500 | 20330309 | 0.0012 |
| COCA-COLA CO | 0.375 | 20330315 | 0.0013 |
| COCA-COLA CO | 1.625 | 20350309 | 0.0029 |
| COCA-COLA CO | 0.950 | 20360506 | 0.0009 |
| COCA-COLA CO | 1.100 | 20360902 | 0.0009 |
| COCA-COLA CO | 0.800 | 20400315 | 0.0013 |
| COCA-COLA CO | 2.500 | 20400601 | 0.0015 |
| COCA-COLA CO | 1.000 | 20410309 | 0.0010 |
| COCA-COLA CO | 2.875 | 20410505 | 0.0012 |
| COCA-COLA CO | 4.200 | 20500325 | 0.0010 |
| COCA-COLA CO | 2.600 | 20500601 | 0.0020 |
| COCA-COLA CO | 3.000 | 20510305 | 0.0025 |
| COCA-COLA CO | 2.500 | 20510315 | 0.0020 |
| COCA-COLA CO | 2.750 | 20600601 | 0.0013 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | 1.750 | 20260327 | 0.0013 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | 1.500 | 20271108 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COCA-COLA EUROPACIFIC PARTNERS PLC | 1.750 | 20280526 | 0.0011 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | 0.200 | 20281202 | 0.0014 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | 1.125 | 20290412 | 0.0010 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | 1.875 | 20300318 | 0.0010 |
| COCA-COLA EUROPACIFIC PARTNERS PLC | 0.700 | 20310912 | 0.0009 |
| COCA-COLA FEMSA SAB DE CV | 2.750 | 20300122 | 0.0019 |
| COCA-COLA FEMSA SAB DE CV | 1.850 | 20320901 | 0.0012 |
| COCA-COLA HBC FIN BV | 2.750 | 20250923 | 0.0011 |
| COCA-COLA HBC FIN BV | 1.000 | 20270514 | 0.0015 |
| COCA-COLA HBC FIN BV | 0.625 | 20291121 | 0.0010 |
| COCA-COLA HBC FIN BV | 1.625 | 20310514 | 0.0012 |
| COENTREPRISE DE TRANSPORT D ELECTRICITE SA | 1.500 | 20280729 | 0.0025 |
| COENTREPRISE DE TRANSPORT D ELECTRICITE SA | 2.125 | 20320729 | 0.0025 |
| COENTREPRISE DE TRANSPORT D ELECTRICITE SA | 3.750 | 20360117 | 0.0011 |
| COFINIMMO SA | 1.000 | 20280124 | 0.0010 |
| COFINIMMO SA | 0.875 | 20301202 | 0.0009 |
| COFIROUTE SA | 1.125 | 20271013 | 0.0016 |
| COFIROUTE SA | 0.750 | 20280909 | 0.0013 |
| COFIROUTE SA | 1.000 | 20310519 | 0.0018 |
| COLGATE-PALMOLIVE CO | 3.100 | 20250815 | 0.0010 |
| COLGATE-PALMOLIVE CO | 4.800 | 20260302 | 0.0011 |
| COLGATE-PALMOLIVE CO | 0.500 | 20260306 | 0.0011 |
| COLGATE-PALMOLIVE CO | 3.100 | 20270815 | 0.0010 |
| COLGATE-PALMOLIVE CO | 4.600 | 20280301 | 0.0011 |
| COLGATE-PALMOLIVE CO | 0.300 | 20291110 | 0.0010 |
| COLGATE-PALMOLIVE CO | 3.250 | 20320815 | 0.0009 |
| COLGATE-PALMOLIVE CO | 4.600 | 20330301 | 0.0011 |
| COLGATE-PALMOLIVE CO | 1.375 | 20340306 | 0.0010 |
| COLGATE-PALMOLIVE CO | 0.875 | 20391112 | 0.0008 |
| COLGATE-PALMOLIVE CO | 4.000 | 20450815 | 0.0011 |
| COLGATE-PALMOLIVE CO | 3.700 | 20470801 | 0.0009 |
| COLOMBIA GOVT | 4.500 | 20260128 | 0.0031 |
| COLOMBIA GOVT | 3.875 | 20270425 | 0.0038 |
| COLOMBIA GOVT | 4.500 | 20290315 | 0.0039 |
| COLOMBIA GOVT | 3.000 | 20300130 | 0.0026 |
| COLOMBIA GOVT | 3.125 | 20310415 | 0.0042 |
| COLOMBIA GOVT | 3.250 | 20320422 | 0.0033 |
| COLOMBIA GOVT | 8.000 | 20330420 | 0.0036 |
| COLOMBIA GOVT | 7.500 | 20340202 | 0.0047 |
| COLOMBIA GOVT | 8.000 | 20351114 | 0.0028 |
| COLOMBIA GOVT | 7.375 | 20370918 | 0.0038 |
| COLOMBIA GOVT | 6.125 | 20410118 | 0.0045 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COLOMBIA GOVT | 4.125 | 20420222 | 0.0014 |
| COLOMBIA GOVT | 5.625 | 20440226 | 0.0041 |
| COLOMBIA GOVT | 5.000 | 20450615 | 0.0068 |
| COLOMBIA GOVT | 5.200 | 20490515 | 0.0043 |
| COLOMBIA GOVT | 4.125 | 20510515 | 0.0020 |
| COLOMBIA GOVT | 8.750 | 20531114 | 0.0029 |
| COLOMBIA GOVT | 3.875 | 20610215 | 0.0016 |
| COLOMBIA GOVT NT | 3.875 | 20260322 | 0.0031 |
| COLOPLAST FIN BV | 2.250 | 20270519 | 0.0019 |
| COLOPLAST FIN BV | 2.750 | 20300519 | 0.0015 |
| COLUMBIA PIPELINE GROUP INC | 4.500 | 20250601 | 0.0021 |
| COLUMBIA PIPELINE GROUP INC | 5.800 | 20450601 | 0.0010 |
| COMCAST CORP | 3.375 | 20250815 | 0.0031 |
| COMCAST CORP | 3.950 | 20251015 | 0.0062 |
| COMCAST CORP | 5.250 | 20251107 | 0.0016 |
| COMCAST CORP | 3.150 | 20260301 | 0.0045 |
| COMCAST CORP | 0.000 | 20260914 | 0.0026 |
| COMCAST CORP | 2.350 | 20270115 | 0.0027 |
| COMCAST CORP | 3.300 | 20270201 | 0.0025 |
| COMCAST CORP | 3.300 | 20270401 | 0.0016 |
| COMCAST CORP | 0.250 | 20270520 | 0.0016 |
| COMCAST CORP | 5.350 | 20271115 | 0.0016 |
| COMCAST CORP | 3.150 | 20280215 | 0.0032 |
| COMCAST CORP | 3.550 | 20280501 | 0.0020 |
| COMCAST CORP | 4.150 | 20281015 | 0.0082 |
| COMCAST CORP | 4.550 | 20290115 | 0.0021 |
| COMCAST CORP | 1.500 | 20290220 | 0.0014 |
| COMCAST CORP | 0.250 | 20290914 | 0.0010 |
| COMCAST CORP | 5.500 | 20291123 | 0.0017 |
| COMCAST CORP | 2.650 | 20300201 | 0.0029 |
| COMCAST CORP | 3.400 | 20300401 | 0.0031 |
| COMCAST CORP | 4.250 | 20301015 | 0.0030 |
| COMCAST CORP | 1.950 | 20310115 | 0.0026 |
| COMCAST CORP | 1.500 | 20310215 | 0.0029 |
| COMCAST CORP | 0.750 | 20320220 | 0.0026 |
| COMCAST CORP | 5.500 | 20321115 | 0.0022 |
| COMCAST CORP | 4.250 | 20330115 | 0.0033 |
| COMCAST CORP | 4.650 | 20330215 | 0.0020 |
| COMCAST CORP | 7.050 | 20330315 | 0.0018 |
| COMCAST CORP | 4.800 | 20330515 | 0.0021 |
| COMCAST CORP | 4.200 | 20340815 | 0.0019 |
| COMCAST CORP | 5.650 | 20350615 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COMCAST CORP | 4.400 | 20350815 | 0.0015 |
| COMCAST CORP | 6.500 | 20351115 | 0.0014 |
| COMCAST CORP | 1.875 | 20360220 | 0.0015 |
| COMCAST CORP | 3.200 | 20360715 | 0.0017 |
| COMCAST CORP | 6.450 | 20370315 | 0.0014 |
| COMCAST CORP | 3.900 | 20380301 | 0.0022 |
| COMCAST CORP | 4.600 | 20381015 | 0.0019 |
| COMCAST CORP | 3.250 | 20391101 | 0.0022 |
| COMCAST CORP | 1.250 | 20400220 | 0.0013 |
| COMCAST CORP | 3.750 | 20400401 | 0.0028 |
| COMCAST CORP | 4.650 | 20420715 | 0.0012 |
| COMCAST CORP | 4.600 | 20450815 | 0.0014 |
| COMCAST CORP | 3.400 | 20460715 | 0.0021 |
| COMCAST CORP | 4.000 | 20470815 | 0.0014 |
| COMCAST CORP | 3.969 | 20471101 | 0.0033 |
| COMCAST CORP | 4.000 | 20480301 | 0.0017 |
| COMCAST CORP | 4.700 | 20481015 | 0.0038 |
| COMCAST CORP | 3.999 | 20491101 | 0.0034 |
| COMCAST CORP | 3.450 | 20500201 | 0.0027 |
| COMCAST CORP | 2.800 | 20510115 | 0.0022 |
| COMCAST CORP | 2.887 | 20511101 | 0.0067 |
| COMCAST CORP | 2.450 | 20520815 | 0.0018 |
| COMCAST CORP | 4.049 | 20521101 | 0.0017 |
| COMCAST CORP | 5.350 | 20530515 | 0.0033 |
| COMCAST CORP | 2.937 | 20561101 | 0.0078 |
| COMCAST CORP | 4.950 | 20581015 | 0.0020 |
| COMCAST CORP | 2.650 | 20620815 | 0.0015 |
| COMCAST CORP | 2.987 | 20631101 | 0.0051 |
| COMCAST CORP | 5.500 | 20640515 | 0.0029 |
| COMERICA BANK | 5.332 | 20330825 | 0.0009 |
| COMERICA INC | 4.000 | 20290201 | 0.0010 |
| COMERICA INC | 5.982 | 20300130 | 0.0021 |
| COMISION FEDERAL DE ELECTRICIDAD | 4.050 | 20500320 | 0.0013 |
| COMMERCIAL BANK OF DUBAI PSC | 5.319 | 20280614 | 0.0011 |
| COMMERZBANK AG | 0.625 | 20250313 | 0.0011 |
| COMMERZBANK AG | 0.625 | 20250528 | 0.0022 |
| COMMERZBANK AG | 0.875 | 20250908 | 0.0011 |
| COMMERZBANK AG | 0.100 | 20250911 | 0.0016 |
| COMMERZBANK AG | 1.125 | 20250919 | 0.0011 |
| COMMERZBANK AG | 2.750 | 20251208 | 0.0022 |
| COMMERZBANK AG | 3.375 | 20251212 | 0.0017 |
| COMMERZBANK AG | 1.000 | 20260304 | 0.0027 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COMMERZBANK AG | 4.000 | 20260323 | 0.0023 |
| COMMERZBANK AG | 0.750 | 20260324 | 0.0011 |
| COMMERZBANK AG | 2.875 | 20260428 | 0.0023 |
| COMMERZBANK AG | 0.500 | 20260609 | 0.0021 |
| COMMERZBANK AG | 1.125 | 20260622 | 0.0011 |
| COMMERZBANK AG | 0.500 | 20261204 | 0.0021 |
| COMMERZBANK AG | 0.125 | 20261215 | 0.0016 |
| COMMERZBANK AG | 2.750 | 20270111 | 0.0022 |
| COMMERZBANK AG | 0.875 | 20270122 | 0.0016 |
| COMMERZBANK AG | 0.500 | 20270315 | 0.0031 |
| COMMERZBANK AG | 4.000 | 20270330 | 0.0015 |
| COMMERZBANK AG | 0.625 | 20270824 | 0.0021 |
| COMMERZBANK AG | 0.375 | 20270901 | 0.0015 |
| COMMERZBANK AG | 3.000 | 20270914 | 0.0011 |
| COMMERZBANK AG | 1.875 | 20280228 | 0.0011 |
| COMMERZBANK AG | 4.625 | 20280321 | 0.0014 |
| COMMERZBANK AG | 0.875 | 20280418 | 0.0016 |
| COMMERZBANK AG | 1.500 | 20280828 | 0.0011 |
| COMMERZBANK AG | 3.375 | 20280828 | 0.0029 |
| COMMERZBANK AG | 2.875 | 20281013 | 0.0017 |
| COMMERZBANK AG | 5.250 | 20290325 | 0.0014 |
| COMMERZBANK AG | 3.125 | 20290420 | 0.0029 |
| COMMERZBANK AG | 0.050 | 20290509 | 0.0010 |
| COMMERZBANK AG | 5.125 | 20300118 | 0.0018 |
| COMMERZBANK AG | 0.010 | 20300311 | 0.0024 |
| COMMERZBANK AG | 4.000 | 20301205 | 0.0017 |
| COMMERZBANK AG | 2.750 | 20310109 | 0.0022 |
| COMMERZBANK AG | 4.625 | 20310117 | 0.0017 |
| COMMERZBANK AG | 1.375 | 20311229 | 0.0010 |
| COMMERZBANK AG | 0.250 | 20320112 | 0.0018 |
| COMMERZBANK AG | 2.250 | 20320901 | 0.0021 |
| COMMERZBANK AG | 6.500 | 20321206 | 0.0012 |
| COMMERZBANK AG | 8.625 | 20330228 | 0.0010 |
| COMMERZBANK AG | 3.125 | 20330613 | 0.0017 |
| COMMERZBANK AG | 6.750 | 20331005 | 0.0012 |
| COMMERZBANK AG | 1.250 | 20340109 | 0.0019 |
| COMMONSPIRIT HEALTH | 6.073 | 20271101 | 0.0011 |
| COMMONSPIRIT HEALTH | 3.347 | 20291001 | 0.0018 |
| COMMONSPIRIT HEALTH | 2.782 | 20301001 | 0.0010 |
| COMMONSPIRIT HEALTH | 4.350 | 20421101 | 0.0014 |
| COMMONSPIRIT HEALTH | 3.817 | 20491001 | 0.0011 |
| COMMONSPIRIT HEALTH | 4.187 | 20491001 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COMMONSPIRIT HEALTH | 3.910 | 20501001 | 0.0011 |
| COMMONWEALTH BANK OF AUSTRALIA | 3.246 | 20251024 | 0.0023 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.500 | 20260727 | 0.0026 |
| COMMONWEALTH BANK OF AUSTRALIA | 3.000 | 20260904 | 0.0019 |
| COMMONWEALTH BANK OF AUSTRALIA | 3.768 | 20270831 | 0.0035 |
| COMMONWEALTH BANK OF AUSTRALIA | 1.125 | 20280118 | 0.0013 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.750 | 20280228 | 0.0026 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.875 | 20290219 | 0.0020 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.125 | 20291015 | 0.0024 |
| COMMONWEALTH BANK OF AUSTRALIA | 1.625 | 20310210 | 0.0010 |
| COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH | 5.499 | 20250912 | 0.0019 |
| COMMONWEALTH BANK OF AUSTRALIA NEW YORK BRANCH | 5.316 | 20260313 | 0.0021 |
| COMMONWEALTH EDISON CO | 2.550 | 20260615 | 0.0010 |
| COMMONWEALTH EDISON CO | 3.700 | 20280815 | 0.0011 |
| COMMONWEALTH EDISON CO | 5.900 | 20360315 | 0.0014 |
| COMMONWEALTH EDISON CO | 3.650 | 20460615 | 0.0011 |
| COMMONWEALTH EDISON CO | 3.750 | 20470815 | 0.0010 |
| COMMONWEALTH EDISON CO | 4.000 | 20480301 | 0.0014 |
| COMMONWEALTH EDISON CO | 3.000 | 20500301 | 0.0009 |
| COMMONWEALTH EDISON CO | 3.125 | 20510315 | 0.0010 |
| COMMONWEALTH EDISON CO | 5.300 | 20530201 | 0.0012 |
| COMMUNAUTE FRANCAISE | 0.000 | 20290622 | 0.0012 |
| COMMUNAUTE FRANCAISE | 0.250 | 20300123 | 0.0014 |
| COMMUNAUTE FRANCAISE | 1.625 | 20320503 | 0.0012 |
| COMMUNAUTE FRANCAISE | 3.750 | 20330622 | 0.0017 |
| COMMUNAUTE FRANCAISE | 3.375 | 20340622 | 0.0014 |
| COMMUNAUTE FRANCAISE | 0.625 | 20350611 | 0.0008 |
| COMMUNITY FIN CO 1 PLC | 5.017 | 20340731 | 0.0016 |
| COMPAGNIE DE FINMENT FONCIER SA | 1.125 | 20250624 | 0.0013 |
| COMPAGNIE DE FINMENT FONCIER SA | 4.000 | 20251024 | 0.0062 |
| COMPAGNIE DE FINMENT FONCIER SA | 1.000 | 20260202 | 0.0027 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.750 | 20260529 | 0.0027 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.010 | 20260715 | 0.0033 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.225 | 20260914 | 0.0022 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.375 | 20270409 | 0.0026 |
| COMPAGNIE DE FINMENT FONCIER SA | 3.125 | 20270518 | 0.0033 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.010 | 20271025 | 0.0015 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.010 | 20271110 | 0.0021 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.750 | 20280111 | 0.0024 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.500 | 20280316 | 0.0025 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.875 | 20280911 | 0.0024 |
| COMPAGNIE DE FINMENT FONCIER SA | 3.625 | 20290116 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COMPAGNIE DE FINMENT FONCIER SA | 0.010 | 20290416 | 0.0029 |
| COMPAGNIE DE FINMENT FONCIER SA | 3.125 | 20290517 | 0.0023 |
| COMPAGNIE DE FINMENT FONCIER SA | 2.375 | 20300315 | 0.0028 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.010 | 20300925 | 0.0023 |
| COMPAGNIE DE FINMENT FONCIER SA | 1.200 | 20310429 | 0.0024 |
| COMPAGNIE DE FINMENT FONCIER SA | 3.375 | 20310916 | 0.0041 |
| COMPAGNIE DE FINMENT FONCIER SA | 1.250 | 20321115 | 0.0020 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.010 | 20351029 | 0.0009 |
| COMPAGNIE DE FINMENT FONCIER SA | 0.600 | 20411025 | 0.0022 |
| COMPAGNIE DE FINMENT FONCIER SA | 3.875 | 20550425 | 0.0031 |
| COMPAGNIE DE SAINT GOBAIN SA | 1.000 | 20250317 | 0.0017 |
| COMPAGNIE DE SAINT GOBAIN SA | 1.625 | 20250810 | 0.0011 |
| COMPAGNIE DE SAINT GOBAIN SA | 1.125 | 20260323 | 0.0016 |
| COMPAGNIE DE SAINT GOBAIN SA | 3.750 | 20261129 | 0.0023 |
| COMPAGNIE DE SAINT GOBAIN SA | 1.375 | 20270614 | 0.0016 |
| COMPAGNIE DE SAINT GOBAIN SA | 2.375 | 20271004 | 0.0016 |
| COMPAGNIE DE SAINT GOBAIN SA | 2.125 | 20280610 | 0.0011 |
| COMPAGNIE DE SAINT GOBAIN SA | 1.875 | 20280921 | 0.0015 |
| COMPAGNIE DE SAINT GOBAIN SA | 3.500 | 20290118 | 0.0015 |
| COMPAGNIE DE SAINT GOBAIN SA | 3.875 | 20301129 | 0.0023 |
| COMPAGNIE DE SAINT GOBAIN SA | 1.875 | 20310315 | 0.0021 |
| COMPAGNIE DE SAINT GOBAIN SA | 2.625 | 20320810 | 0.0011 |
| COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 0.875 | 20250903 | 0.0016 |
| COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 0.000 | 20281102 | 0.0010 |
| COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 1.750 | 20300903 | 0.0021 |
| COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 0.250 | 20321102 | 0.0009 |
| COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 2.500 | 20380903 | 0.0016 |
| COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | 0.625 | 20401102 | 0.0007 |
| COMPASS GROUP FIN NETHERLANDS BV | 1.500 | 20280905 | 0.0011 |
| COMPASS GROUP FIN NETHERLANDS BV | 3.000 | 20300308 | 0.0012 |
| COMPASS GROUP PLC | 2.000 | 20290703 | 0.0007 |
| COMPASS GROUP PLC | 3.250 | 20310206 | 0.0017 |
| COMPUTERSHARE US INC | 1.125 | 20311007 | 0.0009 |
| CON ED CO OF NEW YORK INC | 4.000 | 20281201 | 0.0010 |
| CON ED CO OF NEW YORK INC | 3.350 | 20300401 | 0.0012 |
| CON ED CO OF NEW YORK INC | 2.400 | 20310615 | 0.0016 |
| CON ED CO OF NEW YORK INC | 5.200 | 20330301 | 0.0011 |
| CON ED CO OF NEW YORK INC | 5.500 | 20340315 | 0.0013 |
| CON ED CO OF NEW YORK INC | 6.300 | 20370815 | 0.0012 |
| CON ED CO OF NEW YORK INC | 6.750 | 20380401 | 0.0014 |
| CON ED CO OF NEW YORK INC | 5.500 | 20391201 | 0.0013 |
| CON ED CO OF NEW YORK INC | 3.950 | 20430301 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CON ED CO OF NEW YORK INC | 4.450 | 20440315 | 0.0016 |
| CON ED CO OF NEW YORK INC | 4.500 | 20451201 | 0.0012 |
| CON ED CO OF NEW YORK INC | 3.850 | 20460615 | 0.0009 |
| CON ED CO OF NEW YORK INC | 3.875 | 20470615 | 0.0008 |
| CON ED CO OF NEW YORK INC | 4.650 | 20481201 | 0.0011 |
| CON ED CO OF NEW YORK INC | 4.125 | 20490515 | 0.0012 |
| CON ED CO OF NEW YORK INC | 3.950 | 20500401 | 0.0017 |
| CON ED CO OF NEW YORK INC | 3.200 | 20511201 | 0.0009 |
| CON ED CO OF NEW YORK INC | 6.150 | 20521115 | 0.0016 |
| CON ED CO OF NEW YORK INC | 5.900 | 20531115 | 0.0020 |
| CON ED CO OF NEW YORK INC | 4.625 | 20541201 | 0.0014 |
| CON ED CO OF NEW YORK INC | 4.300 | 20561201 | 0.0009 |
| CON ED CO OF NEW YORK INC | 4.500 | 20580515 | 0.0012 |
| CON ED CO OF NEW YORK INC | 3.700 | 20591115 | 0.0009 |
| CON ED CO OF NEW YORK INC | 3.000 | 20601201 | 0.0008 |
| CON ED CO OF NEW YORK INC | 3.600 | 20610615 | 0.0011 |
| CONAGRA BRANDS INC | 4.600 | 20251101 | 0.0021 |
| CONAGRA BRANDS INC | 5.300 | 20261001 | 0.0011 |
| CONAGRA BRANDS INC | 1.375 | 20271101 | 0.0018 |
| CONAGRA BRANDS INC | 4.850 | 20281101 | 0.0027 |
| CONAGRA BRANDS INC | 5.300 | 20381101 | 0.0020 |
| CONAGRA BRANDS INC | 5.400 | 20481101 | 0.0020 |
| CONCENTRIX CORP | 6.650 | 20260802 | 0.0017 |
| CONCENTRIX CORP | 6.600 | 20280802 | 0.0017 |
| CONCENTRIX CORP | 6.850 | 20330802 | 0.0011 |
| CONNECT PLUS M25 ISSUER PLC | 2.607 | 20390331 | 0.0017 |
| CONNECTICUT LIGHT AND POWER CO | 3.200 | 20270315 | 0.0010 |
| CONNECTICUT LIGHT AND POWER CO | 4.000 | 20480401 | 0.0014 |
| CONNECTICUT LIGHT AND POWER CO | 5.250 | 20530115 | 0.0010 |
| CONOCOPHILLIPS | 5.900 | 20321015 | 0.0011 |
| CONOCOPHILLIPS | 6.500 | 20390201 | 0.0038 |
| CONOCOPHILLIPS CO | 6.950 | 20290415 | 0.0028 |
| CONOCOPHILLIPS CO | 5.050 | 20330915 | 0.0021 |
| CONOCOPHILLIPS CO | 3.758 | 20420315 | 0.0014 |
| CONOCOPHILLIPS CO | 4.300 | 20441115 | 0.0014 |
| CONOCOPHILLIPS CO | 3.800 | 20520315 | 0.0018 |
| CONOCOPHILLIPS CO | 5.300 | 20530515 | 0.0023 |
| CONOCOPHILLIPS CO | 5.550 | 20540315 | 0.0022 |
| CONOCOPHILLIPS CO | 4.025 | 20620315 | 0.0029 |
| CONOCOPHILLIPS CO | 5.700 | 20630915 | 0.0015 |
| CONSTELLATION BRANDS INC | 4.400 | 20251115 | 0.0010 |
| CONSTELLATION BRANDS INC | 5.000 | 20260202 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CONSTELLATION BRANDS INC | 3.700 | 20261206 | 0.0012 |
| CONSTELLATION BRANDS INC | 3.500 | 20270509 | 0.0010 |
| CONSTELLATION BRANDS INC | 4.350 | 20270509 | 0.0012 |
| CONSTELLATION BRANDS INC | 3.600 | 20280215 | 0.0014 |
| CONSTELLATION BRANDS INC | 4.650 | 20281115 | 0.0010 |
| CONSTELLATION BRANDS INC | 3.150 | 20290801 | 0.0015 |
| CONSTELLATION BRANDS INC | 2.875 | 20300501 | 0.0011 |
| CONSTELLATION BRANDS INC | 2.250 | 20310801 | 0.0017 |
| CONSTELLATION BRANDS INC | 4.750 | 20320509 | 0.0014 |
| CONSTELLATION BRANDS INC | 4.900 | 20330501 | 0.0015 |
| CONSTELLATION BRANDS INC | 4.500 | 20470509 | 0.0009 |
| CONSTELLATION BRANDS INC | 4.100 | 20480215 | 0.0010 |
| CONSTELLATION BRANDS INC | 5.250 | 20481115 | 0.0010 |
| CONSTELLATION BRANDS INC | 3.750 | 20500501 | 0.0010 |
| CONSTELLATION ENERGY GENERATION LLC | 3.250 | 20250601 | 0.0018 |
| CONSTELLATION ENERGY GENERATION LLC | 5.600 | 20280301 | 0.0016 |
| CONSTELLATION ENERGY GENERATION LLC | 5.800 | 20330301 | 0.0013 |
| CONSTELLATION ENERGY GENERATION LLC | 6.125 | 20340115 | 0.0011 |
| CONSTELLATION ENERGY GENERATION LLC | 6.250 | 20391001 | 0.0020 |
| CONSTELLATION ENERGY GENERATION LLC | 5.600 | 20420615 | 0.0016 |
| CONSTELLATION ENERGY GENERATION LLC | 6.500 | 20531001 | 0.0021 |
| CONSUMERS ENERGY CO | 4.900 | 20290215 | 0.0010 |
| CONSUMERS ENERGY CO | 4.600 | 20290530 | 0.0012 |
| CONSUMERS ENERGY CO | 4.625 | 20330515 | 0.0014 |
| CONSUMERS ENERGY CO | 4.050 | 20480515 | 0.0010 |
| CONSUMERS ENERGY CO | 4.350 | 20490415 | 0.0010 |
| CONSUMERS ENERGY CO | 3.100 | 20500815 | 0.0008 |
| CONSUMERS ENERGY CO | 3.500 | 20510801 | 0.0009 |
| CONTEMPORARY RUIDING DEV LTD | 1.875 | 20250917 | 0.0020 |
| CONTEMPORARY RUIDING DEV LTD | 1.500 | 20260909 | 0.0010 |
| CONTEMPORARY RUIDING DEV LTD | 2.625 | 20300917 | 0.0009 |
| CONTINENTAL AG | 0.375 | 20250627 | 0.0013 |
| CONTINENTAL AG | 2.500 | 20260827 | 0.0017 |
| CONTINENTAL AG | 4.000 | 20270301 | 0.0012 |
| CONTINENTAL AG | 3.625 | 20271130 | 0.0014 |
| CONTINENTAL AG | 4.000 | 20280601 | 0.0018 |
| CONTINENTAL RESOURCES INC | 4.375 | 20280115 | 0.0020 |
| CONTINENTAL RESOURCES INC | 4.900 | 20440601 | 0.0012 |
| COOPERATIEVE RABOBANK UA | 4.125 | 20250714 | 0.0064 |
| COOPERATIEVE RABOBANK UA | 4.375 | 20250804 | 0.0031 |
| COOPERATIEVE RABOBANK UA | 0.125 | 20251014 | 0.0053 |
| COOPERATIEVE RABOBANK UA | 1.250 | 20260323 | 0.0044 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COOPERATIEVE RABOBANK UA | 0.625 | 20260426 | 0.0021 |
| COOPERATIEVE RABOBANK UA | 3.750 | 20260721 | 0.0030 |
| COOPERATIEVE RABOBANK UA | 0.250 | 20261030 | 0.0016 |
| COOPERATIEVE RABOBANK UA | 3.913 | 20261103 | 0.0023 |
| COOPERATIEVE RABOBANK UA | 1.375 | 20270203 | 0.0032 |
| COOPERATIEVE RABOBANK UA | 0.000 | 20270621 | 0.0020 |
| COOPERATIEVE RABOBANK UA | 5.250 | 20270914 | 0.0013 |
| COOPERATIEVE RABOBANK UA | 0.375 | 20271201 | 0.0021 |
| COOPERATIEVE RABOBANK UA | 4.625 | 20280127 | 0.0023 |
| COOPERATIEVE RABOBANK UA | 0.875 | 20280208 | 0.0026 |
| COOPERATIEVE RABOBANK UA | 0.875 | 20280505 | 0.0021 |
| COOPERATIEVE RABOBANK UA | 1.875 | 20280712 | 0.0010 |
| COOPERATIEVE RABOBANK UA | 3.296 | 20281122 | 0.0029 |
| COOPERATIEVE RABOBANK UA | 0.875 | 20290201 | 0.0041 |
| COOPERATIEVE RABOBANK UA | 4.233 | 20290425 | 0.0030 |
| COOPERATIEVE RABOBANK UA | 4.625 | 20290523 | 0.0026 |
| COOPERATIEVE RABOBANK UA | 4.000 | 20300110 | 0.0029 |
| COOPERATIEVE RABOBANK UA | 0.010 | 20300702 | 0.0028 |
| COOPERATIEVE RABOBANK UA | 1.125 | 20310507 | 0.0019 |
| COOPERATIEVE RABOBANK UA | 0.125 | 20311201 | 0.0027 |
| COOPERATIEVE RABOBANK UA | 0.750 | 20320302 | 0.0033 |
| COOPERATIEVE RABOBANK UA | 1.250 | 20320531 | 0.0027 |
| COOPERATIEVE RABOBANK UA | 3.875 | 20321130 | 0.0017 |
| COOPERATIEVE RABOBANK UA | 2.875 | 20330119 | 0.0028 |
| COOPERATIEVE RABOBANK UA | 0.625 | 20330225 | 0.0015 |
| COOPERATIEVE RABOBANK UA | 3.106 | 20330607 | 0.0020 |
| COOPERATIEVE RABOBANK UA | 1.000 | 20340119 | 0.0017 |
| COOPERATIEVE RABOBANK UA | 3.064 | 20340201 | 0.0034 |
| COOPERATIEVE RABOBANK UA | 3.822 | 20340726 | 0.0023 |
| COOPERATIEVE RABOBANK UA | 1.500 | 20380426 | 0.0025 |
| COOPERATIEVE RABOBANK UA | 0.750 | 20390621 | 0.0025 |
| COOPERATIEVE RABOBANK UA | 0.010 | 20401127 | 0.0016 |
| COOPERATIEVE RABOBANK UA | 5.250 | 20410523 | 0.0011 |
| COOPERATIEVE RABOBANK UA | 5.250 | 20410524 | 0.0032 |
| COOPERATIEVE RABOBANK UA | 5.750 | 20431201 | 0.0027 |
| COOPERATIEVE RABOBANK UA | 5.250 | 20450804 | 0.0025 |
| COOPERATIEVE RABOBANK UA | 5.375 | 20600803 | 0.0009 |
| COOPERATIEVE RABOBANK UA NEW YORK BRANCH | 3.375 | 20250521 | 0.0021 |
| COOPERATIEVE RABOBANK UA NEW YORK BRANCH | 5.500 | 20250718 | 0.0018 |
| COOPERATIEVE RABOBANK UA NEW YORK BRANCH | 4.850 | 20260109 | 0.0021 |
| COOPERATIEVE RABOBANK UA NEW YORK BRANCH | 5.500 | 20261005 | 0.0015 |
| COOPERATIEVE RABOBANK UA NEW YORK BRANCH | 4.800 | 20290109 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COPT DEFENSE PROPERTIES LP | 2.750 | 20310415 | 0.0010 |
| COREBRIDGE FINL INC | 3.500 | 20250404 | 0.0021 |
| COREBRIDGE FINL INC | 3.650 | 20270405 | 0.0025 |
| COREBRIDGE FINL INC | 3.850 | 20290405 | 0.0020 |
| COREBRIDGE FINL INC | 3.900 | 20320405 | 0.0028 |
| COREBRIDGE FINL INC | 6.050 | 20330915 | 0.0011 |
| COREBRIDGE FINL INC | 5.750 | 20340115 | 0.0016 |
| COREBRIDGE FINL INC | 4.400 | 20520405 | 0.0021 |
| COREBRIDGE FINL INC | 6.875 | 20521215 | 0.0021 |
| CORNING INC | 4.125 | 20310515 | 0.0013 |
| CORNING INC | 4.750 | 20420315 | 0.0010 |
| CORNING INC | 5.350 | 20481115 | 0.0011 |
| CORNING INC | 4.375 | 20571115 | 0.0013 |
| CORNING INC | 5.450 | 20791115 | 0.0021 |
| CORPORACION ANDINA DE FOMENTO | 1.625 | 20250603 | 0.0016 |
| CORPORACION ANDINA DE FOMENTO | 0.250 | 20260204 | 0.0026 |
| CORPORACION ANDINA DE FOMENTO | 4.750 | 20260401 | 0.0031 |
| CORPORACION ANDINA DE FOMENTO | 0.625 | 20261120 | 0.0016 |
| CORPORACION ANDINA DE FOMENTO | 6.000 | 20270426 | 0.0038 |
| CORPORACION ANDINA DE FOMENTO | 2.375 | 20270713 | 0.0011 |
| CORPORACION ANDINA DE FOMENTO | 4.500 | 20280307 | 0.0024 |
| CORPORACION ANDINA DE FOMENTO | 5.000 | 20290124 | 0.0036 |
| CORPORACION ANDINA DE FOMENTO | 3.625 | 20300213 | 0.0034 |
| CORPORACION FINANCIERA DE DESARROLLO SA | 2.400 | 20270928 | 0.0009 |
| CORPORACION NACIONAL DEL COBRE DE CHILE | 3.000 | 20290930 | 0.0020 |
| CORPORACION NACIONAL DEL COBRE DE CHILE | 3.150 | 20300114 | 0.0018 |
| CORPORACION NACIONAL DEL COBRE DE CHILE | 3.700 | 20500130 | 0.0038 |
| CORPORACION NACIONAL DEL COBRE DE CHILE | 6.300 | 20530908 | 0.0010 |
| COSL SINGAPORE CAP LTD | 1.875 | 20250624 | 0.0010 |
| COSL SINGAPORE CAP LTD | 4.500 | 20250730 | 0.0010 |
| COSTCO WHOLESALE CORP | 3.000 | 20270518 | 0.0020 |
| COSTCO WHOLESALE CORP | 1.375 | 20270620 | 0.0024 |
| COSTCO WHOLESALE CORP | 1.600 | 20300420 | 0.0031 |
| COSTCO WHOLESALE CORP | 1.750 | 20320420 | 0.0017 |
| COTERRA ENERGY INC | 3.900 | 20270515 | 0.0014 |
| COTTAGE HEALTH CREDIT GROUP | 3.304 | 20491101 | 0.0008 |
| COVENTRY BUILDING SOCIETY | 1.000 | 20250921 | 0.0009 |
| COVENTRY BUILDING SOCIETY | 0.125 | 20260620 | 0.0010 |
| COVENTRY BUILDING SOCIETY | 2.625 | 20261207 | 0.0011 |
| COVENTRY BUILDING SOCIETY | 7.000 | 20271107 | 0.0011 |
| COVENTRY BUILDING SOCIETY | 0.010 | 20280707 | 0.0015 |
| COVESTRO AG | 0.875 | 20260203 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| COVESTRO AG | 4.750 | 20281115 | 0.0012 |
| COVESTRO AG | 1.375 | 20300612 | 0.0010 |
| COVIVIO HOTELS SCA | 1.000 | 20290727 | 0.0012 |
| COVIVIO SA | 1.875 | 20260520 | 0.0011 |
| COVIVIO SA | 1.500 | 20270621 | 0.0013 |
| COVIVIO SA | 1.625 | 20300623 | 0.0012 |
| COVIVIO SA | 1.125 | 20310917 | 0.0011 |
| COVIVIO SA | 4.625 | 20320605 | 0.0012 |
| CPI PPTY GROUP SA | 2.750 | 20260512 | 0.0013 |
| CPI PPTY GROUP SA | 1.625 | 20270423 | 0.0012 |
| CPI PPTY GROUP SA | 2.750 | 20280122 | 0.0007 |
| CPI PPTY GROUP SA | 1.750 | 20300114 | 0.0011 |
| CPI PPTY GROUP SA | 1.500 | 20310127 | 0.0011 |
| CPPIB CAP INC | 6.000 | 20250607 | 0.0028 |
| CPPIB CAP INC | 0.375 | 20250729 | 0.0020 |
| CPPIB CAP INC | 4.375 | 20260302 | 0.0020 |
| CPPIB CAP INC | 0.875 | 20260909 | 0.0048 |
| CPPIB CAP INC | 0.250 | 20270406 | 0.0021 |
| CPPIB CAP INC | 1.250 | 20271207 | 0.0014 |
| CPPIB CAP INC | 0.875 | 20290206 | 0.0020 |
| CPPIB CAP INC | 2.000 | 20291101 | 0.0018 |
| CPPIB CAP INC | 1.125 | 20291214 | 0.0017 |
| CPPIB CAP INC | 0.050 | 20310224 | 0.0018 |
| CPPIB CAP INC | 1.500 | 20330304 | 0.0020 |
| CPPIB CAP INC | 0.750 | 20370202 | 0.0017 |
| CPPIB CAP INC | 0.250 | 20410118 | 0.0014 |
| CPPIB CAP INC | 0.750 | 20490715 | 0.0013 |
| CPPIB CAP INC | 1.625 | 20711022 | 0.0010 |
| CPUK FIN LTD | 5.876 | 20270828 | 0.0009 |
| CPUK FIN LTD | 6.136 | 20310828 | 0.0009 |
| CREDIT AGRICOLE ASSURANCES SA | 2.000 | 20300717 | 0.0020 |
| CREDIT AGRICOLE ASSURANCES SA | 1.500 | 20311006 | 0.0018 |
| CREDIT AGRICOLE ASSURANCES SA | 5.875 | 20331025 | 0.0013 |
| CREDIT AGRICOLE ASSURANCES SA | 2.625 | 20480129 | 0.0021 |
| CREDIT AGRICOLE ASSURANCES SA | 4.750 | 20480927 | 0.0023 |
| CREDIT AGRICOLE ASSURANCES SA | 4.500 | 22991231 | 0.0014 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.500 | 20250403 | 0.0022 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 4.000 | 20250716 | 0.0046 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.500 | 20260219 | 0.0027 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 3.250 | 20260928 | 0.0023 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.750 | 20270505 | 0.0032 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.875 | 20270831 | 0.0037 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CREDIT AGRICOLE HOME LOAN SFH SA | 2.750 | 20280112 | 0.0028 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.010 | 20280412 | 0.0020 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 2.875 | 20280623 | 0.0023 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.875 | 20280811 | 0.0031 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 3.375 | 20280904 | 0.0029 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 1.000 | 20290116 | 0.0031 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 3.125 | 20290816 | 0.0023 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.050 | 20291206 | 0.0024 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 2.125 | 20300107 | 0.0021 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 1.625 | 20300531 | 0.0021 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 1.250 | 20310324 | 0.0030 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.010 | 20311103 | 0.0018 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 1.375 | 20320203 | 0.0020 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 3.250 | 20320928 | 0.0023 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.375 | 20330201 | 0.0022 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 3.250 | 20330608 | 0.0029 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 2.875 | 20340112 | 0.0028 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 0.875 | 20340506 | 0.0023 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 1.500 | 20370203 | 0.0017 |
| CREDIT AGRICOLE HOME LOAN SFH SA | 1.500 | 20380928 | 0.0018 |
| CREDIT AGRICOLE ITALIA SPA | 1.125 | 20250321 | 0.0017 |
| CREDIT AGRICOLE ITALIA SPA | 0.625 | 20260113 | 0.0016 |
| CREDIT AGRICOLE ITALIA SPA | 1.000 | 20270325 | 0.0016 |
| CREDIT AGRICOLE ITALIA SPA | 0.250 | 20280117 | 0.0010 |
| CREDIT AGRICOLE ITALIA SPA | 1.625 | 20290321 | 0.0016 |
| CREDIT AGRICOLE ITALIA SPA | 3.500 | 20300115 | 0.0023 |
| CREDIT AGRICOLE ITALIA SPA | 1.000 | 20310930 | 0.0014 |
| CREDIT AGRICOLE ITALIA SPA | 0.375 | 20320120 | 0.0018 |
| CREDIT AGRICOLE ITALIA SPA | 0.125 | 20330315 | 0.0008 |
| CREDIT AGRICOLE ITALIA SPA | 3.500 | 20330715 | 0.0011 |
| CREDIT AGRICOLE ITALIA SPA | 1.750 | 20380115 | 0.0009 |
| CREDIT AGRICOLE ITALIA SPA | 0.750 | 20420120 | 0.0007 |
| CREDIT AGRICOLE ITALIA SPA | 1.000 | 20450117 | 0.0010 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 0.500 | 20251010 | 0.0011 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 3.750 | 20260713 | 0.0012 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 0.250 | 20261031 | 0.0010 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 0.875 | 20270802 | 0.0011 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 0.010 | 20280913 | 0.0015 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 0.625 | 20290329 | 0.0015 |
| CREDIT AGRICOLE PUBLIC SECTOR SCF SA | 0.125 | 20311208 | 0.0009 |
| CREDIT AGRICOLE SA | 0.526 | 20250424 | 0.0011 |
| CREDIT AGRICOLE SA | 1.000 | 20250918 | 0.0027 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CREDIT AGRICOLE SA | 0.375 | 20251021 | 0.0021 |
| CREDIT AGRICOLE SA | 0.084 | 20251206 | 0.0020 |
| CREDIT AGRICOLE SA | 2.800 | 20260127 | 0.0014 |
| CREDIT AGRICOLE SA | 1.000 | 20260422 | 0.0033 |
| CREDIT AGRICOLE SA | 2.850 | 20260427 | 0.0022 |
| CREDIT AGRICOLE SA | 0.131 | 20260722 | 0.0010 |
| CREDIT AGRICOLE SA | 0.066 | 20260904 | 0.0015 |
| CREDIT AGRICOLE SA | 0.139 | 20261009 | 0.0020 |
| CREDIT AGRICOLE SA | 4.000 | 20261012 | 0.0023 |
| CREDIT AGRICOLE SA | 0.294 | 20261025 | 0.0010 |
| CREDIT AGRICOLE SA | 0.358 | 20270120 | 0.0010 |
| CREDIT AGRICOLE SA | 0.274 | 20270130 | 0.0010 |
| CREDIT AGRICOLE SA | 0.203 | 20270206 | 0.0020 |
| CREDIT AGRICOLE SA | 2.625 | 20270317 | 0.0044 |
| CREDIT AGRICOLE SA | 1.875 | 20270422 | 0.0017 |
| CREDIT AGRICOLE SA | 0.629 | 20270427 | 0.0010 |
| CREDIT AGRICOLE SA | 0.170 | 20270624 | 0.0010 |
| CREDIT AGRICOLE SA | 0.173 | 20270706 | 0.0010 |
| CREDIT AGRICOLE SA | 0.186 | 20270722 | 0.0020 |
| CREDIT AGRICOLE SA | 3.375 | 20270728 | 0.0023 |
| CREDIT AGRICOLE SA | 0.121 | 20270904 | 0.0015 |
| CREDIT AGRICOLE SA | 5.750 | 20271129 | 0.0020 |
| CREDIT AGRICOLE SA | 0.125 | 20271209 | 0.0020 |
| CREDIT AGRICOLE SA | 0.625 | 20280112 | 0.0015 |
| CREDIT AGRICOLE SA | 0.036 | 20280120 | 0.0029 |
| CREDIT AGRICOLE SA | 0.375 | 20280420 | 0.0020 |
| CREDIT AGRICOLE SA | 0.553 | 20280727 | 0.0011 |
| CREDIT AGRICOLE SA | 1.100 | 20280823 | 0.0014 |
| CREDIT AGRICOLE SA | 1.080 | 20280910 | 0.0010 |
| CREDIT AGRICOLE SA | 2.727 | 20290113 | 0.0021 |
| CREDIT AGRICOLE SA | 5.375 | 20290115 | 0.0016 |
| CREDIT AGRICOLE SA | 2.566 | 20290120 | 0.0010 |
| CREDIT AGRICOLE SA | 1.125 | 20290224 | 0.0020 |
| CREDIT AGRICOLE SA | 3.386 | 20290323 | 0.0023 |
| CREDIT AGRICOLE SA | 2.000 | 20290325 | 0.0026 |
| CREDIT AGRICOLE SA | 4.250 | 20290711 | 0.0023 |
| CREDIT AGRICOLE SA | 3.549 | 20290720 | 0.0035 |
| CREDIT AGRICOLE SA | 2.500 | 20290829 | 0.0027 |
| CREDIT AGRICOLE SA | 0.500 | 20290921 | 0.0019 |
| CREDIT AGRICOLE SA | 4.875 | 20291023 | 0.0023 |
| CREDIT AGRICOLE SA | 3.964 | 20291026 | 0.0021 |
| CREDIT AGRICOLE SA | 3.873 | 20291126 | 0.0014 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CREDIT AGRICOLE SA | 4.125 | 20300307 | 0.0024 |
| CREDIT AGRICOLE SA | 3.997 | 20300320 | 0.0023 |
| CREDIT AGRICOLE SA | 4.359 | 20300410 | 0.0023 |
| CREDIT AGRICOLE SA | 1.625 | 20300605 | 0.0017 |
| CREDIT AGRICOLE SA | 4.012 | 20300620 | 0.0023 |
| CREDIT AGRICOLE SA | 3.632 | 20300715 | 0.0011 |
| CREDIT AGRICOLE SA | 3.875 | 20310420 | 0.0036 |
| CREDIT AGRICOLE SA | 6.375 | 20310614 | 0.0012 |
| CREDIT AGRICOLE SA | 1.874 | 20311209 | 0.0012 |
| CREDIT AGRICOLE SA | 0.875 | 20320114 | 0.0023 |
| CREDIT AGRICOLE SA | 1.125 | 20320712 | 0.0019 |
| CREDIT AGRICOLE SA | 4.000 | 20330118 | 0.0023 |
| CREDIT AGRICOLE SA | 5.500 | 20330828 | 0.0024 |
| CREDIT AGRICOLE SA | 4.375 | 20331127 | 0.0030 |
| CREDIT AGRICOLE SA | 3.750 | 20340122 | 0.0034 |
| CREDIT AGRICOLE SA | 2.500 | 20340422 | 0.0016 |
| CREDIT AGRICOLE SA | 3.875 | 20341128 | 0.0035 |
| CREDIT AGRICOLE SA | 4.125 | 20360226 | 0.0028 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.375 | 20250313 | 0.0022 |
| CREDIT AGRICOLE SA LONDON BRANCH | 0.938 | 20250710 | 0.0033 |
| CREDIT AGRICOLE SA LONDON BRANCH | 3.125 | 20260205 | 0.0022 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.250 | 20260414 | 0.0033 |
| CREDIT AGRICOLE SA LONDON BRANCH | 0.449 | 20260626 | 0.0011 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.235 | 20261026 | 0.0011 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.875 | 20261220 | 0.0032 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.375 | 20270503 | 0.0032 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.750 | 20290305 | 0.0031 |
| CREDIT AGRICOLE SA LONDON BRANCH | 1.000 | 20290703 | 0.0020 |
| CREDIT LOGEMENT SA | 1.081 | 20340215 | 0.0010 |
| CREDIT MUTUEL ARKEA SA | 0.010 | 20260128 | 0.0011 |
| CREDIT MUTUEL ARKEA SA | 1.625 | 20260415 | 0.0011 |
| CREDIT MUTUEL ARKEA SA | 3.250 | 20260601 | 0.0011 |
| CREDIT MUTUEL ARKEA SA | 0.875 | 20270507 | 0.0016 |
| CREDIT MUTUEL ARKEA SA | 3.375 | 20270919 | 0.0023 |
| CREDIT MUTUEL ARKEA SA | 3.875 | 20280522 | 0.0012 |
| CREDIT MUTUEL ARKEA SA | 0.375 | 20281003 | 0.0010 |
| CREDIT MUTUEL ARKEA SA | 3.500 | 20290209 | 0.0011 |
| CREDIT MUTUEL ARKEA SA | 1.125 | 20290523 | 0.0010 |
| CREDIT MUTUEL ARKEA SA | 1.250 | 20290611 | 0.0015 |
| CREDIT MUTUEL ARKEA SA | 0.750 | 20300118 | 0.0013 |
| CREDIT MUTUEL ARKEA SA | 3.375 | 20310311 | 0.0016 |
| CREDIT MUTUEL ARKEA SA | 4.125 | 20310402 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CREDIT MUTUEL ARKEA SA | 0.875 | 20311025 | 0.0009 |
| CREDIT MUTUEL ARKEA SA | 4.250 | 20321201 | 0.0012 |
| CREDIT MUTUEL ARKEA SA | 0.875 | 20330311 | 0.0009 |
| CREDIT MUTUEL ARKEA SA | 4.125 | 20340201 | 0.0018 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.125 | 20250409 | 0.0038 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.625 | 20260202 | 0.0021 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.875 | 20260407 | 0.0022 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.625 | 20270304 | 0.0032 |
| CREDIT MUTUEL HOME LOAN SFH SA | 3.125 | 20270622 | 0.0040 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.750 | 20270915 | 0.0026 |
| CREDIT MUTUEL HOME LOAN SFH SA | 2.750 | 20271208 | 0.0022 |
| CREDIT MUTUEL HOME LOAN SFH SA | 2.375 | 20280208 | 0.0027 |
| CREDIT MUTUEL HOME LOAN SFH SA | 1.000 | 20280430 | 0.0021 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.010 | 20280720 | 0.0020 |
| CREDIT MUTUEL HOME LOAN SFH SA | 1.075 | 20281026 | 0.0021 |
| CREDIT MUTUEL HOME LOAN SFH SA | 1.000 | 20290130 | 0.0020 |
| CREDIT MUTUEL HOME LOAN SFH SA | 3.250 | 20290420 | 0.0023 |
| CREDIT MUTUEL HOME LOAN SFH SA | 3.250 | 20291031 | 0.0023 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.125 | 20300128 | 0.0024 |
| CREDIT MUTUEL HOME LOAN SFH SA | 3.000 | 20310203 | 0.0034 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.010 | 20310506 | 0.0023 |
| CREDIT MUTUEL HOME LOAN SFH SA | 0.875 | 20320304 | 0.0010 |
| CREDIT MUTUEL HOME LOAN SFH SA | 3.125 | 20330222 | 0.0017 |
| CREDIT SUISSE AG LONDON BRANCH | 0.450 | 20250519 | 0.0011 |
| CREDIT SUISSE AG LONDON BRANCH | 1.125 | 20251215 | 0.0018 |
| CREDIT SUISSE AG LONDON BRANCH | 0.250 | 20260105 | 0.0028 |
| CREDIT SUISSE AG LONDON BRANCH | 7.750 | 20260310 | 0.0015 |
| CREDIT SUISSE AG LONDON BRANCH | 1.500 | 20260410 | 0.0033 |
| CREDIT SUISSE AG LONDON BRANCH | 5.500 | 20260820 | 0.0018 |
| CREDIT SUISSE AG LONDON BRANCH | 0.250 | 20280901 | 0.0024 |
| CREDIT SUISSE AG NEW YORK BRANCH | 2.950 | 20250409 | 0.0025 |
| CREDIT SUISSE AG NEW YORK BRANCH | 1.250 | 20260807 | 0.0031 |
| CREDIT SUISSE AG NEW YORK BRANCH | 5.000 | 20270709 | 0.0025 |
| CREDIT SUISSE AG NEW YORK BRANCH | 7.500 | 20280215 | 0.0056 |
| CREDITO EMILIANO SPA | 1.125 | 20280119 | 0.0013 |
| CREDITO EMILIANO SPA | 0.010 | 20280707 | 0.0015 |
| CREDITO EMILIANO SPA | 3.250 | 20290418 | 0.0011 |
| CREDITO EMILIANO SPA | 1.750 | 20290531 | 0.0011 |
| CREDITO EMILIANO SPA | 4.875 | 20300326 | 0.0012 |
| CRELAN SA | 5.750 | 20280126 | 0.0012 |
| CRELAN SA | 6.000 | 20300228 | 0.0014 |
| CRELAN SA | 5.250 | 20320123 | 0.0017 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CRH FIN DAC | 1.375 | 20281018 | 0.0012 |
| CRH FIN U.K. PLC | 4.125 | 20291202 | 0.0010 |
| CRH FUNDING BV | 1.625 | 20300505 | 0.0015 |
| CRH SMW FIN DAC | 1.250 | 20261105 | 0.0016 |
| CRH SMW FIN DAC | 4.000 | 20270711 | 0.0012 |
| CRH SMW FIN DAC | 4.000 | 20310711 | 0.0018 |
| CRH SMW FIN DAC | 4.250 | 20350711 | 0.0018 |
| CRITERIA CAIXA SA SAU | 0.875 | 20271028 | 0.0012 |
| CROATIA GOVT BND | 0.750 | 20270505 | 0.0030 |
| CROATIA GOVT BND | 1.250 | 20300204 | 0.0020 |
| CROATIA GOVT BND | 3.375 | 20320715 | 0.0019 |
| CROATIA GOVT BND | 1.250 | 20400303 | 0.0013 |
| CROATIA GOVT NT | 3.000 | 20250311 | 0.0035 |
| CROATIA GOVT NT | 3.000 | 20270320 | 0.0029 |
| CROATIA GOVT NT | 2.700 | 20280615 | 0.0017 |
| CROATIA GOVT NT | 1.125 | 20290619 | 0.0031 |
| CROATIA GOVT NT | 2.750 | 20300127 | 0.0028 |
| CROATIA GOVT NT | 1.500 | 20310617 | 0.0040 |
| CROATIA GOVT NT | 2.875 | 20320422 | 0.0028 |
| CROATIA GOVT NT | 1.125 | 20330304 | 0.0019 |
| CROATIA GOVT NT | 1.750 | 20410304 | 0.0017 |
| CROWN CASTLE INC | 1.350 | 20250715 | 0.0010 |
| CROWN CASTLE INC | 4.450 | 20260215 | 0.0018 |
| CROWN CASTLE INC | 3.700 | 20260615 | 0.0015 |
| CROWN CASTLE INC | 1.050 | 20260715 | 0.0019 |
| CROWN CASTLE INC | 4.000 | 20270301 | 0.0010 |
| CROWN CASTLE INC | 2.900 | 20270315 | 0.0015 |
| CROWN CASTLE INC | 3.650 | 20270901 | 0.0020 |
| CROWN CASTLE INC | 5.000 | 20280111 | 0.0021 |
| CROWN CASTLE INC | 3.800 | 20280215 | 0.0020 |
| CROWN CASTLE INC | 4.800 | 20280901 | 0.0013 |
| CROWN CASTLE INC | 4.300 | 20290215 | 0.0012 |
| CROWN CASTLE INC | 5.600 | 20290601 | 0.0016 |
| CROWN CASTLE INC | 3.100 | 20291115 | 0.0010 |
| CROWN CASTLE INC | 3.300 | 20300701 | 0.0014 |
| CROWN CASTLE INC | 2.250 | 20310115 | 0.0019 |
| CROWN CASTLE INC | 2.100 | 20310401 | 0.0017 |
| CROWN CASTLE INC | 2.500 | 20310715 | 0.0013 |
| CROWN CASTLE INC | 5.100 | 20330501 | 0.0015 |
| CROWN CASTLE INC | 5.800 | 20340301 | 0.0016 |
| CROWN CASTLE INC | 2.900 | 20410401 | 0.0018 |
| CROWN CASTLE INC | 4.150 | 20500701 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CROWN CASTLE INC | 3.250 | 20510115 | 0.0013 |
| CSCEC FIN CAYMAN II LTD | 3.500 | 20270705 | 0.0010 |
| CSCIF ASIA LTD | 1.750 | 20250804 | 0.0010 |
| CSSC CAP 2015 LTD | 2.100 | 20260727 | 0.0010 |
| CSX CORP | 3.350 | 20251101 | 0.0012 |
| CSX CORP | 2.600 | 20261101 | 0.0014 |
| CSX CORP | 3.250 | 20270601 | 0.0017 |
| CSX CORP | 3.800 | 20280301 | 0.0016 |
| CSX CORP | 4.250 | 20290315 | 0.0020 |
| CSX CORP | 4.100 | 20321115 | 0.0019 |
| CSX CORP | 5.200 | 20331115 | 0.0013 |
| CSX CORP | 6.150 | 20370501 | 0.0016 |
| CSX CORP | 6.220 | 20400430 | 0.0015 |
| CSX CORP | 5.500 | 20410415 | 0.0012 |
| CSX CORP | 4.750 | 20420530 | 0.0012 |
| CSX CORP | 4.100 | 20440315 | 0.0014 |
| CSX CORP | 3.800 | 20461101 | 0.0013 |
| CSX CORP | 4.300 | 20480301 | 0.0015 |
| CSX CORP | 4.750 | 20481115 | 0.0013 |
| CSX CORP | 3.350 | 20490915 | 0.0009 |
| CSX CORP | 3.800 | 20500415 | 0.0008 |
| CSX CORP | 3.950 | 20500501 | 0.0010 |
| CSX CORP | 2.500 | 20510515 | 0.0006 |
| CSX CORP | 4.500 | 20521115 | 0.0017 |
| CSX CORP | 4.250 | 20661101 | 0.0012 |
| CSX CORP | 4.650 | 20680301 | 0.0009 |
| CTP NV | 0.875 | 20260120 | 0.0012 |
| CTP NV | 0.625 | 20260927 | 0.0010 |
| CTP NV | 0.750 | 20270218 | 0.0010 |
| CTP NV | 1.250 | 20290621 | 0.0010 |
| CTP NV | 4.750 | 20300205 | 0.0017 |
| CTP NV | 1.500 | 20310927 | 0.0010 |
| CUBESMART LP | 2.250 | 20281215 | 0.0010 |
| CUBESMART LP | 2.500 | 20320215 | 0.0008 |
| CUMMINS INC | 0.750 | 20250901 | 0.0010 |
| CUMMINS INC | 4.900 | 20290220 | 0.0010 |
| CUMMINS INC | 1.500 | 20300901 | 0.0014 |
| CUMMINS INC | 5.150 | 20340220 | 0.0016 |
| CUMMINS INC | 4.875 | 20431001 | 0.0010 |
| CUMMINS INC | 2.600 | 20500901 | 0.0009 |
| CUMMINS INC | 5.450 | 20540220 | 0.0021 |
| CVS HEALTH CORP | 4.100 | 20250325 | 0.0020 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| CVS HEALTH CORP | 3.875 | 20250720 | 0.0058 |
| CVS HEALTH CORP | 5.000 | 20260220 | 0.0031 |
| CVS HEALTH CORP | 2.875 | 20260601 | 0.0035 |
| CVS HEALTH CORP | 3.000 | 20260815 | 0.0015 |
| CVS HEALTH CORP | 3.625 | 20270401 | 0.0015 |
| CVS HEALTH CORP | 1.300 | 20270821 | 0.0041 |
| CVS HEALTH CORP | 4.300 | 20280325 | 0.0103 |
| CVS HEALTH CORP | 5.000 | 20290130 | 0.0021 |
| CVS HEALTH CORP | 3.250 | 20290815 | 0.0033 |
| CVS HEALTH CORP | 5.125 | 20300221 | 0.0031 |
| CVS HEALTH CORP | 3.750 | 20300401 | 0.0029 |
| CVS HEALTH CORP | 1.750 | 20300821 | 0.0021 |
| CVS HEALTH CORP | 5.250 | 20310130 | 0.0016 |
| CVS HEALTH CORP | 1.875 | 20310228 | 0.0021 |
| CVS HEALTH CORP | 2.125 | 20310915 | 0.0017 |
| CVS HEALTH CORP | 5.250 | 20330221 | 0.0036 |
| CVS HEALTH CORP | 5.300 | 20330601 | 0.0026 |
| CVS HEALTH CORP | 4.875 | 20350720 | 0.0013 |
| CVS HEALTH CORP | 4.780 | 20380325 | 0.0097 |
| CVS HEALTH CORP | 4.125 | 20400401 | 0.0018 |
| CVS HEALTH CORP | 2.700 | 20400821 | 0.0018 |
| CVS HEALTH CORP | 5.300 | 20431205 | 0.0015 |
| CVS HEALTH CORP | 5.125 | 20450720 | 0.0067 |
| CVS HEALTH CORP | 5.050 | 20480325 | 0.0152 |
| CVS HEALTH CORP | 4.250 | 20500401 | 0.0013 |
| CVS HEALTH CORP | 5.625 | 20530221 | 0.0025 |
| CVS HEALTH CORP | 5.875 | 20530601 | 0.0026 |
| CVS HEALTH CORP | 6.000 | 20630601 | 0.0016 |
| CZECH GAS NETWORKS INVS SARL | 1.000 | 20270716 | 0.0013 |
| CZECH GAS NETWORKS INVS SARL | 0.450 | 20290908 | 0.0009 |
| CZECH GAS NETWORKS INVS SARL | 0.875 | 20310331 | 0.0009 |
| CZECH REPUBLIC GOVT BND | 0.000 | 20270727 | 0.0010 |
| DAA FIN PLC | 1.554 | 20280607 | 0.0012 |
| DAA FIN PLC | 1.601 | 20321105 | 0.0010 |
| DAIMLER TRUCK INTL FIN BV | 1.250 | 20250406 | 0.0014 |
| DAIMLER TRUCK INTL FIN BV | 3.875 | 20260619 | 0.0015 |
| DAIMLER TRUCK INTL FIN BV | 1.625 | 20270406 | 0.0014 |
| DAIMLER TRUCK INTL FIN BV | 3.875 | 20290619 | 0.0012 |
| DANAHER CORP | 3.350 | 20250915 | 0.0010 |
| DANAHER CORP | 2.100 | 20260930 | 0.0018 |
| DANAHER CORP | 2.500 | 20300330 | 0.0018 |
| DANAHER CORP | 4.375 | 20450915 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DANAHER CORP | 2.600 | 20501001 | 0.0013 |
| DANAHER CORP | 2.800 | 20511210 | 0.0014 |
| DANFOSS FIN I BV | 0.125 | 20260428 | 0.0015 |
| DANFOSS FIN I BV | 0.375 | 20281028 | 0.0014 |
| DANFOSS FIN II BV | 4.125 | 20291202 | 0.0012 |
| DANFOSS FIN II BV | 0.750 | 20310428 | 0.0009 |
| DANICA PENSION LIVSFORSIKRINGSAKTIESELSKAB | 4.375 | 20450929 | 0.0011 |
| DANISH SHIP FIN A/S | 0.125 | 20250320 | 0.0011 |
| DANISH SHIP FIN A/S | 4.375 | 20261019 | 0.0012 |
| DANISH SHIP FIN A/S | 0.250 | 20280621 | 0.0010 |
| DANONE SA | 0.000 | 20251201 | 0.0021 |
| DANONE SA | 0.571 | 20270317 | 0.0017 |
| DANONE SA | 1.208 | 20281103 | 0.0033 |
| DANONE SA | 0.395 | 20290610 | 0.0016 |
| DANONE SA | 3.706 | 20291113 | 0.0019 |
| DANONE SA | 0.520 | 20301109 | 0.0013 |
| DANONE SA | 3.470 | 20310522 | 0.0019 |
| DANONE SA | 3.071 | 20320907 | 0.0013 |
| DANONE SA | 1.000 | 22991231 | 0.0010 |
| DANSKE BANK A/S | 0.625 | 20250526 | 0.0022 |
| DANSKE BANK A/S | 4.000 | 20270112 | 0.0023 |
| DANSKE BANK A/S | 1.375 | 20270217 | 0.0016 |
| DANSKE BANK A/S | 4.625 | 20270413 | 0.0020 |
| DANSKE BANK A/S | 0.750 | 20271122 | 0.0010 |
| DANSKE BANK A/S | 2.250 | 20280114 | 0.0018 |
| DANSKE BANK A/S | 6.500 | 20280823 | 0.0010 |
| DANSKE BANK A/S | 4.500 | 20281109 | 0.0012 |
| DANSKE BANK A/S | 0.750 | 20290609 | 0.0010 |
| DANSKE BANK A/S | 4.750 | 20300621 | 0.0024 |
| DANSKE BANK A/S | 1.500 | 20300902 | 0.0011 |
| DANSKE BANK A/S | 4.125 | 20310110 | 0.0023 |
| DANSKE BANK A/S | 1.000 | 20310515 | 0.0016 |
| DANSKE BANK A/S | 3.875 | 20320109 | 0.0017 |
| DANSKE BANK A/S | 4.625 | 20340514 | 0.0017 |
| DANSKE KIINNITYSLUOTTOPANKKI OYJ | 2.125 | 20250916 | 0.0028 |
| DANSKE KIINNITYSLUOTTOPANKKI OYJ | 0.010 | 20261124 | 0.0010 |
| DANSKE KIINNITYSLUOTTOPANKKI OYJ | 3.125 | 20270112 | 0.0011 |
| DANSKE KIINNITYSLUOTTOPANKKI OYJ | 0.010 | 20280114 | 0.0020 |
| DANSKE KIINNITYSLUOTTOPANKKI OYJ | 3.500 | 20290129 | 0.0023 |
| DARDEN RESTAURANTS INC | 3.850 | 20270501 | 0.0010 |
| DARDEN RESTAURANTS INC | 6.300 | 20331010 | 0.0011 |
| DASSAULT SYSTEMES SE | 0.125 | 20260916 | 0.0019 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DASSAULT SYSTEMES SE | 0.375 | 20290916 | 0.0022 |
| DBS BANK LTD | 2.812 | 20251013 | 0.0017 |
| DBS BANK LTD | 3.209 | 20260819 | 0.0022 |
| DBS BANK LTD | 0.010 | 20261026 | 0.0016 |
| DBS GROUP HLDGS LTD | 1.822 | 20310310 | 0.0010 |
| DCP MIDSTREAM OPERATING LP | 5.375 | 20250715 | 0.0017 |
| DCP MIDSTREAM OPERATING LP | 5.625 | 20270715 | 0.0011 |
| DCP MIDSTREAM OPERATING LP | 5.125 | 20290515 | 0.0013 |
| DE VOLKSBANK NV | 0.500 | 20260130 | 0.0011 |
| DE VOLKSBANK NV | 0.250 | 20260622 | 0.0010 |
| DE VOLKSBANK NV | 2.375 | 20270504 | 0.0011 |
| DE VOLKSBANK NV | 0.750 | 20270518 | 0.0011 |
| DE VOLKSBANK NV | 4.625 | 20271123 | 0.0012 |
| DE VOLKSBANK NV | 0.375 | 20280303 | 0.0010 |
| DE VOLKSBANK NV | 1.000 | 20280308 | 0.0011 |
| DE VOLKSBANK NV | 4.875 | 20300307 | 0.0012 |
| DE VOLKSBANK NV | 1.750 | 20301022 | 0.0011 |
| DE VOLKSBANK NV | 0.750 | 20311024 | 0.0010 |
| DE VOLKSBANK NV | 0.125 | 20401119 | 0.0007 |
| DE VOLKSBANK NV | 0.375 | 20410916 | 0.0011 |
| DEERE & CO | 2.750 | 20250415 | 0.0014 |
| DEERE & CO | 5.375 | 20291016 | 0.0011 |
| DEERE & CO | 3.100 | 20300415 | 0.0013 |
| DEERE & CO | 3.900 | 20420609 | 0.0023 |
| DEERE & CO | 2.875 | 20490907 | 0.0007 |
| DEERE & CO | 3.750 | 20500415 | 0.0015 |
| DEKABANK DEUTSCHE GIROZENTRALE | 0.300 | 20261120 | 0.0010 |
| DEKABANK DEUTSCHE GIROZENTRALE | 3.250 | 20290208 | 0.0011 |
| DELL BANK INTL DAC | 0.500 | 20261027 | 0.0010 |
| DELL BANK INTL DAC | 4.500 | 20271018 | 0.0012 |
| DELL INTL LLC | 5.850 | 20250715 | 0.0021 |
| DELL INTL LLC | 6.020 | 20260615 | 0.0074 |
| DELL INTL LLC | 4.900 | 20261001 | 0.0036 |
| DELL INTL LLC | 5.250 | 20280201 | 0.0021 |
| DELL INTL LLC | 5.300 | 20291001 | 0.0037 |
| DELL INTL LLC | 6.200 | 20300715 | 0.0016 |
| DELL INTL LLC | 5.750 | 20330201 | 0.0022 |
| DELL INTL LLC | 8.100 | 20360715 | 0.0025 |
| DELL INTL LLC | 3.375 | 20411215 | 0.0015 |
| DELL INTL LLC | 8.350 | 20460715 | 0.0017 |
| DELL INTL LLC | 3.450 | 20511215 | 0.0011 |
| DELTA AIR LINES INC | 7.375 | 20260115 | 0.0019 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DELTA AIR LINES INC | 4.375 | 20280419 | 0.0010 |
| DELTA AIR LINES INC | 3.750 | 20291028 | 0.0012 |
| DELTA AIRLINES 2020-1 CLASS AA PASS-THRU TRUST | 2.000 | 20280610 | 0.0012 |
| DENMARK GOVT | 5.000 | 20251114 | 0.0032 |
| DENMARK GOVT | 1.750 | 20251115 | 0.0211 |
| DENMARK GOVT | 0.500 | 20271115 | 0.0176 |
| DENMARK GOVT | 0.500 | 20291115 | 0.0146 |
| DENMARK GOVT | 0.000 | 20311115 | 0.0167 |
| DENMARK GOVT | 2.250 | 20331115 | 0.0125 |
| DENMARK GOVT | 4.500 | 20391115 | 0.0395 |
| DENMARK GOVT | 0.250 | 20521115 | 0.0100 |
| DENTSPLY SIRONA INC | 3.250 | 20300601 | 0.0014 |
| DERBY HEALTHCARE PLC | 5.564 | 20410630 | 0.0011 |
| DEUTSCHE APOTHEKERUND AERZTEBANK EG | 0.375 | 20270301 | 0.0010 |
| DEUTSCHE APOTHEKERUND AERZTEBANK EG | 0.750 | 20271005 | 0.0010 |
| DEUTSCHE APOTHEKERUND AERZTEBANK EG | 0.750 | 20280705 | 0.0010 |
| DEUTSCHE APOTHEKERUND AERZTEBANK EG | 0.010 | 20290206 | 0.0010 |
| DEUTSCHE APOTHEKERUND AERZTEBANK EG | 0.050 | 20291113 | 0.0010 |
| DEUTSCHE BAHN FIN GMBH | 1.375 | 20250707 | 0.0008 |
| DEUTSCHE BAHN FIN GMBH | 3.750 | 20250709 | 0.0012 |
| DEUTSCHE BAHN FIN GMBH | 1.250 | 20251023 | 0.0013 |
| DEUTSCHE BAHN FIN GMBH | 1.875 | 20260213 | 0.0007 |
| DEUTSCHE BAHN FIN GMBH | 0.750 | 20260302 | 0.0011 |
| DEUTSCHE BAHN FIN GMBH | 3.125 | 20260724 | 0.0011 |
| DEUTSCHE BAHN FIN GMBH | 0.375 | 20261203 | 0.0007 |
| DEUTSCHE BAHN FIN GMBH | 0.500 | 20270409 | 0.0019 |
| DEUTSCHE BAHN FIN GMBH | 3.500 | 20270920 | 0.0014 |
| DEUTSCHE BAHN FIN GMBH | 1.000 | 20271217 | 0.0021 |
| DEUTSCHE BAHN FIN GMBH | 0.625 | 20280926 | 0.0010 |
| DEUTSCHE BAHN FIN GMBH | 1.125 | 20281218 | 0.0021 |
| DEUTSCHE BAHN FIN GMBH | 2.750 | 20290319 | 0.0011 |
| DEUTSCHE BAHN FIN GMBH | 0.375 | 20290623 | 0.0017 |
| DEUTSCHE BAHN FIN GMBH | 1.875 | 20300524 | 0.0019 |
| DEUTSCHE BAHN FIN GMBH | 1.625 | 20301106 | 0.0013 |
| DEUTSCHE BAHN FIN GMBH | 1.375 | 20310328 | 0.0010 |
| DEUTSCHE BAHN FIN GMBH | 0.875 | 20310711 | 0.0014 |
| DEUTSCHE BAHN FIN GMBH | 0.350 | 20310929 | 0.0014 |
| DEUTSCHE BAHN FIN GMBH | 1.500 | 20321208 | 0.0010 |
| DEUTSCHE BAHN FIN GMBH | 3.250 | 20330519 | 0.0014 |
| DEUTSCHE BAHN FIN GMBH | 1.625 | 20330816 | 0.0015 |
| DEUTSCHE BAHN FIN GMBH | 1.375 | 20340303 | 0.0014 |
| DEUTSCHE BAHN FIN GMBH | 0.750 | 20350716 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DEUTSCHE BAHN FIN GMBH | 0.625 | 20360415 | 0.0017 |
| DEUTSCHE BAHN FIN GMBH | 3.625 | 20371218 | 0.0017 |
| DEUTSCHE BAHN FIN GMBH | 3.375 | 20380129 | 0.0011 |
| DEUTSCHE BAHN FIN GMBH | 0.875 | 20390623 | 0.0010 |
| DEUTSCHE BAHN FIN GMBH | 1.375 | 20400416 | 0.0013 |
| DEUTSCHE BAHN FIN GMBH | 3.875 | 20421013 | 0.0012 |
| DEUTSCHE BAHN FIN GMBH | 4.000 | 20431123 | 0.0016 |
| DEUTSCHE BAHN FIN GMBH | 0.625 | 20501208 | 0.0012 |
| DEUTSCHE BAHN FIN GMBH | 1.125 | 20510529 | 0.0014 |
| DEUTSCHE BAHN FIN GMBH | 0.950 | 22991231 | 0.0022 |
| DEUTSCHE BAHN FIN GMBH | 1.600 | 22991231 | 0.0019 |
| DEUTSCHE BANK AG | 1.125 | 20250317 | 0.0018 |
| DEUTSCHE BANK AG | 4.500 | 20250401 | 0.0031 |
| DEUTSCHE BANK AG | 0.625 | 20250821 | 0.0011 |
| DEUTSCHE BANK AG | 0.500 | 20260122 | 0.0011 |
| DEUTSCHE BANK AG | 2.625 | 20260212 | 0.0015 |
| DEUTSCHE BANK AG | 4.500 | 20260519 | 0.0018 |
| DEUTSCHE BANK AG | 0.500 | 20260609 | 0.0016 |
| DEUTSCHE BANK AG | 1.375 | 20260610 | 0.0011 |
| DEUTSCHE BANK AG | 4.000 | 20260624 | 0.0017 |
| DEUTSCHE BANK AG | 5.580 | 20260901 | 0.0021 |
| DEUTSCHE BANK AG | 1.375 | 20260903 | 0.0016 |
| DEUTSCHE BANK AG | 3.125 | 20261019 | 0.0011 |
| DEUTSCHE BANK AG | 3.000 | 20270118 | 0.0011 |
| DEUTSCHE BANK AG | 1.625 | 20270120 | 0.0031 |
| DEUTSCHE BANK AG | 0.750 | 20270217 | 0.0016 |
| DEUTSCHE BANK AG | 2.250 | 20270920 | 0.0022 |
| DEUTSCHE BANK AG | 4.000 | 20271129 | 0.0017 |
| DEUTSCHE BANK AG | 1.750 | 20280117 | 0.0017 |
| DEUTSCHE BANK AG | 1.875 | 20280223 | 0.0023 |
| DEUTSCHE BANK AG | 3.000 | 20280328 | 0.0023 |
| DEUTSCHE BANK AG | 3.250 | 20280524 | 0.0011 |
| DEUTSCHE BANK AG | 0.250 | 20280831 | 0.0010 |
| DEUTSCHE BANK AG | 5.520 | 20280901 | 0.0021 |
| DEUTSCHE BANK AG | 1.875 | 20281222 | 0.0010 |
| DEUTSCHE BANK AG | 5.375 | 20290111 | 0.0012 |
| DEUTSCHE BANK AG | 3.375 | 20290313 | 0.0012 |
| DEUTSCHE BANK AG | 0.010 | 20291002 | 0.0010 |
| DEUTSCHE BANK AG | 3.750 | 20300115 | 0.0022 |
| DEUTSCHE BANK AG | 0.125 | 20300121 | 0.0010 |
| DEUTSCHE BANK AG | 3.000 | 20300718 | 0.0011 |
| DEUTSCHE BANK AG | 5.000 | 20300905 | 0.0035 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DEUTSCHE BANK AG | 1.750 | 20301119 | 0.0033 |
| DEUTSCHE BANK AG | 6.125 | 20301212 | 0.0020 |
| DEUTSCHE BANK AG | 5.625 | 20310519 | 0.0029 |
| DEUTSCHE BANK AG | 1.375 | 20320217 | 0.0018 |
| DEUTSCHE BANK AG | 4.000 | 20320624 | 0.0033 |
| DEUTSCHE BANK AG | 2.500 | 20320920 | 0.0011 |
| DEUTSCHE BANK AG | 3.125 | 20330519 | 0.0012 |
| DEUTSCHE BANK AG | 2.625 | 20370630 | 0.0022 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 4.162 | 20250513 | 0.0010 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 1.686 | 20260319 | 0.0016 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 6.119 | 20260714 | 0.0027 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 2.129 | 20261124 | 0.0039 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 7.146 | 20270713 | 0.0027 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 2.311 | 20271116 | 0.0034 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 2.552 | 20280107 | 0.0025 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 5.706 | 20280208 | 0.0021 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 6.720 | 20290118 | 0.0032 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 6.819 | 20291120 | 0.0033 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 5.882 | 20310708 | 0.0010 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 3.547 | 20310918 | 0.0027 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 3.729 | 20320114 | 0.0022 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 3.035 | 20320528 | 0.0016 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 4.875 | 20321201 | 0.0020 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 3.742 | 20330107 | 0.0021 |
| DEUTSCHE BANK AG NEW YORK BRANCH | 7.079 | 20340210 | 0.0031 |
| DEUTSCHE BANK SPAIN | 3.625 | 20261123 | 0.0011 |
| DEUTSCHE BOERSE AG | 1.625 | 20251008 | 0.0011 |
| DEUTSCHE BOERSE AG | 0.000 | 20260222 | 0.0011 |
| DEUTSCHE BOERSE AG | 3.875 | 20260928 | 0.0023 |
| DEUTSCHE BOERSE AG | 1.125 | 20280326 | 0.0013 |
| DEUTSCHE BOERSE AG | 3.750 | 20290928 | 0.0018 |
| DEUTSCHE BOERSE AG | 0.125 | 20310222 | 0.0009 |
| DEUTSCHE BOERSE AG | 1.500 | 20320404 | 0.0012 |
| DEUTSCHE BOERSE AG | 3.875 | 20330928 | 0.0030 |
| DEUTSCHE BOERSE AG | 1.250 | 20470616 | 0.0012 |
| DEUTSCHE BOERSE AG | 2.000 | 20480623 | 0.0010 |
| DEUTSCHE KREDITBANK AG | 0.010 | 20260223 | 0.0010 |
| DEUTSCHE KREDITBANK AG | 0.500 | 20270319 | 0.0010 |
| DEUTSCHE KREDITBANK AG | 0.875 | 20281002 | 0.0010 |
| DEUTSCHE KREDITBANK AG | 0.010 | 20291107 | 0.0010 |
| DEUTSCHE KREDITBANK AG | 1.625 | 20320505 | 0.0010 |
| DEUTSCHE KREDITBANK AG | 3.000 | 20350131 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DEUTSCHE LUFTHANSA AG | 3.000 | 20260529 | 0.0022 |
| DEUTSCHE LUFTHANSA AG | 2.875 | 20270516 | 0.0020 |
| DEUTSCHE LUFTHANSA AG | 3.750 | 20280211 | 0.0019 |
| DEUTSCHE LUFTHANSA AG | 3.500 | 20290714 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 0.010 | 20251016 | 0.0016 |
| DEUTSCHE PFANDBRIEFBANK AG | 0.250 | 20251027 | 0.0012 |
| DEUTSCHE PFANDBRIEFBANK AG | 7.625 | 20251208 | 0.0009 |
| DEUTSCHE PFANDBRIEFBANK AG | 0.100 | 20260202 | 0.0010 |
| DEUTSCHE PFANDBRIEFBANK AG | 1.000 | 20260413 | 0.0016 |
| DEUTSCHE PFANDBRIEFBANK AG | 0.010 | 20260825 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 4.375 | 20260828 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 3.625 | 20261013 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 3.250 | 20270115 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 3.000 | 20270125 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 5.000 | 20270205 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 1.750 | 20270301 | 0.0016 |
| DEUTSCHE PFANDBRIEFBANK AG | 0.625 | 20270830 | 0.0015 |
| DEUTSCHE PFANDBRIEFBANK AG | 3.625 | 20271028 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 0.100 | 20280121 | 0.0015 |
| DEUTSCHE PFANDBRIEFBANK AG | 2.375 | 20280529 | 0.0014 |
| DEUTSCHE PFANDBRIEFBANK AG | 2.875 | 20290119 | 0.0011 |
| DEUTSCHE PFANDBRIEFBANK AG | 1.250 | 20350420 | 0.0014 |
| DEUTSCHE POST AG | 1.250 | 20260401 | 0.0011 |
| DEUTSCHE POST AG | 0.375 | 20260520 | 0.0016 |
| DEUTSCHE POST AG | 1.000 | 20271213 | 0.0010 |
| DEUTSCHE POST AG | 1.625 | 20281205 | 0.0016 |
| DEUTSCHE POST AG | 0.750 | 20290520 | 0.0015 |
| DEUTSCHE POST AG | 1.000 | 20320520 | 0.0015 |
| DEUTSCHE POST AG | 3.375 | 20330703 | 0.0011 |
| DEUTSCHE TELEKOM AG | 0.500 | 20270705 | 0.0021 |
| DEUTSCHE TELEKOM AG | 1.750 | 20310325 | 0.0021 |
| DEUTSCHE TELEKOM AG | 3.125 | 20340206 | 0.0009 |
| DEUTSCHE TELEKOM AG | 1.375 | 20340705 | 0.0016 |
| DEUTSCHE TELEKOM AG | 2.250 | 20390329 | 0.0010 |
| DEUTSCHE TELEKOM AG | 1.750 | 20491209 | 0.0012 |
| DEUTSCHE TELEKOM INTL FIN BV | 1.375 | 20251201 | 0.0016 |
| DEUTSCHE TELEKOM INTL FIN BV | 1.125 | 20260522 | 0.0013 |
| DEUTSCHE TELEKOM INTL FIN BV | 1.375 | 20270130 | 0.0020 |
| DEUTSCHE TELEKOM INTL FIN BV | 3.250 | 20280117 | 0.0017 |
| DEUTSCHE TELEKOM INTL FIN BV | 1.500 | 20280403 | 0.0032 |
| DEUTSCHE TELEKOM INTL FIN BV | 2.000 | 20291201 | 0.0021 |
| DEUTSCHE TELEKOM INTL FIN BV | 7.625 | 20300615 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DEUTSCHE TELEKOM INTL FIN BV | 8.750 | 20300615 | 0.0087 |
| DEUTSCHE TELEKOM INTL FIN BV | 9.250 | 20320601 | 0.0013 |
| DEUTSCHE TELEKOM INTL FIN BV | 7.500 | 20330124 | 0.0015 |
| DEUTSCHE WOHNEN SE | 1.000 | 20250430 | 0.0013 |
| DEUTSCHE WOHNEN SE | 1.500 | 20300430 | 0.0012 |
| DEV BANK OF JAPAN INC | 0.500 | 20250827 | 0.0014 |
| DEV BANK OF JAPAN INC | 0.010 | 20250909 | 0.0013 |
| DEV BANK OF JAPAN INC | 2.750 | 20250916 | 0.0024 |
| DEV BANK OF JAPAN INC | 4.375 | 20250922 | 0.0013 |
| DEV BANK OF JAPAN INC | 0.875 | 20251010 | 0.0015 |
| DEV BANK OF JAPAN INC | 2.300 | 20260319 | 0.0011 |
| DEV BANK OF JAPAN INC | 1.875 | 20260901 | 0.0022 |
| DEV BANK OF JAPAN INC | 2.125 | 20260901 | 0.0013 |
| DEV BANK OF JAPAN INC | 5.125 | 20260901 | 0.0013 |
| DEV BANK OF JAPAN INC | 1.250 | 20261020 | 0.0017 |
| DEV BANK OF JAPAN INC | 3.250 | 20270428 | 0.0020 |
| DEV BANK OF JAPAN INC | 2.625 | 20270901 | 0.0016 |
| DEV BANK OF JAPAN INC | 3.500 | 20270913 | 0.0012 |
| DEV BANK OF JAPAN INC | 4.750 | 20271126 | 0.0017 |
| DEV BANK OF JAPAN INC | 3.125 | 20280413 | 0.0023 |
| DEV BANK OF JAPAN INC | 3.250 | 20280906 | 0.0015 |
| DEV BANK OF JAPAN INC | 1.875 | 20290828 | 0.0018 |
| DEV BANK OF JAPAN INC | 1.000 | 20300827 | 0.0017 |
| DEV BANK OF JAPAN INC | 1.250 | 20310128 | 0.0017 |
| DEV BANK OF JAPAN INC | 1.750 | 20311020 | 0.0017 |
| DEV BANK OF JAPAN INC | 4.500 | 20340130 | 0.0010 |
| DEVON ENERGY CORP | 4.500 | 20300115 | 0.0011 |
| DEVON ENERGY CORP | 5.600 | 20410715 | 0.0025 |
| DEVON ENERGY CORP | 4.750 | 20420515 | 0.0013 |
| DEVON ENERGY CORP | 5.000 | 20450615 | 0.0014 |
| DEVON FINANCING CORP ULC | 7.875 | 20310930 | 0.0016 |
| DEXIA HLDG SA | 4.125 | 20270722 | 0.0020 |
| DEXIA SA PARIS | 1.250 | 20250721 | 0.0019 |
| DEXIA SA PARIS | 1.250 | 20251027 | 0.0020 |
| DEXIA SA PARIS | 0.625 | 20260117 | 0.0032 |
| DEXIA SA PARIS | 4.375 | 20260218 | 0.0013 |
| DEXIA SA PARIS | 0.250 | 20261210 | 0.0018 |
| DEXIA SA PARIS | 0.010 | 20270122 | 0.0031 |
| DEXIA SA PARIS | 1.000 | 20271018 | 0.0032 |
| DEXIA SA PARIS | 0.000 | 20280121 | 0.0030 |
| DEXIA SA PARIS | 3.125 | 20280601 | 0.0035 |
| DEXIA SA PARIS | 2.750 | 20290118 | 0.0034 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DH EUROPE FIN II SARL | 0.200 | 20260318 | 0.0026 |
| DH EUROPE FIN II SARL | 0.450 | 20280318 | 0.0025 |
| DH EUROPE FIN II SARL | 2.600 | 20291115 | 0.0015 |
| DH EUROPE FIN II SARL | 0.750 | 20310918 | 0.0033 |
| DH EUROPE FIN II SARL | 1.350 | 20390918 | 0.0021 |
| DH EUROPE FIN II SARL | 3.250 | 20391115 | 0.0015 |
| DH EUROPE FIN II SARL | 1.800 | 20490918 | 0.0012 |
| DH EUROPE FIN II SARL | 3.400 | 20491115 | 0.0014 |
| DH EUROPE FIN SARL | 1.200 | 20270630 | 0.0013 |
| DIAGEO CAP BV | 0.125 | 20280928 | 0.0014 |
| DIAGEO CAP BV | 1.500 | 20290608 | 0.0016 |
| DIAGEO CAP BV | 1.875 | 20340608 | 0.0018 |
| DIAGEO CAP PLC | 1.375 | 20250929 | 0.0015 |
| DIAGEO CAP PLC | 5.200 | 20251024 | 0.0011 |
| DIAGEO CAP PLC | 5.375 | 20261005 | 0.0017 |
| DIAGEO CAP PLC | 5.300 | 20271024 | 0.0016 |
| DIAGEO CAP PLC | 3.875 | 20280518 | 0.0010 |
| DIAGEO CAP PLC | 2.375 | 20291024 | 0.0018 |
| DIAGEO CAP PLC | 2.000 | 20300429 | 0.0018 |
| DIAGEO CAP PLC | 2.125 | 20320429 | 0.0013 |
| DIAGEO CAP PLC | 5.500 | 20330124 | 0.0016 |
| DIAGEO CAP PLC | 5.625 | 20331005 | 0.0020 |
| DIAGEO CAP PLC | 5.875 | 20360930 | 0.0014 |
| DIAGEO CAP PLC | 3.875 | 20430429 | 0.0009 |
| DIAGEO FIN PLC | 1.000 | 20250422 | 0.0013 |
| DIAGEO FIN PLC | 3.500 | 20250626 | 0.0012 |
| DIAGEO FIN PLC | 2.375 | 20260520 | 0.0019 |
| DIAGEO FIN PLC | 1.750 | 20261012 | 0.0012 |
| DIAGEO FIN PLC | 1.875 | 20270327 | 0.0016 |
| DIAGEO FIN PLC | 1.500 | 20271022 | 0.0011 |
| DIAGEO FIN PLC | 2.375 | 20280608 | 0.0007 |
| DIAGEO FIN PLC | 2.875 | 20290327 | 0.0008 |
| DIAGEO FIN PLC | 2.500 | 20320327 | 0.0022 |
| DIAGEO FIN PLC | 1.250 | 20330328 | 0.0008 |
| DIAGEO FIN PLC | 2.750 | 20380608 | 0.0013 |
| DIAGEO INV CORP | 4.250 | 20420511 | 0.0009 |
| DIAMONDBACK ENERGY INC | 3.250 | 20261201 | 0.0015 |
| DIAMONDBACK ENERGY INC | 3.500 | 20291201 | 0.0018 |
| DIAMONDBACK ENERGY INC | 3.125 | 20310324 | 0.0015 |
| DIAMONDBACK ENERGY INC | 6.250 | 20330315 | 0.0025 |
| DIAMONDBACK ENERGY INC | 4.400 | 20510324 | 0.0011 |
| DIAMONDBACK ENERGY INC | 4.250 | 20520315 | 0.0013 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DIAMONDBACK ENERGY INC | 6.250 | 20530315 | 0.0015 |
| DIANJIAN HAIYU LTD | 4.250 | 22991231 | 0.0010 |
| DIB SUKUK LTD | 2.950 | 20260116 | 0.0026 |
| DIB SUKUK LTD | 2.740 | 20270216 | 0.0015 |
| DIB SUKUK LTD | 5.493 | 20271130 | 0.0016 |
| DIB SUKUK LTD | 4.800 | 20280816 | 0.0021 |
| DICK S SPORTING GOODS INC | 3.150 | 20320115 | 0.0013 |
| DICK S SPORTING GOODS INC | 4.100 | 20520115 | 0.0011 |
| DIGITAL DUTCH FINCO BV | 0.625 | 20250715 | 0.0014 |
| DIGITAL DUTCH FINCO BV | 1.500 | 20300315 | 0.0015 |
| DIGITAL DUTCH FINCO BV | 1.250 | 20310201 | 0.0009 |
| DIGITAL DUTCH FINCO BV | 1.000 | 20320115 | 0.0013 |
| DIGITAL EURO FINCO LLC | 2.500 | 20260116 | 0.0024 |
| DIGITAL EURO FINCO LLC | 1.125 | 20280409 | 0.0010 |
| DIGITAL INTREPID HLDG BV | 0.625 | 20310715 | 0.0018 |
| DIGITAL INTREPID HLDG BV | 1.375 | 20320718 | 0.0014 |
| DIGITAL REALTY TRUST LP | 3.700 | 20270815 | 0.0020 |
| DIGITAL REALTY TRUST LP | 5.550 | 20280115 | 0.0019 |
| DIGITAL REALTY TRUST LP | 4.450 | 20280715 | 0.0013 |
| DIGITAL REALTY TRUST LP | 3.600 | 20290701 | 0.0017 |
| DIGITAL STOUT HLDG LLC | 3.300 | 20290719 | 0.0008 |
| DIGITAL STOUT HLDG LLC | 3.750 | 20301017 | 0.0013 |
| DISCOVER BANK | 3.450 | 20260727 | 0.0020 |
| DISCOVER BANK | 4.650 | 20280913 | 0.0018 |
| DISCOVER BANK | 2.700 | 20300206 | 0.0009 |
| DISCOVER CARD EXECUTION NOTE TRUST 2022-A3 A3 | 3.560 | 20270715 | 0.0041 |
| DISCOVER CARD EXECUTION NOTE TRUST 2022-A4 A | 5.030 | 20271015 | 0.0021 |
| DISCOVER CARD MASTER TRUST I 2021-A2 A2 | 1.030 | 20260915 | 0.0011 |
| DISCOVER CARD MASTER TRUST I 2022-A2 A2 | 3.320 | 20270517 | 0.0029 |
| DISCOVER CARD MASTER TRUST I 2023-A1 A | 4.310 | 20280315 | 0.0026 |
| DISCOVER CARD MASTER TRUST I 2023-A2 A | 4.930 | 20280615 | 0.0021 |
| DISCOVER FINL SVCS | 3.750 | 20250304 | 0.0010 |
| DISCOVER FINL SVCS | 4.500 | 20260130 | 0.0012 |
| DISCOVER FINL SVCS | 4.100 | 20270209 | 0.0020 |
| DISCOVER FINL SVCS | 6.700 | 20321129 | 0.0017 |
| DISCOVER FINL SVCS | 7.964 | 20341102 | 0.0024 |
| DISCOVERY COMMS LLC | 4.900 | 20260311 | 0.0015 |
| DISCOVERY COMMS LLC | 1.900 | 20270319 | 0.0013 |
| DISCOVERY COMMS LLC | 3.950 | 20280320 | 0.0034 |
| DISCOVERY COMMS LLC | 4.125 | 20290515 | 0.0015 |
| DISCOVERY COMMS LLC | 3.625 | 20300515 | 0.0019 |
| DISCOVERY COMMS LLC | 5.000 | 20370920 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DISCOVERY COMMS LLC | 6.350 | 20400601 | 0.0014 |
| DISCOVERY COMMS LLC | 4.875 | 20430401 | 0.0009 |
| DISCOVERY COMMS LLC | 5.200 | 20470920 | 0.0022 |
| DISCOVERY COMMS LLC | 5.300 | 20490515 | 0.0013 |
| DISCOVERY COMMS LLC | 4.650 | 20500515 | 0.0016 |
| DISCOVERY COMMS LLC | 4.000 | 20550915 | 0.0024 |
| DNB BANK ASA | 1.625 | 20260531 | 0.0017 |
| DNB BANK ASA | 2.625 | 20260610 | 0.0019 |
| DNB BANK ASA | 3.625 | 20270216 | 0.0022 |
| DNB BANK ASA | 4.000 | 20270817 | 0.0020 |
| DNB BANK ASA | 3.125 | 20270921 | 0.0028 |
| DNB BANK ASA | 0.375 | 20280118 | 0.0021 |
| DNB BANK ASA | 4.500 | 20280719 | 0.0024 |
| DNB BANK ASA | 0.250 | 20290223 | 0.0020 |
| DNB BANK ASA | 4.000 | 20290314 | 0.0024 |
| DNB BANK ASA | 4.625 | 20291101 | 0.0018 |
| DNB BANK ASA | 4.625 | 20330228 | 0.0017 |
| DNB BANK ASA | 5.000 | 20330913 | 0.0012 |
| DNB BOLIGKREDITT AS | 0.625 | 20250619 | 0.0033 |
| DNB BOLIGKREDITT AS | 0.625 | 20260114 | 0.0032 |
| DNB BOLIGKREDITT AS | 0.250 | 20260907 | 0.0031 |
| DNB BOLIGKREDITT AS | 0.010 | 20271008 | 0.0030 |
| DNB BOLIGKREDITT AS | 0.010 | 20280512 | 0.0020 |
| DNB BOLIGKREDITT AS | 3.375 | 20281114 | 0.0029 |
| DNB BOLIGKREDITT AS | 0.010 | 20310121 | 0.0027 |
| DOHA FIN LTD | 2.375 | 20260331 | 0.0010 |
| DOLLAR GENERAL CORP | 4.150 | 20251101 | 0.0010 |
| DOLLAR GENERAL CORP | 3.875 | 20270415 | 0.0012 |
| DOLLAR GENERAL CORP | 4.625 | 20271101 | 0.0011 |
| DOLLAR GENERAL CORP | 4.125 | 20280501 | 0.0010 |
| DOLLAR GENERAL CORP | 5.200 | 20280705 | 0.0011 |
| DOLLAR GENERAL CORP | 3.500 | 20300403 | 0.0019 |
| DOLLAR GENERAL CORP | 5.000 | 20321101 | 0.0014 |
| DOLLAR GENERAL CORP | 5.450 | 20330705 | 0.0021 |
| DOLLAR GENERAL CORP | 4.125 | 20500403 | 0.0008 |
| DOLLAR TREE INC | 4.000 | 20250515 | 0.0021 |
| DOLLAR TREE INC | 4.200 | 20280515 | 0.0025 |
| DOLLAR TREE INC | 2.650 | 20311201 | 0.0014 |
| DOMINION ENERGY INC | 3.900 | 20251001 | 0.0016 |
| DOMINION ENERGY INC | 1.450 | 20260415 | 0.0011 |
| DOMINION ENERGY INC | 3.375 | 20300401 | 0.0029 |
| DOMINION ENERGY INC | 2.250 | 20310815 | 0.0014 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DOMINION ENERGY INC | 5.375 | 20321115 | 0.0018 |
| DOMINION ENERGY INC | 5.250 | 20330801 | 0.0010 |
| DOMINION ENERGY INC | 5.950 | 20350615 | 0.0011 |
| DOMINION ENERGY INC | 4.900 | 20410801 | 0.0009 |
| DOMINION ENERGY INC | 4.850 | 20520815 | 0.0011 |
| DOMINION ENERGY SOUTH CAROLINA INC | 6.050 | 20380115 | 0.0012 |
| DOMINION ENERGY SOUTH CAROLINA INC | 6.250 | 20531015 | 0.0012 |
| DOMINION ENERGY SOUTH CAROLINA INC | 5.100 | 20650601 | 0.0010 |
| DOVER CORP | 1.250 | 20261109 | 0.0013 |
| DOVER CORP | 0.750 | 20271104 | 0.0010 |
| DOW CHEMICAL CO | 0.500 | 20270315 | 0.0021 |
| DOW CHEMICAL CO | 4.800 | 20281130 | 0.0013 |
| DOW CHEMICAL CO | 7.375 | 20291101 | 0.0018 |
| DOW CHEMICAL CO | 2.100 | 20301115 | 0.0015 |
| DOW CHEMICAL CO | 1.125 | 20320315 | 0.0014 |
| DOW CHEMICAL CO | 6.300 | 20330315 | 0.0014 |
| DOW CHEMICAL CO | 5.150 | 20340215 | 0.0012 |
| DOW CHEMICAL CO | 4.250 | 20341001 | 0.0010 |
| DOW CHEMICAL CO | 9.400 | 20390515 | 0.0016 |
| DOW CHEMICAL CO | 1.875 | 20400315 | 0.0009 |
| DOW CHEMICAL CO | 5.250 | 20411115 | 0.0015 |
| DOW CHEMICAL CO | 4.375 | 20421115 | 0.0022 |
| DOW CHEMICAL CO | 4.625 | 20441001 | 0.0009 |
| DOW CHEMICAL CO | 5.550 | 20481130 | 0.0018 |
| DOW CHEMICAL CO | 4.800 | 20490515 | 0.0014 |
| DOW CHEMICAL CO | 3.600 | 20501115 | 0.0018 |
| DOW CHEMICAL CO | 6.900 | 20530515 | 0.0022 |
| DOW CHEMICAL CO | 5.600 | 20540215 | 0.0013 |
| DP WORLD CRESCENT LTD | 3.875 | 20290718 | 0.0020 |
| DP WORLD CRESCENT LTD | 5.500 | 20330913 | 0.0032 |
| DP WORLD LTD | 2.375 | 20260925 | 0.0016 |
| DP WORLD LTD | 4.250 | 20300925 | 0.0009 |
| DR HORTON INC | 2.600 | 20251015 | 0.0010 |
| DR HORTON INC | 1.300 | 20261015 | 0.0011 |
| DR HORTON INC | 1.400 | 20271015 | 0.0009 |
| DRAGADOS SA | 1.875 | 20260420 | 0.0013 |
| DS SMITH PLC | 0.875 | 20260912 | 0.0013 |
| DS SMITH PLC | 4.375 | 20270727 | 0.0020 |
| DS SMITH PLC | 4.500 | 20300727 | 0.0015 |
| DSM BV | 1.000 | 20250409 | 0.0011 |
| DSM BV | 0.750 | 20260928 | 0.0016 |
| DSM BV | 0.250 | 20280623 | 0.0010 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DSM BV | 0.625 | 20320623 | 0.0009 |
| DSV A/S | 0.375 | 20270226 | 0.0010 |
| DSV FIN BV | 1.375 | 20300316 | 0.0012 |
| DSV FIN BV | 0.500 | 20310303 | 0.0009 |
| DSV FIN BV | 0.750 | 20330705 | 0.0011 |
| DSV FIN BV | 0.875 | 20360917 | 0.0008 |
| DTE ELECTRIC CO | 1.900 | 20280401 | 0.0011 |
| DTE ELECTRIC CO | 2.250 | 20300301 | 0.0011 |
| DTE ELECTRIC CO | 2.625 | 20310301 | 0.0011 |
| DTE ELECTRIC CO | 3.000 | 20320301 | 0.0009 |
| DTE ELECTRIC CO | 5.200 | 20330401 | 0.0013 |
| DTE ELECTRIC CO | 3.700 | 20450315 | 0.0008 |
| DTE ELECTRIC CO | 4.050 | 20480515 | 0.0009 |
| DTE ELECTRIC CO | 3.950 | 20490301 | 0.0011 |
| DTE ELECTRIC CO | 2.950 | 20500301 | 0.0007 |
| DTE ELECTRIC CO | 5.400 | 20530401 | 0.0013 |
| DTE ENERGY CO | 1.050 | 20250601 | 0.0016 |
| DTE ENERGY CO | 2.850 | 20261001 | 0.0012 |
| DTE ENERGY CO | 4.875 | 20280601 | 0.0017 |
| DTE ENERGY CO | 5.100 | 20290301 | 0.0025 |
| DUA CAP LTD | 2.780 | 20310511 | 0.0011 |
| DUKE ENERGY CAROLINAS LLC | 2.950 | 20261201 | 0.0012 |
| DUKE ENERGY CAROLINAS LLC | 3.950 | 20281115 | 0.0013 |
| DUKE ENERGY CAROLINAS LLC | 2.450 | 20300201 | 0.0009 |
| DUKE ENERGY CAROLINAS LLC | 2.550 | 20310415 | 0.0010 |
| DUKE ENERGY CAROLINAS LLC | 2.850 | 20320315 | 0.0009 |
| DUKE ENERGY CAROLINAS LLC | 4.950 | 20330115 | 0.0026 |
| DUKE ENERGY CAROLINAS LLC | 4.850 | 20340115 | 0.0012 |
| DUKE ENERGY CAROLINAS LLC | 6.100 | 20370601 | 0.0011 |
| DUKE ENERGY CAROLINAS LLC | 6.000 | 20380115 | 0.0011 |
| DUKE ENERGY CAROLINAS LLC | 6.050 | 20380415 | 0.0013 |
| DUKE ENERGY CAROLINAS LLC | 5.300 | 20400215 | 0.0015 |
| DUKE ENERGY CAROLINAS LLC | 4.250 | 20411215 | 0.0012 |
| DUKE ENERGY CAROLINAS LLC | 4.000 | 20420930 | 0.0011 |
| DUKE ENERGY CAROLINAS LLC | 3.750 | 20450601 | 0.0008 |
| DUKE ENERGY CAROLINAS LLC | 3.875 | 20460315 | 0.0008 |
| DUKE ENERGY CAROLINAS LLC | 3.700 | 20471201 | 0.0009 |
| DUKE ENERGY CAROLINAS LLC | 3.950 | 20480315 | 0.0008 |
| DUKE ENERGY CAROLINAS LLC | 3.200 | 20490815 | 0.0011 |
| DUKE ENERGY CAROLINAS LLC | 3.550 | 20520315 | 0.0010 |
| DUKE ENERGY CAROLINAS LLC | 5.350 | 20530115 | 0.0018 |
| DUKE ENERGY CAROLINAS LLC | 5.400 | 20540115 | 0.0019 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DUKE ENERGY CORP | 0.900 | 20250915 | 0.0013 |
| DUKE ENERGY CORP | 5.000 | 20251208 | 0.0010 |
| DUKE ENERGY CORP | 2.650 | 20260901 | 0.0030 |
| DUKE ENERGY CORP | 4.850 | 20270105 | 0.0012 |
| DUKE ENERGY CORP | 3.150 | 20270815 | 0.0015 |
| DUKE ENERGY CORP | 5.000 | 20271208 | 0.0010 |
| DUKE ENERGY CORP | 4.300 | 20280315 | 0.0019 |
| DUKE ENERGY CORP | 3.100 | 20280615 | 0.0013 |
| DUKE ENERGY CORP | 4.850 | 20290105 | 0.0013 |
| DUKE ENERGY CORP | 3.400 | 20290615 | 0.0012 |
| DUKE ENERGY CORP | 2.450 | 20300601 | 0.0015 |
| DUKE ENERGY CORP | 2.550 | 20310615 | 0.0018 |
| DUKE ENERGY CORP | 4.500 | 20320815 | 0.0023 |
| DUKE ENERGY CORP | 5.750 | 20330915 | 0.0013 |
| DUKE ENERGY CORP | 3.850 | 20340615 | 0.0011 |
| DUKE ENERGY CORP | 3.300 | 20410615 | 0.0012 |
| DUKE ENERGY CORP | 4.800 | 20451215 | 0.0011 |
| DUKE ENERGY CORP | 3.750 | 20460901 | 0.0024 |
| DUKE ENERGY CORP | 3.950 | 20470815 | 0.0008 |
| DUKE ENERGY CORP | 4.200 | 20490615 | 0.0010 |
| DUKE ENERGY CORP | 3.500 | 20510615 | 0.0011 |
| DUKE ENERGY CORP | 5.000 | 20520815 | 0.0021 |
| DUKE ENERGY CORP | 6.100 | 20530915 | 0.0017 |
| DUKE ENERGY CORP | 3.250 | 20820115 | 0.0009 |
| DUKE ENERGY FLORIDA LLC | 3.200 | 20270115 | 0.0013 |
| DUKE ENERGY FLORIDA LLC | 3.800 | 20280715 | 0.0012 |
| DUKE ENERGY FLORIDA LLC | 2.500 | 20291201 | 0.0013 |
| DUKE ENERGY FLORIDA LLC | 1.750 | 20300615 | 0.0009 |
| DUKE ENERGY FLORIDA LLC | 2.400 | 20311215 | 0.0011 |
| DUKE ENERGY FLORIDA LLC | 5.875 | 20331115 | 0.0013 |
| DUKE ENERGY FLORIDA LLC | 6.350 | 20370915 | 0.0012 |
| DUKE ENERGY FLORIDA LLC | 6.400 | 20380615 | 0.0023 |
| DUKE ENERGY FLORIDA LLC | 3.400 | 20461001 | 0.0009 |
| DUKE ENERGY FLORIDA LLC | 3.000 | 20511215 | 0.0007 |
| DUKE ENERGY FLORIDA LLC | 5.950 | 20521115 | 0.0011 |
| DUKE ENERGY FLORIDA LLC | 6.200 | 20531115 | 0.0016 |
| DUKE ENERGY INDIANA LLC | 6.350 | 20380815 | 0.0011 |
| DUKE ENERGY INDIANA LLC | 3.750 | 20460515 | 0.0008 |
| DUKE ENERGY INDIANA LLC | 3.250 | 20491001 | 0.0007 |
| DUKE ENERGY INDIANA LLC | 2.750 | 20500401 | 0.0007 |
| DUKE ENERGY INDIANA LLC | 5.400 | 20530401 | 0.0010 |
| DUKE ENERGY PROGRESS LLC | 3.250 | 20250815 | 0.0010 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DUKE ENERGY PROGRESS LLC | 3.700 | 20280901 | 0.0010 |
| DUKE ENERGY PROGRESS LLC | 3.450 | 20290315 | 0.0012 |
| DUKE ENERGY PROGRESS LLC | 2.000 | 20310815 | 0.0011 |
| DUKE ENERGY PROGRESS LLC | 3.400 | 20320401 | 0.0009 |
| DUKE ENERGY PROGRESS LLC | 5.250 | 20330315 | 0.0011 |
| DUKE ENERGY PROGRESS LLC | 4.100 | 20420515 | 0.0009 |
| DUKE ENERGY PROGRESS LLC | 4.100 | 20430315 | 0.0009 |
| DUKE ENERGY PROGRESS LLC | 4.150 | 20441201 | 0.0009 |
| DUKE ENERGY PROGRESS LLC | 4.200 | 20450815 | 0.0012 |
| DUKE ENERGY PROGRESS LLC | 3.600 | 20470915 | 0.0008 |
| DUKE ENERGY PROGRESS LLC | 2.500 | 20500815 | 0.0007 |
| DUKE ENERGY PROGRESS LLC | 5.350 | 20530315 | 0.0010 |
| DUKE UNIVERSITY | 2.832 | 20551001 | 0.0009 |
| DUKE UNIVERSITY HEALTH SYSTEM INC | 3.920 | 20470601 | 0.0010 |
| DUPONT DE NEMOURS INC | 4.493 | 20251115 | 0.0039 |
| DUPONT DE NEMOURS INC | 4.725 | 20281115 | 0.0047 |
| DUPONT DE NEMOURS INC | 5.319 | 20381115 | 0.0035 |
| DUPONT DE NEMOURS INC | 5.419 | 20481115 | 0.0045 |
| DWR CYMRU FINANCING LTD | 6.015 | 20280331 | 0.0011 |
| DWR CYMRU FINANCING LTD | 2.500 | 20360331 | 0.0006 |
| DWR CYMRU FINANCING UK PLC | 1.375 | 20330331 | 0.0006 |
| DWR CYMRU FINANCING UK PLC | 2.375 | 20340331 | 0.0006 |
| DXC CAP FUNDING DAC | 0.450 | 20270915 | 0.0015 |
| DXC CAP FUNDING DAC | 0.950 | 20310915 | 0.0010 |
| DXC TECHNOLOGY CO | 1.750 | 20260115 | 0.0014 |
| DXC TECHNOLOGY CO | 1.800 | 20260915 | 0.0013 |
| DXC TECHNOLOGY CO | 2.375 | 20280915 | 0.0012 |
| DZ BANK DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRANKFURT AM MA | 0.875 | 20291015 | 0.0010 |
| DZ HYP AG | 0.375 | 20250606 | 0.0016 |
| DZ HYP AG | 0.010 | 20250912 | 0.0021 |
| DZ HYP AG | 0.500 | 20251113 | 0.0022 |
| DZ HYP AG | 3.000 | 20260116 | 0.0011 |
| DZ HYP AG | 0.750 | 20260202 | 0.0019 |
| DZ HYP AG | 0.375 | 20260331 | 0.0011 |
| DZ HYP AG | 0.500 | 20260616 | 0.0011 |
| DZ HYP AG | 0.100 | 20260831 | 0.0010 |
| DZ HYP AG | 0.500 | 20260930 | 0.0011 |
| DZ HYP AG | 0.010 | 20261026 | 0.0021 |
| DZ HYP AG | 0.010 | 20270115 | 0.0021 |
| DZ HYP AG | 0.500 | 20270401 | 0.0016 |
| DZ HYP AG | 0.750 | 20270630 | 0.0010 |
| DZ HYP AG | 3.250 | 20270730 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| DZ HYP AG | 0.625 | 20270830 | 0.0016 |
| DZ HYP AG | 3.000 | 20271029 | 0.0011 |
| DZ HYP AG | 0.010 | 20271112 | 0.0010 |
| DZ HYP AG | 3.375 | 20280131 | 0.0011 |
| DZ HYP AG | 0.875 | 20280322 | 0.0016 |
| DZ HYP AG | 0.010 | 20280623 | 0.0020 |
| DZ HYP AG | 0.010 | 20281027 | 0.0020 |
| DZ HYP AG | 0.875 | 20290130 | 0.0015 |
| DZ HYP AG | 0.010 | 20290420 | 0.0019 |
| DZ HYP AG | 0.050 | 20290629 | 0.0014 |
| DZ HYP AG | 0.750 | 20291121 | 0.0020 |
| DZ HYP AG | 0.875 | 20300118 | 0.0015 |
| DZ HYP AG | 0.010 | 20300329 | 0.0019 |
| DZ HYP AG | 0.010 | 20301115 | 0.0014 |
| DZ HYP AG | 2.750 | 20310228 | 0.0017 |
| DZ HYP AG | 1.625 | 20310530 | 0.0016 |
| DZ HYP AG | 2.500 | 20311128 | 0.0019 |
| DZ HYP AG | 3.000 | 20321130 | 0.0011 |
| DZ HYP AG | 3.250 | 20330531 | 0.0014 |
| DZ HYP AG | 0.875 | 20340417 | 0.0009 |
| DZ HYP AG | 0.375 | 20341110 | 0.0009 |
| E ON INTL FIN BV | 1.000 | 20250413 | 0.0017 |
| E ON INTL FIN BV | 1.625 | 20260530 | 0.0011 |
| E ON INTL FIN BV | 1.250 | 20271019 | 0.0018 |
| E ON INTL FIN BV | 1.500 | 20290731 | 0.0021 |
| E ON INTL FIN BV | 6.250 | 20300603 | 0.0022 |
| E ON INTL FIN BV | 6.375 | 20320607 | 0.0029 |
| E ON INTL FIN BV | 5.750 | 20330214 | 0.0016 |
| E ON INTL FIN BV | 4.750 | 20340131 | 0.0015 |
| E ON INTL FIN BV | 5.875 | 20371030 | 0.0025 |
| E ON INTL FIN BV | 6.750 | 20390127 | 0.0020 |
| E ON INTL FIN BV | 6.125 | 20390706 | 0.0029 |
| E ON SE | 1.000 | 20251007 | 0.0016 |
| E ON SE | 0.125 | 20260118 | 0.0011 |
| E ON SE | 0.250 | 20261024 | 0.0016 |
| E ON SE | 0.375 | 20270929 | 0.0020 |
| E ON SE | 3.500 | 20280112 | 0.0018 |
| E ON SE | 0.750 | 20280220 | 0.0010 |
| E ON SE | 2.875 | 20280826 | 0.0013 |
| E ON SE | 0.100 | 20281219 | 0.0012 |
| E ON SE | 3.750 | 20290301 | 0.0017 |
| E ON SE | 1.625 | 20290522 | 0.0016 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| E ON SE | 0.350 | 20300228 | 0.0014 |
| E ON SE | 0.750 | 20301218 | 0.0010 |
| E ON SE | 3.375 | 20310115 | 0.0017 |
| E ON SE | 1.625 | 20310329 | 0.0015 |
| E ON SE | 0.875 | 20310820 | 0.0009 |
| E ON SE | 0.625 | 20311107 | 0.0009 |
| E ON SE | 0.600 | 20321001 | 0.0013 |
| E ON SE | 4.000 | 20330829 | 0.0018 |
| E ON SE | 0.875 | 20341018 | 0.0014 |
| E ON SE | 3.875 | 20350112 | 0.0023 |
| E ON SE | 3.750 | 20360115 | 0.0017 |
| EAGLE MATERIALS INC | 2.500 | 20310701 | 0.0013 |
| EAST JAPAN RAILWAY CO | 2.614 | 20250908 | 0.0016 |
| EAST JAPAN RAILWAY CO | 1.162 | 20280915 | 0.0007 |
| EAST JAPAN RAILWAY CO | 3.245 | 20300908 | 0.0011 |
| EAST JAPAN RAILWAY CO | 4.750 | 20311208 | 0.0009 |
| EAST JAPAN RAILWAY CO | 3.976 | 20320905 | 0.0014 |
| EAST JAPAN RAILWAY CO | 1.850 | 20330413 | 0.0013 |
| EAST JAPAN RAILWAY CO | 0.773 | 20340915 | 0.0009 |
| EAST JAPAN RAILWAY CO | 1.104 | 20390915 | 0.0011 |
| EAST JAPAN RAILWAY CO | 4.110 | 20430222 | 0.0018 |
| EAST JAPAN RAILWAY CO | 4.389 | 20430905 | 0.0017 |
| EAST NIPPON EXPY CO LTD | 0.070 | 20250620 | 0.0007 |
| EAST NIPPON EXPY CO LTD | 0.225 | 20300424 | 0.0010 |
| EAST NIPPON EXPY CO LTD | 0.210 | 20300717 | 0.0007 |
| EAST NIPPON EXPY CO LTD | 0.190 | 20301129 | 0.0007 |
| EASTERN POWER NETWORKS PLC | 1.875 | 20350601 | 0.0006 |
| EASTERN POWER NETWORKS PLC | 6.250 | 20361112 | 0.0010 |
| EASTERN POWER NETWORKS PLC | 5.375 | 20420226 | 0.0009 |
| EASTMAN CHEMICAL CO | 3.800 | 20250315 | 0.0015 |
| EASTMAN CHEMICAL CO | 1.875 | 20261123 | 0.0011 |
| EASTMAN CHEMICAL CO | 4.500 | 20281201 | 0.0010 |
| EASTMAN CHEMICAL CO | 5.750 | 20330308 | 0.0011 |
| EASTMAN CHEMICAL CO | 5.625 | 20340220 | 0.0016 |
| EASTMAN CHEMICAL CO | 4.800 | 20420901 | 0.0009 |
| EASTMAN CHEMICAL CO | 4.650 | 20441015 | 0.0016 |
| EASYJET FINCO BV | 1.875 | 20280303 | 0.0026 |
| EASYJET PLC | 0.875 | 20250611 | 0.0011 |
| EATON CAP UNLTD CO | 0.697 | 20250514 | 0.0011 |
| EATON CAP UNLTD CO | 0.128 | 20260308 | 0.0019 |
| EATON CAP UNLTD CO | 0.577 | 20300308 | 0.0012 |
| EATON CORP | 3.103 | 20270915 | 0.0014 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EATON CORP | 4.350 | 20280518 | 0.0010 |
| EATON CORP | 4.000 | 20321102 | 0.0014 |
| EATON CORP | 4.150 | 20330315 | 0.0026 |
| EATON CORP | 4.150 | 20421102 | 0.0018 |
| EATON CORP | 4.700 | 20520823 | 0.0013 |
| EBAY INC | 1.900 | 20250311 | 0.0016 |
| EBAY INC | 1.400 | 20260510 | 0.0014 |
| EBAY INC | 3.600 | 20270605 | 0.0017 |
| EBAY INC | 2.700 | 20300311 | 0.0018 |
| EBAY INC | 2.600 | 20310510 | 0.0013 |
| EBAY INC | 4.000 | 20420715 | 0.0012 |
| EBAY INC | 3.650 | 20510510 | 0.0015 |
| ECOLAB INC | 2.625 | 20250708 | 0.0013 |
| ECOLAB INC | 2.700 | 20261101 | 0.0015 |
| ECOLAB INC | 1.650 | 20270201 | 0.0010 |
| ECOLAB INC | 3.250 | 20271201 | 0.0010 |
| ECOLAB INC | 5.250 | 20280115 | 0.0011 |
| ECOLAB INC | 4.800 | 20300324 | 0.0015 |
| ECOLAB INC | 1.300 | 20310130 | 0.0010 |
| ECOLAB INC | 2.125 | 20320201 | 0.0011 |
| ECOLAB INC | 2.125 | 20500815 | 0.0006 |
| ECOLAB INC | 2.700 | 20511215 | 0.0011 |
| ECOLAB INC | 2.750 | 20550818 | 0.0009 |
| ECOPETROL SA | 5.375 | 20260626 | 0.0031 |
| ECOPETROL SA | 8.625 | 20290119 | 0.0027 |
| ECOPETROL SA | 6.875 | 20300429 | 0.0042 |
| ECOPETROL SA | 4.625 | 20311102 | 0.0022 |
| ECOPETROL SA | 8.875 | 20330113 | 0.0051 |
| ECOPETROL SA | 8.375 | 20360119 | 0.0039 |
| ECOPETROL SA | 7.375 | 20430918 | 0.0017 |
| ECOPETROL SA | 5.875 | 20450528 | 0.0032 |
| ECOPETROL SA | 5.875 | 20511102 | 0.0011 |
| EDENRED SE | 1.375 | 20250310 | 0.0011 |
| EDENRED SE | 1.875 | 20260306 | 0.0011 |
| EDENRED SE | 3.625 | 20261213 | 0.0011 |
| EDENRED SE | 1.875 | 20270330 | 0.0011 |
| EDENRED SE | 1.375 | 20290618 | 0.0012 |
| EDENRED SE | 3.625 | 20310613 | 0.0016 |
| EDISON INTL | 5.750 | 20270615 | 0.0013 |
| EDISON INTL | 4.125 | 20280315 | 0.0011 |
| EDISON INTL | 5.250 | 20281115 | 0.0013 |
| EDISON INTL | 6.950 | 20291115 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EDISON INTL | 8.125 | 20530615 | 0.0011 |
| EDP ENERGIAS DE PORTUGAL SA | 2.875 | 20260601 | 0.0012 |
| EDP ENERGIAS DE PORTUGAL SA | 1.625 | 20270415 | 0.0016 |
| EDP ENERGIAS DE PORTUGAL SA | 3.875 | 20280626 | 0.0018 |
| EDP FIN BV | 2.000 | 20250422 | 0.0017 |
| EDP FIN BV | 1.875 | 20251013 | 0.0013 |
| EDP FIN BV | 1.625 | 20260126 | 0.0016 |
| EDP FIN BV | 0.375 | 20260916 | 0.0013 |
| EDP FIN BV | 1.500 | 20271122 | 0.0011 |
| EDP FIN BV | 1.875 | 20290921 | 0.0026 |
| EDP FIN BV | 3.875 | 20300311 | 0.0012 |
| EDP SERVICIOS FINANCIEROS ESPANA SA | 4.125 | 20290404 | 0.0014 |
| EDP SERVICIOS FINANCIEROS ESPANA SA | 3.500 | 20300716 | 0.0017 |
| EDP SERVICIOS FINANCIEROS ESPANA SA | 4.375 | 20320404 | 0.0018 |
| EDWARDS LIFESCIENCES CORP | 4.300 | 20280615 | 0.0012 |
| EIDP INC | 1.700 | 20250715 | 0.0010 |
| EIDP INC | 4.500 | 20260515 | 0.0013 |
| EIDP INC | 2.300 | 20300715 | 0.0009 |
| EIDP INC | 4.800 | 20330515 | 0.0012 |
| EIKA BOLIGKREDITT AS | 0.500 | 20250828 | 0.0011 |
| EIKA BOLIGKREDITT AS | 0.010 | 20270312 | 0.0010 |
| EIKA BOLIGKREDITT AS | 0.010 | 20280323 | 0.0010 |
| EIKA BOLIGKREDITT AS | 2.500 | 20280922 | 0.0011 |
| EIKA BOLIGKREDITT AS | 0.875 | 20290201 | 0.0010 |
| EIKA BOLIGKREDITT AS | 1.625 | 20300519 | 0.0010 |
| EIKA BOLIGKREDITT AS | 0.125 | 20310616 | 0.0009 |
| EIKA BOLIGKREDITT AS | 3.250 | 20330614 | 0.0012 |
| ELECT GLOBAL INVS LTD | 4.100 | 22991231 | 0.0016 |
| ELECTRICITE DE FRANCE SA | 4.000 | 20251112 | 0.0017 |
| ELECTRICITE DE FRANCE SA | 1.000 | 20261013 | 0.0037 |
| ELECTRICITE DE FRANCE SA | 3.875 | 20270112 | 0.0017 |
| ELECTRICITE DE FRANCE SA | 4.125 | 20270325 | 0.0024 |
| ELECTRICITE DE FRANCE SA | 3.750 | 20270605 | 0.0023 |
| ELECTRICITE DE FRANCE SA | 6.250 | 20280530 | 0.0014 |
| ELECTRICITE DE FRANCE SA | 4.375 | 20291012 | 0.0024 |
| ELECTRICITE DE FRANCE SA | 4.625 | 20300426 | 0.0036 |
| ELECTRICITE DE FRANCE SA | 2.000 | 20301002 | 0.0020 |
| ELECTRICITE DE FRANCE SA | 5.875 | 20310718 | 0.0018 |
| ELECTRICITE DE FRANCE SA | 4.250 | 20320125 | 0.0023 |
| ELECTRICITE DE FRANCE SA | 5.625 | 20330221 | 0.0022 |
| ELECTRICITE DE FRANCE SA | 1.000 | 20331129 | 0.0032 |
| ELECTRICITE DE FRANCE SA | 6.125 | 20340602 | 0.0042 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ELECTRICITE DE FRANCE SA | 4.750 | 20341012 | 0.0030 |
| ELECTRICITE DE FRANCE SA | 5.500 | 20350125 | 0.0012 |
| ELECTRICITE DE FRANCE SA | 1.875 | 20361013 | 0.0013 |
| ELECTRICITE DE FRANCE SA | 5.500 | 20370327 | 0.0013 |
| ELECTRICITE DE FRANCE SA | 4.500 | 20401112 | 0.0019 |
| ELECTRICITE DE FRANCE SA | 5.500 | 20411017 | 0.0038 |
| ELECTRICITE DE FRANCE SA | 4.625 | 20430125 | 0.0023 |
| ELECTRICITE DE FRANCE SA | 4.750 | 20451006 | 0.0026 |
| ELECTRICITE DE FRANCE SA | 2.000 | 20491209 | 0.0018 |
| ELECTRICITE DE FRANCE SA | 5.125 | 20500922 | 0.0023 |
| ELECTRICITE DE FRANCE SA | 5.625 | 20530125 | 0.0014 |
| ELECTRICITE DE FRANCE SA | 4.990 | 20561021 | 0.0036 |
| ELECTRICITE DE FRANCE SA | 4.500 | 20691204 | 0.0030 |
| ELECTRICITE DE FRANCE SA | 6.000 | 21140123 | 0.0033 |
| ELECTRICITY NORTH WEST LTD | 8.875 | 20260325 | 0.0014 |
| ELECTROLUX AB | 4.125 | 20261005 | 0.0011 |
| ELECTROLUX AB | 2.500 | 20300518 | 0.0010 |
| ELECTRONIC ARTS INC | 1.850 | 20310215 | 0.0013 |
| ELECTRONIC ARTS INC | 2.950 | 20510215 | 0.0010 |
| ELENIA VERKKO OYJ | 0.375 | 20270206 | 0.0010 |
| ELEVANCE HEALTH INC | 4.900 | 20260208 | 0.0010 |
| ELEVANCE HEALTH INC | 1.500 | 20260315 | 0.0015 |
| ELEVANCE HEALTH INC | 3.650 | 20271201 | 0.0032 |
| ELEVANCE HEALTH INC | 4.101 | 20280301 | 0.0026 |
| ELEVANCE HEALTH INC | 2.875 | 20290915 | 0.0016 |
| ELEVANCE HEALTH INC | 2.250 | 20300515 | 0.0020 |
| ELEVANCE HEALTH INC | 2.550 | 20310315 | 0.0018 |
| ELEVANCE HEALTH INC | 4.100 | 20320515 | 0.0012 |
| ELEVANCE HEALTH INC | 5.500 | 20321015 | 0.0014 |
| ELEVANCE HEALTH INC | 4.750 | 20330215 | 0.0020 |
| ELEVANCE HEALTH INC | 4.625 | 20420515 | 0.0017 |
| ELEVANCE HEALTH INC | 4.650 | 20430115 | 0.0019 |
| ELEVANCE HEALTH INC | 5.100 | 20440115 | 0.0011 |
| ELEVANCE HEALTH INC | 4.650 | 20440815 | 0.0015 |
| ELEVANCE HEALTH INC | 4.375 | 20471201 | 0.0025 |
| ELEVANCE HEALTH INC | 4.550 | 20480301 | 0.0016 |
| ELEVANCE HEALTH INC | 3.700 | 20490915 | 0.0013 |
| ELEVANCE HEALTH INC | 3.125 | 20500515 | 0.0014 |
| ELEVANCE HEALTH INC | 3.600 | 20510315 | 0.0020 |
| ELEVANCE HEALTH INC | 4.550 | 20520515 | 0.0013 |
| ELEVANCE HEALTH INC | 6.100 | 20521015 | 0.0017 |
| ELEVANCE HEALTH INC | 5.125 | 20530215 | 0.0022 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ELI LILLY AND CO | 2.750 | 20250601 | 0.0011 |
| ELI LILLY AND CO | 5.000 | 20260227 | 0.0016 |
| ELI LILLY AND CO | 1.625 | 20260602 | 0.0017 |
| ELI LILLY AND CO | 4.500 | 20270209 | 0.0021 |
| ELI LILLY AND CO | 4.500 | 20290209 | 0.0021 |
| ELI LILLY AND CO | 3.375 | 20290315 | 0.0019 |
| ELI LILLY AND CO | 2.125 | 20300603 | 0.0016 |
| ELI LILLY AND CO | 0.625 | 20311101 | 0.0011 |
| ELI LILLY AND CO | 4.700 | 20330227 | 0.0021 |
| ELI LILLY AND CO | 0.500 | 20330914 | 0.0011 |
| ELI LILLY AND CO | 4.700 | 20340209 | 0.0031 |
| ELI LILLY AND CO | 3.950 | 20490315 | 0.0017 |
| ELI LILLY AND CO | 1.700 | 20491101 | 0.0016 |
| ELI LILLY AND CO | 2.250 | 20500515 | 0.0016 |
| ELI LILLY AND CO | 1.125 | 20510914 | 0.0007 |
| ELI LILLY AND CO | 4.875 | 20530227 | 0.0025 |
| ELI LILLY AND CO | 5.000 | 20540209 | 0.0031 |
| ELI LILLY AND CO | 4.150 | 20590315 | 0.0011 |
| ELI LILLY AND CO | 2.500 | 20600915 | 0.0010 |
| ELI LILLY AND CO | 1.375 | 20610914 | 0.0009 |
| ELI LILLY AND CO | 4.950 | 20630227 | 0.0020 |
| ELI LILLY AND CO | 5.100 | 20640209 | 0.0031 |
| ELIA TRANSMISSION BELGIUM NV | 1.375 | 20260114 | 0.0011 |
| ELIA TRANSMISSION BELGIUM NV | 3.250 | 20280404 | 0.0013 |
| ELIA TRANSMISSION BELGIUM NV | 0.875 | 20300428 | 0.0016 |
| ELIA TRANSMISSION BELGIUM NV | 3.625 | 20330118 | 0.0011 |
| ELIA TRANSMISSION BELGIUM NV | 3.750 | 20360116 | 0.0018 |
| ELIS SA | 1.000 | 20250403 | 0.0011 |
| ELIS SA | 1.625 | 20280403 | 0.0012 |
| ELM BV | 3.375 | 20470929 | 0.0011 |
| ELM BV | 2.600 | 22991231 | 0.0017 |
| ELM BV | 3.750 | 22991231 | 0.0017 |
| ELM BV | 4.500 | 22991231 | 0.0014 |
| ELO SA | 2.375 | 20250425 | 0.0016 |
| ELO SA | 2.875 | 20260129 | 0.0019 |
| ELO SA | 3.250 | 20270723 | 0.0017 |
| ELO SA | 4.875 | 20281208 | 0.0014 |
| ELO SA | 6.000 | 20290322 | 0.0017 |
| EMAAR SUKUK LTD | 3.635 | 20260915 | 0.0015 |
| EMAAR SUKUK LTD | 3.875 | 20290917 | 0.0010 |
| EMAAR SUKUK LTD | 3.700 | 20310706 | 0.0009 |
| EMBRAER NETHERLANDS FIN BV | 5.400 | 20270201 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EMERA US FIN LP | 3.550 | 20260615 | 0.0015 |
| EMERA US FIN LP | 4.750 | 20460615 | 0.0021 |
| EMERSON ELECTRIC CO | 3.150 | 20250601 | 0.0010 |
| EMERSON ELECTRIC CO | 1.250 | 20251015 | 0.0011 |
| EMERSON ELECTRIC CO | 0.875 | 20261015 | 0.0014 |
| EMERSON ELECTRIC CO | 1.800 | 20271015 | 0.0009 |
| EMERSON ELECTRIC CO | 2.000 | 20281221 | 0.0018 |
| EMERSON ELECTRIC CO | 2.000 | 20291015 | 0.0011 |
| EMERSON ELECTRIC CO | 1.950 | 20301015 | 0.0009 |
| EMERSON ELECTRIC CO | 2.200 | 20311221 | 0.0017 |
| EMERSON ELECTRIC CO | 2.750 | 20501015 | 0.0007 |
| EMERSON ELECTRIC CO | 2.800 | 20511221 | 0.0014 |
| EMIRATE OF ABU DHABI | 2.500 | 20250416 | 0.0061 |
| EMIRATE OF ABU DHABI | 3.125 | 20260503 | 0.0051 |
| EMIRATE OF ABU DHABI | 3.125 | 20271011 | 0.0080 |
| EMIRATE OF ABU DHABI | 1.625 | 20280602 | 0.0037 |
| EMIRATE OF ABU DHABI | 2.500 | 20290930 | 0.0056 |
| EMIRATE OF ABU DHABI | 3.125 | 20300416 | 0.0058 |
| EMIRATE OF ABU DHABI | 1.700 | 20310302 | 0.0026 |
| EMIRATE OF ABU DHABI | 1.875 | 20310915 | 0.0030 |
| EMIRATE OF ABU DHABI | 4.125 | 20471011 | 0.0053 |
| EMIRATE OF ABU DHABI | 3.125 | 20490930 | 0.0059 |
| EMIRATE OF ABU DHABI | 3.875 | 20500416 | 0.0067 |
| EMIRATE OF ABU DHABI | 3.000 | 20510915 | 0.0018 |
| EMIRATE OF ABU DHABI | 2.700 | 20700902 | 0.0018 |
| EMIRATES NBD BANK PJSC | 1.638 | 20260113 | 0.0015 |
| EMIRATES NBD BANK PJSC | 5.625 | 20271021 | 0.0011 |
| EMIRATES NBD BANK PJSC | 5.875 | 20281011 | 0.0017 |
| EMIRATES TELECOMMS GROUP CO PJSC | 2.750 | 20260618 | 0.0027 |
| EMIRATES TELECOMMS GROUP CO PJSC | 0.375 | 20280517 | 0.0010 |
| EMIRATES TELECOMMS GROUP CO PJSC | 0.875 | 20330517 | 0.0009 |
| EMPRESA DE LOS FERROCARRILES DEL ESTADO | 3.068 | 20500818 | 0.0006 |
| EMPRESA DE LOS FERROCARRILES DEL ESTADO | 3.830 | 20610914 | 0.0007 |
| EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA | 3.650 | 20300507 | 0.0010 |
| EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA | 4.700 | 20500507 | 0.0017 |
| EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA | 3.693 | 20610913 | 0.0009 |
| EMPRESA NACIONAL DEL PETROLEO | 5.250 | 20291106 | 0.0014 |
| EMPRESAS PUBLICAS DE MEDELLIN ESP | 4.375 | 20310215 | 0.0010 |
| ENAGAS FINANCIACIONES SAU | 0.750 | 20261027 | 0.0011 |
| ENAGAS FINANCIACIONES SAU | 1.375 | 20280505 | 0.0016 |
| ENAGAS FINANCIACIONES SAU | 0.375 | 20321105 | 0.0009 |
| ENAGAS FINANCIACIONES SAU | 3.625 | 20340124 | 0.0013 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ENBRIDGE ENERGY PARTNERS LP | 5.875 | 20251015 | 0.0011 |
| ENBRIDGE ENERGY PARTNERS LP | 5.500 | 20400915 | 0.0011 |
| ENBRIDGE ENERGY PARTNERS LP | 7.375 | 20451015 | 0.0015 |
| ENBRIDGE INC | 5.969 | 20260308 | 0.0015 |
| ENBRIDGE INC | 1.600 | 20261004 | 0.0010 |
| ENBRIDGE INC | 5.900 | 20261115 | 0.0016 |
| ENBRIDGE INC | 4.250 | 20261201 | 0.0015 |
| ENBRIDGE INC | 3.700 | 20270715 | 0.0014 |
| ENBRIDGE INC | 6.000 | 20281115 | 0.0016 |
| ENBRIDGE INC | 3.125 | 20291115 | 0.0019 |
| ENBRIDGE INC | 6.200 | 20301115 | 0.0017 |
| ENBRIDGE INC | 5.700 | 20330308 | 0.0050 |
| ENBRIDGE INC | 2.500 | 20330801 | 0.0016 |
| ENBRIDGE INC | 4.500 | 20440610 | 0.0009 |
| ENBRIDGE INC | 5.500 | 20461201 | 0.0015 |
| ENBRIDGE INC | 4.000 | 20491115 | 0.0008 |
| ENBRIDGE INC | 3.400 | 20510801 | 0.0015 |
| ENBRIDGE INC | 6.700 | 20531115 | 0.0030 |
| ENBRIDGE INC | 5.500 | 20770715 | 0.0020 |
| ENBRIDGE INC | 6.250 | 20780301 | 0.0017 |
| ENBW ENERGIE BADEN WUERTTEMBERG AG | 1.625 | 20790805 | 0.0010 |
| ENBW ENERGIE BADEN WUERTTEMBERG AG | 1.875 | 20800629 | 0.0011 |
| ENBW ENERGIE BADEN WUERTTEMBERG AG | 1.375 | 20810831 | 0.0010 |
| ENBW ENERGIE BADEN WUERTTEMBERG AG | 2.125 | 20810831 | 0.0009 |
| ENBW ENERGIE BADEN WUERTTEMBERG AG | 5.250 | 20840123 | 0.0011 |
| ENBW INTL FIN BV | 0.625 | 20250417 | 0.0011 |
| ENBW INTL FIN BV | 2.500 | 20260604 | 0.0011 |
| ENBW INTL FIN BV | 3.625 | 20261122 | 0.0011 |
| ENBW INTL FIN BV | 0.125 | 20280301 | 0.0010 |
| ENBW INTL FIN BV | 3.500 | 20280724 | 0.0012 |
| ENBW INTL FIN BV | 4.049 | 20291122 | 0.0012 |
| ENBW INTL FIN BV | 3.850 | 20300523 | 0.0015 |
| ENBW INTL FIN BV | 0.250 | 20301019 | 0.0009 |
| ENBW INTL FIN BV | 0.500 | 20330301 | 0.0009 |
| ENBW INTL FIN BV | 1.875 | 20331031 | 0.0010 |
| ENBW INTL FIN BV | 4.300 | 20340523 | 0.0020 |
| ENBW INTL FIN BV | 4.000 | 20350124 | 0.0017 |
| ENBW INTL FIN BV | 6.125 | 20390707 | 0.0017 |
| ENEL AMERICAS SA | 4.000 | 20261025 | 0.0012 |
| ENEL CHILE SA | 4.875 | 20280612 | 0.0021 |
| ENEL FIN INTL NV | 1.500 | 20250721 | 0.0022 |
| ENEL FIN INTL NV | 0.250 | 20251117 | 0.0027 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ENEL FIN INTL NV | 0.000 | 20260528 | 0.0026 |
| ENEL FIN INTL NV | 1.375 | 20260601 | 0.0019 |
| ENEL FIN INTL NV | 1.125 | 20260916 | 0.0027 |
| ENEL FIN INTL NV | 0.000 | 20270617 | 0.0020 |
| ENEL FIN INTL NV | 0.375 | 20270617 | 0.0020 |
| ENEL FIN INTL NV | 1.000 | 20271020 | 0.0012 |
| ENEL FIN INTL NV | 3.375 | 20280723 | 0.0017 |
| ENEL FIN INTL NV | 3.875 | 20290309 | 0.0024 |
| ENEL FIN INTL NV | 2.875 | 20290411 | 0.0018 |
| ENEL FIN INTL NV | 0.375 | 20290528 | 0.0019 |
| ENEL FIN INTL NV | 0.500 | 20300617 | 0.0023 |
| ENEL FIN INTL NV | 0.875 | 20310117 | 0.0014 |
| ENEL FIN INTL NV | 4.000 | 20310220 | 0.0017 |
| ENEL FIN INTL NV | 0.875 | 20340928 | 0.0021 |
| ENEL FIN INTL NV | 1.125 | 20341017 | 0.0009 |
| ENEL FIN INTL NV | 1.250 | 20350117 | 0.0013 |
| ENEL FIN INTL NV | 3.875 | 20350123 | 0.0022 |
| ENEL FIN INTL NV | 0.875 | 20360617 | 0.0016 |
| ENEL FIN INTL NV | 4.500 | 20430220 | 0.0017 |
| ENEL FIN INTL SA | 5.750 | 20400914 | 0.0038 |
| ENEL SPA | 5.625 | 20270621 | 0.0021 |
| ENEL SPA | 5.750 | 20370622 | 0.0015 |
| ENEL SPA | 3.375 | 20811124 | 0.0016 |
| ENEL SPA | 1.375 | 22991231 | 0.0025 |
| ENEL SPA | 1.875 | 22991231 | 0.0019 |
| ENEL SPA | 2.250 | 22991231 | 0.0013 |
| ENEL SPA | 3.500 | 22991231 | 0.0021 |
| ENEL SPA | 4.750 | 22991231 | 0.0020 |
| ENEL SPA | 6.375 | 22991231 | 0.0025 |
| ENEL SPA | 6.625 | 22991231 | 0.0019 |
| ENERGY TRANSFER LP | 4.050 | 20250315 | 0.0021 |
| ENERGY TRANSFER LP | 5.750 | 20250401 | 0.0011 |
| ENERGY TRANSFER LP | 2.900 | 20250515 | 0.0020 |
| ENERGY TRANSFER LP | 4.750 | 20260115 | 0.0021 |
| ENERGY TRANSFER LP | 3.900 | 20260715 | 0.0011 |
| ENERGY TRANSFER LP | 6.050 | 20261201 | 0.0022 |
| ENERGY TRANSFER LP | 4.400 | 20270315 | 0.0015 |
| ENERGY TRANSFER LP | 4.200 | 20270415 | 0.0012 |
| ENERGY TRANSFER LP | 5.500 | 20270601 | 0.0020 |
| ENERGY TRANSFER LP | 4.000 | 20271001 | 0.0015 |
| ENERGY TRANSFER LP | 5.550 | 20280215 | 0.0021 |
| ENERGY TRANSFER LP | 4.950 | 20280515 | 0.0017 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ENERGY TRANSFER LP | 4.950 | 20280615 | 0.0021 |
| ENERGY TRANSFER LP | 6.100 | 20281201 | 0.0011 |
| ENERGY TRANSFER LP | 5.250 | 20290415 | 0.0032 |
| ENERGY TRANSFER LP | 4.150 | 20290915 | 0.0011 |
| ENERGY TRANSFER LP | 3.750 | 20300515 | 0.0029 |
| ENERGY TRANSFER LP | 6.400 | 20301201 | 0.0022 |
| ENERGY TRANSFER LP | 5.750 | 20330215 | 0.0032 |
| ENERGY TRANSFER LP | 6.550 | 20331201 | 0.0034 |
| ENERGY TRANSFER LP | 5.550 | 20340515 | 0.0026 |
| ENERGY TRANSFER LP | 4.900 | 20350315 | 0.0010 |
| ENERGY TRANSFER LP | 5.800 | 20380615 | 0.0010 |
| ENERGY TRANSFER LP | 7.500 | 20380701 | 0.0013 |
| ENERGY TRANSFER LP | 6.050 | 20410601 | 0.0015 |
| ENERGY TRANSFER LP | 6.500 | 20420201 | 0.0022 |
| ENERGY TRANSFER LP | 5.300 | 20440401 | 0.0014 |
| ENERGY TRANSFER LP | 5.000 | 20440515 | 0.0010 |
| ENERGY TRANSFER LP | 5.150 | 20450315 | 0.0019 |
| ENERGY TRANSFER LP | 5.350 | 20450515 | 0.0015 |
| ENERGY TRANSFER LP | 6.125 | 20451215 | 0.0021 |
| ENERGY TRANSFER LP | 5.300 | 20470415 | 0.0017 |
| ENERGY TRANSFER LP | 5.400 | 20471001 | 0.0029 |
| ENERGY TRANSFER LP | 6.000 | 20480615 | 0.0021 |
| ENERGY TRANSFER LP | 6.250 | 20490415 | 0.0038 |
| ENERGY TRANSFER LP | 5.000 | 20500515 | 0.0037 |
| ENERGY TRANSFER LP | 5.950 | 20540515 | 0.0036 |
| ENEXIS HLDG NV | 0.875 | 20260428 | 0.0011 |
| ENEXIS HLDG NV | 0.750 | 20310702 | 0.0009 |
| ENEXIS HLDG NV | 0.625 | 20320617 | 0.0009 |
| ENEXIS HLDG NV | 0.375 | 20330414 | 0.0009 |
| ENEXIS HLDG NV | 3.625 | 20340612 | 0.0012 |
| ENGIE SA | 1.375 | 20250327 | 0.0013 |
| ENGIE SA | 1.000 | 20260313 | 0.0016 |
| ENGIE SA | 2.375 | 20260519 | 0.0028 |
| ENGIE SA | 3.625 | 20261206 | 0.0014 |
| ENGIE SA | 0.000 | 20270304 | 0.0013 |
| ENGIE SA | 0.375 | 20270611 | 0.0012 |
| ENGIE SA | 0.375 | 20270621 | 0.0015 |
| ENGIE SA | 3.750 | 20270906 | 0.0012 |
| ENGIE SA | 1.500 | 20280327 | 0.0017 |
| ENGIE SA | 1.750 | 20280327 | 0.0016 |
| ENGIE SA | 1.375 | 20280622 | 0.0016 |
| ENGIE SA | 7.000 | 20281030 | 0.0015 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ENGIE SA | 1.375 | 20290228 | 0.0015 |
| ENGIE SA | 3.500 | 20290927 | 0.0015 |
| ENGIE SA | 0.375 | 20291026 | 0.0014 |
| ENGIE SA | 3.625 | 20300111 | 0.0025 |
| ENGIE SA | 0.500 | 20301024 | 0.0017 |
| ENGIE SA | 3.875 | 20310106 | 0.0018 |
| ENGIE SA | 2.125 | 20320330 | 0.0015 |
| ENGIE SA | 1.875 | 20330919 | 0.0010 |
| ENGIE SA | 3.875 | 20331206 | 0.0020 |
| ENGIE SA | 4.250 | 20340906 | 0.0019 |
| ENGIE SA | 4.000 | 20350111 | 0.0027 |
| ENGIE SA | 1.500 | 20350313 | 0.0009 |
| ENGIE SA | 1.000 | 20361026 | 0.0012 |
| ENGIE SA | 2.000 | 20370928 | 0.0015 |
| ENGIE SA | 1.375 | 20390621 | 0.0012 |
| ENGIE SA | 1.250 | 20411024 | 0.0009 |
| ENGIE SA | 4.500 | 20420906 | 0.0021 |
| ENGIE SA | 4.250 | 20430111 | 0.0017 |
| ENGIE SA | 5.625 | 20530403 | 0.0018 |
| ENGIE SA | 5.000 | 20601001 | 0.0027 |
| ENGIE SA | 1.500 | 22991231 | 0.0017 |
| ENGIE SA | 1.625 | 22991231 | 0.0011 |
| ENGIE SA | 1.875 | 22991231 | 0.0013 |
| ENGIE SA | 3.250 | 22991231 | 0.0022 |
| ENI SPA | 1.000 | 20250314 | 0.0014 |
| ENI SPA | 3.750 | 20250912 | 0.0028 |
| ENI SPA | 1.500 | 20260202 | 0.0022 |
| ENI SPA | 1.250 | 20260518 | 0.0022 |
| ENI SPA | 1.500 | 20270117 | 0.0016 |
| ENI SPA | 3.625 | 20270519 | 0.0017 |
| ENI SPA | 4.300 | 20280210 | 0.0046 |
| ENI SPA | 1.625 | 20280517 | 0.0017 |
| ENI SPA | 0.375 | 20280614 | 0.0020 |
| ENI SPA | 1.125 | 20280919 | 0.0012 |
| ENI SPA | 3.625 | 20290129 | 0.0023 |
| ENI SPA | 0.625 | 20300123 | 0.0019 |
| ENI SPA | 2.000 | 20310518 | 0.0020 |
| ENI SPA | 4.250 | 20330519 | 0.0030 |
| ENI SPA | 3.875 | 20340115 | 0.0022 |
| ENI SPA | 1.000 | 20341011 | 0.0013 |
| ENI SPA | 2.000 | 22991231 | 0.0021 |
| ENI SPA | 2.625 | 22991231 | 0.0033 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ENI SPA | 2.750 | 22991231 | 0.0020 |
| ENI SPA | 3.375 | 22991231 | 0.0031 |
| ENSTAR FIN LLC | 5.500 | 20420115 | 0.0010 |
| ENSTAR GROUP LTD | 4.950 | 20290601 | 0.0010 |
| ENSTAR GROUP LTD | 3.100 | 20310901 | 0.0009 |
| ENTERGY ARKANSAS LLC | 3.500 | 20260401 | 0.0012 |
| ENTERGY ARKANSAS LLC | 4.200 | 20490401 | 0.0010 |
| ENTERGY ARKANSAS LLC | 2.650 | 20510615 | 0.0009 |
| ENTERGY CORP | 0.900 | 20250915 | 0.0016 |
| ENTERGY CORP | 2.950 | 20260901 | 0.0015 |
| ENTERGY CORP | 1.900 | 20280615 | 0.0012 |
| ENTERGY CORP | 2.800 | 20300615 | 0.0011 |
| ENTERGY CORP | 2.400 | 20310615 | 0.0011 |
| ENTERGY CORP | 3.750 | 20500615 | 0.0009 |
| ENTERGY LOUISIANA LLC | 2.350 | 20320615 | 0.0008 |
| ENTERGY LOUISIANA LLC | 4.000 | 20330315 | 0.0015 |
| ENTERGY LOUISIANA LLC | 3.100 | 20410615 | 0.0008 |
| ENTERGY LOUISIANA LLC | 4.200 | 20480901 | 0.0016 |
| ENTERGY LOUISIANA LLC | 4.200 | 20500401 | 0.0009 |
| ENTERGY LOUISIANA LLC | 2.900 | 20510315 | 0.0009 |
| ENTERGY LOUISIANA LLC | 4.750 | 20520915 | 0.0009 |
| ENTERGY TEXAS INC | 1.750 | 20310315 | 0.0010 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.050 | 20260110 | 0.0016 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.700 | 20260215 | 0.0018 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.600 | 20270111 | 0.0021 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.950 | 20270215 | 0.0012 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.150 | 20281016 | 0.0020 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.125 | 20290731 | 0.0024 |
| ENTERPRISE PRODUCTS OPERATING LLC | 2.800 | 20300131 | 0.0023 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.350 | 20330131 | 0.0021 |
| ENTERPRISE PRODUCTS OPERATING LLC | 6.875 | 20330301 | 0.0012 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.850 | 20340131 | 0.0020 |
| ENTERPRISE PRODUCTS OPERATING LLC | 6.125 | 20391015 | 0.0014 |
| ENTERPRISE PRODUCTS OPERATING LLC | 6.450 | 20400901 | 0.0014 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.950 | 20410201 | 0.0016 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.700 | 20420215 | 0.0013 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.850 | 20420815 | 0.0014 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.450 | 20430215 | 0.0020 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.850 | 20440315 | 0.0027 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.100 | 20450215 | 0.0023 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.900 | 20460515 | 0.0019 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.250 | 20480215 | 0.0022 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ENTERPRISE PRODUCTS OPERATING LLC | 4.800 | 20490201 | 0.0024 |
| ENTERPRISE PRODUCTS OPERATING LLC | 4.200 | 20500131 | 0.0022 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.700 | 20510131 | 0.0016 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.200 | 20520215 | 0.0014 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.300 | 20530215 | 0.0015 |
| ENTERPRISE PRODUCTS OPERATING LLC | 3.950 | 20600131 | 0.0016 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.250 | 20770816 | 0.0020 |
| ENTERPRISE PRODUCTS OPERATING LLC | 5.375 | 20780215 | 0.0014 |
| ENW FIN PLC | 1.415 | 20300730 | 0.0006 |
| ENW FIN PLC | 4.893 | 20321124 | 0.0011 |
| EOG RESOURCES INC | 3.150 | 20250401 | 0.0010 |
| EOG RESOURCES INC | 4.150 | 20260115 | 0.0015 |
| EOG RESOURCES INC | 4.375 | 20300415 | 0.0015 |
| EOG RESOURCES INC | 3.900 | 20350401 | 0.0010 |
| EOG RESOURCES INC | 4.950 | 20500415 | 0.0015 |
| EP INFRASTRUCTURE AS | 1.698 | 20260730 | 0.0012 |
| EP INFRASTRUCTURE AS | 2.045 | 20281009 | 0.0010 |
| EP INFRASTRUCTURE AS | 1.816 | 20310302 | 0.0009 |
| EPH FINANCING INTL AS | 6.651 | 20281113 | 0.0012 |
| EPR PROPERTIES | 3.750 | 20290815 | 0.0009 |
| EQT CORP | 3.900 | 20271001 | 0.0024 |
| EQT CORP | 5.700 | 20280401 | 0.0011 |
| EQT CORP | 7.000 | 20300201 | 0.0015 |
| EQT CORP | 5.750 | 20340201 | 0.0015 |
| EQUIFAX INC | 5.100 | 20271215 | 0.0016 |
| EQUIFAX INC | 5.100 | 20280601 | 0.0015 |
| EQUIFAX INC | 3.100 | 20300515 | 0.0011 |
| EQUIFAX INC | 2.350 | 20310915 | 0.0017 |
| EQUINIX INC | 1.250 | 20250715 | 0.0010 |
| EQUINIX INC | 1.000 | 20250915 | 0.0014 |
| EQUINIX INC | 1.450 | 20260515 | 0.0014 |
| EQUINIX INC | 2.900 | 20261118 | 0.0012 |
| EQUINIX INC | 0.250 | 20270315 | 0.0010 |
| EQUINIX INC | 1.800 | 20270715 | 0.0009 |
| EQUINIX INC | 1.550 | 20280315 | 0.0012 |
| EQUINIX INC | 3.200 | 20291118 | 0.0023 |
| EQUINIX INC | 2.150 | 20300715 | 0.0019 |
| EQUINIX INC | 2.500 | 20310515 | 0.0018 |
| EQUINIX INC | 3.900 | 20320415 | 0.0023 |
| EQUINIX INC | 1.000 | 20330315 | 0.0011 |
| EQUINIX INC | 3.000 | 20500715 | 0.0007 |
| EQUINIX INC | 2.950 | 20510915 | 0.0007 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EQUINIX INC | 3.400 | 20520215 | 0.0007 |
| EQUINOR ASA | 2.875 | 20250406 | 0.0026 |
| EQUINOR ASA | 2.875 | 20250910 | 0.0015 |
| EQUINOR ASA | 1.750 | 20260122 | 0.0015 |
| EQUINOR ASA | 0.750 | 20260522 | 0.0016 |
| EQUINOR ASA | 0.750 | 20261109 | 0.0013 |
| EQUINOR ASA | 1.250 | 20270217 | 0.0027 |
| EQUINOR ASA | 3.000 | 20270406 | 0.0010 |
| EQUINOR ASA | 3.625 | 20280910 | 0.0020 |
| EQUINOR ASA | 3.125 | 20300406 | 0.0029 |
| EQUINOR ASA | 2.375 | 20300522 | 0.0014 |
| EQUINOR ASA | 6.875 | 20310311 | 0.0025 |
| EQUINOR ASA | 1.375 | 20320522 | 0.0020 |
| EQUINOR ASA | 1.625 | 20350217 | 0.0019 |
| EQUINOR ASA | 1.625 | 20361109 | 0.0011 |
| EQUINOR ASA | 3.625 | 20400406 | 0.0009 |
| EQUINOR ASA | 5.100 | 20400817 | 0.0015 |
| EQUINOR ASA | 4.250 | 20410410 | 0.0009 |
| EQUINOR ASA | 4.250 | 20411123 | 0.0012 |
| EQUINOR ASA | 3.950 | 20430515 | 0.0015 |
| EQUINOR ASA | 4.800 | 20431108 | 0.0015 |
| EQUINOR ASA | 3.250 | 20491118 | 0.0015 |
| EQUINOR ASA | 3.700 | 20500406 | 0.0021 |
| EQUITABLE FINL LIFE GLOBAL FUNDING | 6.375 | 20280602 | 0.0008 |
| EQUITABLE FINL LIFE GLOBAL FUNDING | 0.600 | 20280616 | 0.0010 |
| EQUITABLE HLDGS INC | 4.350 | 20280420 | 0.0031 |
| EQUITABLE HLDGS INC | 5.594 | 20330111 | 0.0011 |
| EQUITABLE HLDGS INC | 5.000 | 20480420 | 0.0029 |
| ERP OPERATING LP | 2.850 | 20261101 | 0.0010 |
| ERP OPERATING LP | 3.500 | 20280301 | 0.0010 |
| ERP OPERATING LP | 3.000 | 20290701 | 0.0011 |
| ERP OPERATING LP | 2.500 | 20300215 | 0.0011 |
| ERP OPERATING LP | 1.850 | 20310801 | 0.0008 |
| ERP OPERATING LP | 4.500 | 20440701 | 0.0014 |
| ERSTE ABWICKLUNGSANSTALT | 3.125 | 20260622 | 0.0012 |
| ERSTE ABWICKLUNGSANSTALT | 5.250 | 20261026 | 0.0011 |
| ERSTE GROUP BANK AG | 0.050 | 20250916 | 0.0011 |
| ERSTE GROUP BANK AG | 1.500 | 20260407 | 0.0011 |
| ERSTE GROUP BANK AG | 0.625 | 20260417 | 0.0016 |
| ERSTE GROUP BANK AG | 0.875 | 20260522 | 0.0011 |
| ERSTE GROUP BANK AG | 0.625 | 20270118 | 0.0016 |
| ERSTE GROUP BANK AG | 0.875 | 20270513 | 0.0016 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ERSTE GROUP BANK AG | 3.125 | 20271014 | 0.0023 |
| ERSTE GROUP BANK AG | 0.750 | 20280117 | 0.0021 |
| ERSTE GROUP BANK AG | 0.125 | 20280517 | 0.0010 |
| ERSTE GROUP BANK AG | 0.010 | 20280712 | 0.0015 |
| ERSTE GROUP BANK AG | 0.100 | 20281116 | 0.0015 |
| ERSTE GROUP BANK AG | 3.250 | 20290110 | 0.0023 |
| ERSTE GROUP BANK AG | 3.500 | 20290514 | 0.0017 |
| ERSTE GROUP BANK AG | 0.010 | 20290911 | 0.0009 |
| ERSTE GROUP BANK AG | 0.250 | 20290914 | 0.0009 |
| ERSTE GROUP BANK AG | 0.100 | 20300115 | 0.0014 |
| ERSTE GROUP BANK AG | 4.250 | 20300530 | 0.0012 |
| ERSTE GROUP BANK AG | 1.000 | 20300610 | 0.0011 |
| ERSTE GROUP BANK AG | 2.500 | 20300919 | 0.0016 |
| ERSTE GROUP BANK AG | 2.875 | 20310109 | 0.0022 |
| ERSTE GROUP BANK AG | 4.000 | 20310116 | 0.0017 |
| ERSTE GROUP BANK AG | 0.250 | 20310127 | 0.0009 |
| ERSTE GROUP BANK AG | 1.625 | 20310908 | 0.0011 |
| ERSTE GROUP BANK AG | 0.875 | 20321115 | 0.0010 |
| ERSTE GROUP BANK AG | 4.000 | 20330607 | 0.0011 |
| ERSTE GROUP BANK AG | 0.875 | 20340515 | 0.0009 |
| ERSTE GROUP BANK AG | 0.500 | 20370112 | 0.0012 |
| ESB FIN DAC | 2.125 | 20270608 | 0.0011 |
| ESB FIN DAC | 4.000 | 20281003 | 0.0012 |
| ESB FIN DAC | 1.750 | 20290207 | 0.0010 |
| ESB FIN DAC | 1.125 | 20300611 | 0.0014 |
| ESB FIN DAC | 1.875 | 20310614 | 0.0012 |
| ESB FIN DAC | 4.000 | 20320503 | 0.0013 |
| ESB FIN DAC | 2.125 | 20331105 | 0.0010 |
| ESB FIN DAC | 1.000 | 20340719 | 0.0009 |
| ESB FIN DAC | 1.875 | 20350721 | 0.0006 |
| ESB FIN DAC | 4.250 | 20360303 | 0.0012 |
| ESIC SUKUK LTD | 5.831 | 20290214 | 0.0015 |
| ESSENTIAL UTILITIES INC | 2.704 | 20300415 | 0.0009 |
| ESSENTIAL UTILITIES INC | 5.375 | 20340115 | 0.0010 |
| ESSENTIAL UTILITIES INC | 4.276 | 20490501 | 0.0009 |
| ESSENTIAL UTILITIES INC | 3.351 | 20500415 | 0.0009 |
| ESSENTIAL UTILITIES INC | 5.300 | 20520501 | 0.0010 |
| ESSEX PORTFOLIO LP | 3.500 | 20250401 | 0.0010 |
| ESSEX PORTFOLIO LP | 4.000 | 20290301 | 0.0010 |
| ESSEX PORTFOLIO LP | 3.000 | 20300115 | 0.0010 |
| ESSEX PORTFOLIO LP | 2.650 | 20320315 | 0.0011 |
| ESSILORLUXOTTICA SA | 0.125 | 20250527 | 0.0032 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ESSILORLUXOTTICA SA | 0.375 | 20260105 | 0.0027 |
| ESSILORLUXOTTICA SA | 0.375 | 20271127 | 0.0031 |
| ESSILORLUXOTTICA SA | 0.500 | 20280605 | 0.0025 |
| ESSILORLUXOTTICA SA | 0.750 | 20311127 | 0.0019 |
| ESSITY AB PUBL | 1.625 | 20270330 | 0.0011 |
| ESSITY AB PUBL | 0.250 | 20310208 | 0.0014 |
| ESSITY CAP BV | 3.000 | 20260921 | 0.0011 |
| ESSITY CAP BV | 0.250 | 20290915 | 0.0012 |
| ESTEE LAUDER COMPANIES INC | 3.150 | 20270315 | 0.0010 |
| ESTEE LAUDER COMPANIES INC | 4.375 | 20280515 | 0.0015 |
| ESTEE LAUDER COMPANIES INC | 2.375 | 20291201 | 0.0012 |
| ESTEE LAUDER COMPANIES INC | 2.600 | 20300415 | 0.0013 |
| ESTEE LAUDER COMPANIES INC | 1.950 | 20310315 | 0.0010 |
| ESTEE LAUDER COMPANIES INC | 4.650 | 20330515 | 0.0014 |
| ESTEE LAUDER COMPANIES INC | 5.000 | 20340214 | 0.0013 |
| ESTEE LAUDER COMPANIES INC | 4.150 | 20470315 | 0.0009 |
| ESTEE LAUDER COMPANIES INC | 3.125 | 20491201 | 0.0009 |
| ESTEE LAUDER COMPANIES INC | 5.150 | 20530515 | 0.0012 |
| EUROCAJA RURAL S COOP DE CREDITO | 0.125 | 20310922 | 0.0013 |
| EUROCLEAR BANK SA | 0.125 | 20250707 | 0.0011 |
| EUROCLEAR BANK SA | 3.625 | 20271013 | 0.0012 |
| EUROCLEAR INVS SA | 1.125 | 20261207 | 0.0013 |
| EUROFIMA EUROPEAN CO FOR THE FINANCING OF RAILROAD ROLLI | 1.625 | 20270720 | 0.0011 |
| EUROFIMA EUROPEAN CO FOR THE FINANCING OF RAILROAD ROLLI | 0.100 | 20300520 | 0.0015 |
| EUROFIMA EUROPEAN CO FOR THE FINANCING OF RAILROAD ROLLI | 3.125 | 20311109 | 0.0014 |
| EUROFIMA EUROPEAN CO FOR THE FINANCING OF RAILROAD ROLLI | 0.150 | 20341010 | 0.0034 |
| EUROFINS SCIENTIFIC SE | 4.000 | 20290706 | 0.0014 |
| EUROFINS SCIENTIFIC SE | 4.750 | 20300906 | 0.0014 |
| EUROFINS SCIENTIFIC SE | 0.875 | 20310519 | 0.0013 |
| EUROGRID GMBH | 1.875 | 20250610 | 0.0011 |
| EUROGRID GMBH | 1.500 | 20280418 | 0.0016 |
| EUROGRID GMBH | 3.598 | 20290201 | 0.0016 |
| EUROGRID GMBH | 3.722 | 20300427 | 0.0019 |
| EUROGRID GMBH | 3.279 | 20310905 | 0.0017 |
| EUROGRID GMBH | 1.113 | 20320515 | 0.0014 |
| EUROGRID GMBH | 0.741 | 20330421 | 0.0009 |
| EUROGRID GMBH | 3.915 | 20340201 | 0.0018 |
| EURONET WORLDWIDE INC | 1.375 | 20260522 | 0.0013 |
| EURONEXT NV | 1.000 | 20250418 | 0.0011 |
| EURONEXT NV | 0.125 | 20260517 | 0.0013 |
| EURONEXT NV | 1.125 | 20290612 | 0.0015 |
| EURONEXT NV | 0.750 | 20310517 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EURONEXT NV | 1.500 | 20410517 | 0.0010 |
| EUROPEAN BANK FOR RECON AND DEV | 0.500 | 20250519 | 0.0054 |
| EUROPEAN BANK FOR RECON AND DEV | 0.500 | 20251125 | 0.0032 |
| EUROPEAN BANK FOR RECON AND DEV | 0.500 | 20260128 | 0.0051 |
| EUROPEAN BANK FOR RECON AND DEV | 4.375 | 20280309 | 0.0053 |
| EUROPEAN BANK FOR RECON AND DEV | 5.625 | 20281207 | 0.0019 |
| EUROPEAN BANK FOR RECON AND DEV | 4.125 | 20290125 | 0.0052 |
| EUROPEAN BANK FOR RECON AND DEV | 0.310 | 20310707 | 0.0010 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.200 | 20250428 | 0.0065 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.500 | 20250711 | 0.0076 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.000 | 20251015 | 0.0107 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.500 | 20251215 | 0.0088 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.400 | 20260126 | 0.0107 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.400 | 20260531 | 0.0107 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.000 | 20260720 | 0.0084 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.750 | 20260817 | 0.0068 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.625 | 20261016 | 0.0085 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.750 | 20270503 | 0.0128 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.875 | 20270726 | 0.0096 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.000 | 20271013 | 0.0102 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.950 | 20280214 | 0.0105 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.375 | 20280411 | 0.0079 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.875 | 20280905 | 0.0062 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.000 | 20281215 | 0.0091 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.500 | 20290411 | 0.0059 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.625 | 20290716 | 0.0112 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.050 | 20291017 | 0.0097 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.750 | 20291203 | 0.0034 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.125 | 20300318 | 0.0058 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.000 | 20300710 | 0.0069 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.000 | 20310120 | 0.0093 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.875 | 20320330 | 0.0062 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.375 | 20320621 | 0.0077 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.875 | 20330216 | 0.0090 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.250 | 20330524 | 0.0119 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.875 | 20340213 | 0.0090 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.000 | 20340904 | 0.0103 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.875 | 20350410 | 0.0073 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.375 | 20370403 | 0.0084 |
| EUROPEAN FINL STABILITY FACILITY SA | 3.375 | 20380830 | 0.0094 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.450 | 20400905 | 0.0080 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.700 | 20430213 | 0.0090 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EUROPEAN FINL STABILITY FACILITY SA | 2.350 | 20440729 | 0.0080 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.200 | 20450217 | 0.0072 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.375 | 20470531 | 0.0074 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.800 | 20480710 | 0.0084 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.700 | 20500120 | 0.0052 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.050 | 20520118 | 0.0019 |
| EUROPEAN FINL STABILITY FACILITY SA | 0.700 | 20530117 | 0.0030 |
| EUROPEAN FINL STABILITY FACILITY SA | 1.750 | 20530717 | 0.0050 |
| EUROPEAN FINL STABILITY FACILITY SA | 2.000 | 20560228 | 0.0043 |
| EUROPEAN INV BANK | 1.375 | 20250307 | 0.0065 |
| EUROPEAN INV BANK | 1.625 | 20250314 | 0.0081 |
| EUROPEAN INV BANK | 0.000 | 20250325 | 0.0087 |
| EUROPEAN INV BANK | 0.125 | 20250415 | 0.0087 |
| EUROPEAN INV BANK | 5.500 | 20250415 | 0.0040 |
| EUROPEAN INV BANK | 2.875 | 20250613 | 0.0041 |
| EUROPEAN INV BANK | 1.125 | 20250619 | 0.0019 |
| EUROPEAN INV BANK | 0.375 | 20250716 | 0.0109 |
| EUROPEAN INV BANK | 0.625 | 20250725 | 0.0059 |
| EUROPEAN INV BANK | 2.750 | 20250815 | 0.0061 |
| EUROPEAN INV BANK | 2.750 | 20250915 | 0.0151 |
| EUROPEAN INV BANK | 4.500 | 20251015 | 0.0181 |
| EUROPEAN INV BANK | 0.375 | 20251215 | 0.0077 |
| EUROPEAN INV BANK | 1.900 | 20260126 | 0.0009 |
| EUROPEAN INV BANK | 0.000 | 20260313 | 0.0057 |
| EUROPEAN INV BANK | 0.375 | 20260326 | 0.0096 |
| EUROPEAN INV BANK | 2.125 | 20260413 | 0.0030 |
| EUROPEAN INV BANK | 0.375 | 20260414 | 0.0107 |
| EUROPEAN INV BANK | 0.375 | 20260515 | 0.0040 |
| EUROPEAN INV BANK | 0.875 | 20260515 | 0.0028 |
| EUROPEAN INV BANK | 1.000 | 20260921 | 0.0052 |
| EUROPEAN INV BANK | 0.100 | 20261015 | 0.0063 |
| EUROPEAN INV BANK | 0.750 | 20261026 | 0.0057 |
| EUROPEAN INV BANK | 0.000 | 20261106 | 0.0021 |
| EUROPEAN INV BANK | 1.250 | 20261113 | 0.0048 |
| EUROPEAN INV BANK | 0.125 | 20261214 | 0.0035 |
| EUROPEAN INV BANK | 0.000 | 20261222 | 0.0062 |
| EUROPEAN INV BANK | 0.500 | 20270115 | 0.0106 |
| EUROPEAN INV BANK | 2.150 | 20270118 | 0.0007 |
| EUROPEAN INV BANK | 1.375 | 20270315 | 0.0096 |
| EUROPEAN INV BANK | 3.500 | 20270415 | 0.0095 |
| EUROPEAN INV BANK | 2.375 | 20270524 | 0.0030 |
| EUROPEAN INV BANK | 0.000 | 20270617 | 0.0103 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EUROPEAN INV BANK | 0.750 | 20270722 | 0.0018 |
| EUROPEAN INV BANK | 0.375 | 20270915 | 0.0062 |
| EUROPEAN INV BANK | 0.625 | 20271021 | 0.0018 |
| EUROPEAN INV BANK | 0.000 | 20271115 | 0.0031 |
| EUROPEAN INV BANK | 3.250 | 20271115 | 0.0081 |
| EUROPEAN INV BANK | 3.750 | 20271207 | 0.0010 |
| EUROPEAN INV BANK | 0.875 | 20280114 | 0.0105 |
| EUROPEAN INV BANK | 3.875 | 20280315 | 0.0104 |
| EUROPEAN INV BANK | 0.000 | 20280328 | 0.0060 |
| EUROPEAN INV BANK | 3.875 | 20280412 | 0.0027 |
| EUROPEAN INV BANK | 0.000 | 20280515 | 0.0027 |
| EUROPEAN INV BANK | 2.750 | 20280728 | 0.0114 |
| EUROPEAN INV BANK | 0.000 | 20280928 | 0.0060 |
| EUROPEAN INV BANK | 4.500 | 20281016 | 0.0085 |
| EUROPEAN INV BANK | 3.000 | 20281115 | 0.0069 |
| EUROPEAN INV BANK | 0.000 | 20281207 | 0.0018 |
| EUROPEAN INV BANK | 6.000 | 20281207 | 0.0065 |
| EUROPEAN INV BANK | 0.625 | 20290122 | 0.0102 |
| EUROPEAN INV BANK | 4.000 | 20290215 | 0.0103 |
| EUROPEAN INV BANK | 4.000 | 20290215 | 0.0033 |
| EUROPEAN INV BANK | 1.750 | 20290315 | 0.0056 |
| EUROPEAN INV BANK | 4.500 | 20290607 | 0.0026 |
| EUROPEAN INV BANK | 0.125 | 20290620 | 0.0059 |
| EUROPEAN INV BANK | 0.250 | 20290914 | 0.0059 |
| EUROPEAN INV BANK | 1.625 | 20291009 | 0.0018 |
| EUROPEAN INV BANK | 0.050 | 20291115 | 0.0039 |
| EUROPEAN INV BANK | 0.050 | 20300116 | 0.0096 |
| EUROPEAN INV BANK | 2.250 | 20300315 | 0.0089 |
| EUROPEAN INV BANK | 4.000 | 20300415 | 0.0161 |
| EUROPEAN INV BANK | 0.875 | 20300517 | 0.0017 |
| EUROPEAN INV BANK | 3.625 | 20300715 | 0.0080 |
| EUROPEAN INV BANK | 2.750 | 20300730 | 0.0114 |
| EUROPEAN INV BANK | 0.000 | 20300909 | 0.0056 |
| EUROPEAN INV BANK | 2.750 | 20300913 | 0.0024 |
| EUROPEAN INV BANK | 0.750 | 20300923 | 0.0025 |
| EUROPEAN INV BANK | 0.010 | 20301115 | 0.0019 |
| EUROPEAN INV BANK | 4.875 | 20301216 | 0.0028 |
| EUROPEAN INV BANK | 0.000 | 20310114 | 0.0093 |
| EUROPEAN INV BANK | 1.250 | 20310214 | 0.0068 |
| EUROPEAN INV BANK | 1.000 | 20310314 | 0.0082 |
| EUROPEAN INV BANK | 1.625 | 20310513 | 0.0026 |
| EUROPEAN INV BANK | 3.625 | 20320112 | 0.0026 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EUROPEAN INV BANK | 0.250 | 20320120 | 0.0074 |
| EUROPEAN INV BANK | 1.000 | 20320414 | 0.0079 |
| EUROPEAN INV BANK | 5.625 | 20320607 | 0.0062 |
| EUROPEAN INV BANK | 1.500 | 20320615 | 0.0103 |
| EUROPEAN INV BANK | 1.125 | 20321115 | 0.0020 |
| EUROPEAN INV BANK | 2.875 | 20330112 | 0.0113 |
| EUROPEAN INV BANK | 3.750 | 20330214 | 0.0100 |
| EUROPEAN INV BANK | 1.125 | 20330413 | 0.0098 |
| EUROPEAN INV BANK | 3.000 | 20330715 | 0.0116 |
| EUROPEAN INV BANK | 3.000 | 20331014 | 0.0115 |
| EUROPEAN INV BANK | 2.750 | 20340116 | 0.0134 |
| EUROPEAN INV BANK | 4.125 | 20340213 | 0.0082 |
| EUROPEAN INV BANK | 0.050 | 20341013 | 0.0050 |
| EUROPEAN INV BANK | 2.625 | 20350315 | 0.0038 |
| EUROPEAN INV BANK | 0.010 | 20351115 | 0.0037 |
| EUROPEAN INV BANK | 4.875 | 20360215 | 0.0022 |
| EUROPEAN INV BANK | 0.200 | 20360317 | 0.0049 |
| EUROPEAN INV BANK | 1.125 | 20360915 | 0.0061 |
| EUROPEAN INV BANK | 3.875 | 20370608 | 0.0030 |
| EUROPEAN INV BANK | 0.950 | 20370915 | 0.0009 |
| EUROPEAN INV BANK | 4.000 | 20371015 | 0.0126 |
| EUROPEAN INV BANK | 0.500 | 20371113 | 0.0041 |
| EUROPEAN INV BANK | 0.000 | 20380315 | 0.0009 |
| EUROPEAN INV BANK | 3.000 | 20390215 | 0.0067 |
| EUROPEAN INV BANK | 5.000 | 20390415 | 0.0042 |
| EUROPEAN INV BANK | 2.750 | 20400315 | 0.0044 |
| EUROPEAN INV BANK | 0.250 | 20400615 | 0.0014 |
| EUROPEAN INV BANK | 0.010 | 20410515 | 0.0020 |
| EUROPEAN INV BANK | 3.625 | 20420314 | 0.0025 |
| EUROPEAN INV BANK | 1.000 | 20421114 | 0.0028 |
| EUROPEAN INV BANK | 4.500 | 20440307 | 0.0017 |
| EUROPEAN INV BANK | 1.750 | 20450915 | 0.0038 |
| EUROPEAN INV BANK | 0.875 | 20470913 | 0.0024 |
| EUROPEAN INV BANK | 1.500 | 20471115 | 0.0029 |
| EUROPEAN INV BANK | 1.500 | 20481016 | 0.0049 |
| EUROPEAN INV BANK | 0.050 | 20510127 | 0.0010 |
| EUROPEAN INV BANK | 4.625 | 20541012 | 0.0020 |
| EUROPEAN STABILITY MECHANISM | 0.000 | 20250314 | 0.0076 |
| EUROPEAN STABILITY MECHANISM | 0.375 | 20250910 | 0.0059 |
| EUROPEAN STABILITY MECHANISM | 1.000 | 20250923 | 0.0131 |
| EUROPEAN STABILITY MECHANISM | 0.500 | 20260302 | 0.0119 |
| EUROPEAN STABILITY MECHANISM | 4.750 | 20260914 | 0.0064 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EUROPEAN STABILITY MECHANISM | 0.000 | 20261215 | 0.0083 |
| EUROPEAN STABILITY MECHANISM | 0.750 | 20270315 | 0.0096 |
| EUROPEAN STABILITY MECHANISM | 1.000 | 20270623 | 0.0085 |
| EUROPEAN STABILITY MECHANISM | 3.000 | 20280315 | 0.0070 |
| EUROPEAN STABILITY MECHANISM | 0.750 | 20280905 | 0.0098 |
| EUROPEAN STABILITY MECHANISM | 0.500 | 20290305 | 0.0061 |
| EUROPEAN STABILITY MECHANISM | 0.010 | 20300304 | 0.0038 |
| EUROPEAN STABILITY MECHANISM | 0.010 | 20311015 | 0.0037 |
| EUROPEAN STABILITY MECHANISM | 1.125 | 20320503 | 0.0080 |
| EUROPEAN STABILITY MECHANISM | 1.200 | 20330523 | 0.0040 |
| EUROPEAN STABILITY MECHANISM | 3.000 | 20330823 | 0.0046 |
| EUROPEAN STABILITY MECHANISM | 1.625 | 20361117 | 0.0048 |
| EUROPEAN STABILITY MECHANISM | 0.875 | 20420718 | 0.0039 |
| EUROPEAN STABILITY MECHANISM | 1.750 | 20451020 | 0.0053 |
| EUROPEAN STABILITY MECHANISM | 1.800 | 20461102 | 0.0090 |
| EUROPEAN STABILITY MECHANISM | 1.850 | 20551201 | 0.0045 |
| EUROPEAN UNION | 0.500 | 20250404 | 0.0053 |
| EUROPEAN UNION | 0.800 | 20250704 | 0.0395 |
| EUROPEAN UNION | 0.000 | 20251104 | 0.0171 |
| EUROPEAN UNION | 0.000 | 20260304 | 0.0170 |
| EUROPEAN UNION | 0.000 | 20260706 | 0.0399 |
| EUROPEAN UNION | 3.000 | 20260904 | 0.0092 |
| EUROPEAN UNION | 2.750 | 20261005 | 0.0269 |
| EUROPEAN UNION | 0.250 | 20261022 | 0.0046 |
| EUROPEAN UNION | 2.000 | 20271004 | 0.0372 |
| EUROPEAN UNION | 2.500 | 20271104 | 0.0067 |
| EUROPEAN UNION | 2.875 | 20280404 | 0.0053 |
| EUROPEAN UNION | 0.000 | 20280602 | 0.0201 |
| EUROPEAN UNION | 0.000 | 20281004 | 0.0353 |
| EUROPEAN UNION | 3.125 | 20281205 | 0.0167 |
| EUROPEAN UNION | 0.000 | 20290704 | 0.0159 |
| EUROPEAN UNION | 1.375 | 20291004 | 0.0047 |
| EUROPEAN UNION | 1.625 | 20291204 | 0.0377 |
| EUROPEAN UNION | 0.000 | 20301004 | 0.0188 |
| EUROPEAN UNION | 3.125 | 20301204 | 0.0236 |
| EUROPEAN UNION | 0.750 | 20310404 | 0.0062 |
| EUROPEAN UNION | 0.000 | 20310422 | 0.0097 |
| EUROPEAN UNION | 0.000 | 20310704 | 0.0367 |
| EUROPEAN UNION | 3.375 | 20320404 | 0.0072 |
| EUROPEAN UNION | 1.000 | 20320706 | 0.0372 |
| EUROPEAN UNION | 2.750 | 20330204 | 0.0211 |
| EUROPEAN UNION | 1.250 | 20330404 | 0.0052 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EUROPEAN UNION | 3.250 | 20340704 | 0.0349 |
| EUROPEAN UNION | 1.750 | 20340801 | 0.0011 |
| EUROPEAN UNION | 0.125 | 20350610 | 0.0029 |
| EUROPEAN UNION | 0.000 | 20350704 | 0.0137 |
| EUROPEAN UNION | 1.500 | 20351004 | 0.0039 |
| EUROPEAN UNION | 1.125 | 20360404 | 0.0019 |
| EUROPEAN UNION | 0.250 | 20360422 | 0.0099 |
| EUROPEAN UNION | 0.200 | 20360604 | 0.0145 |
| EUROPEAN UNION | 0.400 | 20370204 | 0.0299 |
| EUROPEAN UNION | 0.875 | 20370311 | 0.0011 |
| EUROPEAN UNION | 1.125 | 20370604 | 0.0039 |
| EUROPEAN UNION | 2.750 | 20371204 | 0.0143 |
| EUROPEAN UNION | 3.375 | 20380404 | 0.0043 |
| EUROPEAN UNION | 3.375 | 20381004 | 0.0259 |
| EUROPEAN UNION | 2.125 | 20400802 | 0.0010 |
| EUROPEAN UNION | 0.100 | 20401004 | 0.0097 |
| EUROPEAN UNION | 0.450 | 20410704 | 0.0228 |
| EUROPEAN UNION | 3.750 | 20420404 | 0.0075 |
| EUROPEAN UNION | 3.375 | 20421104 | 0.0321 |
| EUROPEAN UNION | 1.250 | 20430204 | 0.0113 |
| EUROPEAN UNION | 4.000 | 20440404 | 0.0143 |
| EUROPEAN UNION | 0.450 | 20460502 | 0.0065 |
| EUROPEAN UNION | 0.750 | 20470104 | 0.0083 |
| EUROPEAN UNION | 2.625 | 20480204 | 0.0282 |
| EUROPEAN UNION | 0.300 | 20501104 | 0.0112 |
| EUROPEAN UNION | 0.700 | 20510706 | 0.0173 |
| EUROPEAN UNION | 2.500 | 20521004 | 0.0184 |
| EUROPEAN UNION | 3.000 | 20530304 | 0.0391 |
| EVEREST REINSURANCE HLDGS INC | 3.500 | 20501015 | 0.0015 |
| EVEREST REINSURANCE HLDGS INC | 3.125 | 20521015 | 0.0013 |
| EVERGY INC | 2.900 | 20290915 | 0.0015 |
| EVERGY KANSAS CENTRAL INC | 4.125 | 20420301 | 0.0010 |
| EVERGY KANSAS CENTRAL INC | 3.450 | 20500415 | 0.0007 |
| EVERSHOLT FUNDING PLC | 6.697 | 20350222 | 0.0009 |
| EVERSHOLT FUNDING PLC | 2.742 | 20400630 | 0.0009 |
| EVERSHOLT FUNDING PLC | 3.529 | 20420807 | 0.0008 |
| EVERSOURCE ENERGY | 2.900 | 20270301 | 0.0013 |
| EVERSOURCE ENERGY | 4.600 | 20270701 | 0.0012 |
| EVERSOURCE ENERGY | 5.450 | 20280301 | 0.0028 |
| EVERSOURCE ENERGY | 5.950 | 20290201 | 0.0017 |
| EVERSOURCE ENERGY | 4.250 | 20290401 | 0.0010 |
| EVERSOURCE ENERGY | 1.650 | 20300815 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EVERSOURCE ENERGY | 3.375 | 20320301 | 0.0012 |
| EVERSOURCE ENERGY | 5.125 | 20330515 | 0.0016 |
| EVERSOURCE ENERGY | 5.500 | 20340101 | 0.0013 |
| EVERSOURCE ENERGY | 3.450 | 20500115 | 0.0009 |
| EVONIK INDUSTRIES AG | 0.625 | 20250918 | 0.0011 |
| EVONIK INDUSTRIES AG | 2.250 | 20270925 | 0.0016 |
| EVONIK INDUSTRIES AG | 0.750 | 20280907 | 0.0010 |
| EVONIK INDUSTRIES AG | 1.375 | 20810902 | 0.0010 |
| EWE AG | 0.250 | 20280608 | 0.0010 |
| EWE AG | 0.375 | 20321022 | 0.0009 |
| EXELON CORP | 3.950 | 20250615 | 0.0017 |
| EXELON CORP | 3.400 | 20260415 | 0.0015 |
| EXELON CORP | 2.750 | 20270315 | 0.0013 |
| EXELON CORP | 5.150 | 20280315 | 0.0021 |
| EXELON CORP | 4.050 | 20300415 | 0.0025 |
| EXELON CORP | 3.350 | 20320315 | 0.0012 |
| EXELON CORP | 5.300 | 20330315 | 0.0018 |
| EXELON CORP | 5.625 | 20350615 | 0.0010 |
| EXELON CORP | 5.100 | 20450615 | 0.0014 |
| EXELON CORP | 4.450 | 20460415 | 0.0013 |
| EXELON CORP | 4.700 | 20500415 | 0.0014 |
| EXELON CORP | 4.100 | 20520315 | 0.0012 |
| EXELON CORP | 5.600 | 20530315 | 0.0014 |
| EXOR NV | 1.750 | 20280118 | 0.0011 |
| EXOR NV | 2.250 | 20300429 | 0.0011 |
| EXOR NV | 0.875 | 20310119 | 0.0009 |
| EXOR NV | 3.750 | 20330214 | 0.0014 |
| EXOR NV | 1.750 | 20341014 | 0.0009 |
| EXPEDIA GROUP INC | 5.000 | 20260215 | 0.0016 |
| EXPEDIA GROUP INC | 4.625 | 20270801 | 0.0015 |
| EXPEDIA GROUP INC | 3.800 | 20280215 | 0.0020 |
| EXPEDIA GROUP INC | 3.250 | 20300215 | 0.0023 |
| EXPERIAN EUROPE DAC | 1.560 | 20310516 | 0.0010 |
| EXPERIAN FIN PLC | 0.739 | 20251029 | 0.0010 |
| EXPERIAN FIN PLC | 1.375 | 20260625 | 0.0011 |
| EXPERIAN FIN PLC | 3.250 | 20320407 | 0.0010 |
| EXPORT DEV CANADA | 3.375 | 20250826 | 0.0066 |
| EXPORT DEV CANADA | 4.000 | 20260219 | 0.0016 |
| EXPORT DEV CANADA | 0.250 | 20260307 | 0.0021 |
| EXPORT DEV CANADA | 4.375 | 20260629 | 0.0042 |
| EXPORT DEV CANADA | 0.500 | 20270225 | 0.0052 |
| EXPORT DEV CANADA | 3.000 | 20270525 | 0.0055 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EXPORT DEV CANADA | 2.625 | 20270715 | 0.0008 |
| EXPORT DEV CANADA | 2.875 | 20280119 | 0.0045 |
| EXPORT DEV CANADA | 3.875 | 20280214 | 0.0072 |
| EXPORT DEV CANADA | 3.875 | 20281003 | 0.0016 |
| EXPORT DEV CANADA | 2.625 | 20290118 | 0.0050 |
| EXPORT DEV CANADA | 4.125 | 20290213 | 0.0072 |
| EXPORT FIN AUSTRALIA | 4.625 | 20271026 | 0.0032 |
| EXPORT IMPORT BANK OF INDIA | 3.375 | 20260805 | 0.0020 |
| EXPORT IMPORT BANK OF INDIA | 3.875 | 20280201 | 0.0020 |
| EXPORT IMPORT BANK OF INDIA | 3.250 | 20300115 | 0.0019 |
| EXPORT IMPORT BANK OF INDIA | 2.250 | 20310113 | 0.0017 |
| EXPORT IMPORT BANK OF INDIA | 5.500 | 20330118 | 0.0021 |
| EXPORT-IMPORT BANK OF CHINA | 2.875 | 20260426 | 0.0020 |
| EXPORT-IMPORT BANK OF CHINA | 3.875 | 20260516 | 0.0031 |
| EXPORT-IMPORT BANK OF CHINA | 3.375 | 20270314 | 0.0017 |
| EXPORT-IMPORT BANK OF CHINA | 3.250 | 20271128 | 0.0012 |
| EXPORT-IMPORT BANK OF CHINA | 4.000 | 20471128 | 0.0014 |
| EXPORT-IMPORT BANK OF KOREA | 0.829 | 20250427 | 0.0015 |
| EXPORT-IMPORT BANK OF KOREA | 5.375 | 20250918 | 0.0011 |
| EXPORT-IMPORT BANK OF KOREA | 3.250 | 20251110 | 0.0020 |
| EXPORT-IMPORT BANK OF KOREA | 1.375 | 20251124 | 0.0023 |
| EXPORT-IMPORT BANK OF KOREA | 4.875 | 20260111 | 0.0021 |
| EXPORT-IMPORT BANK OF KOREA | 0.625 | 20260209 | 0.0013 |
| EXPORT-IMPORT BANK OF KOREA | 2.625 | 20260526 | 0.0020 |
| EXPORT-IMPORT BANK OF KOREA | 3.500 | 20260607 | 0.0020 |
| EXPORT-IMPORT BANK OF KOREA | 3.250 | 20260812 | 0.0018 |
| EXPORT-IMPORT BANK OF KOREA | 1.125 | 20261229 | 0.0014 |
| EXPORT-IMPORT BANK OF KOREA | 4.625 | 20270111 | 0.0017 |
| EXPORT-IMPORT BANK OF KOREA | 1.625 | 20270118 | 0.0019 |
| EXPORT-IMPORT BANK OF KOREA | 2.375 | 20270421 | 0.0014 |
| EXPORT-IMPORT BANK OF KOREA | 4.250 | 20270915 | 0.0021 |
| EXPORT-IMPORT BANK OF KOREA | 3.625 | 20270918 | 0.0012 |
| EXPORT-IMPORT BANK OF KOREA | 5.000 | 20280111 | 0.0032 |
| EXPORT-IMPORT BANK OF KOREA | 5.125 | 20280918 | 0.0022 |
| EXPORT-IMPORT BANK OF KOREA | 1.750 | 20281019 | 0.0018 |
| EXPORT-IMPORT BANK OF KOREA | 4.500 | 20290111 | 0.0017 |
| EXPORT-IMPORT BANK OF KOREA | 3.625 | 20300607 | 0.0012 |
| EXPORT-IMPORT BANK OF KOREA | 1.250 | 20300921 | 0.0008 |
| EXPORT-IMPORT BANK OF KOREA | 2.125 | 20320118 | 0.0017 |
| EXPORT-IMPORT BANK OF KOREA | 4.500 | 20320915 | 0.0010 |
| EXPORT-IMPORT BANK OF KOREA | 5.125 | 20330111 | 0.0021 |
| EXPORT-IMPORT BANK OF KOREA | 4.625 | 20330607 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| EXPORT-IMPORT BANK OF KOREA | 5.125 | 20330918 | 0.0011 |
| EXPORT-IMPORT BANK OF KOREA | 2.500 | 20410629 | 0.0007 |
| EXTRA SPACE STORAGE LP | 3.500 | 20260701 | 0.0012 |
| EXTRA SPACE STORAGE LP | 5.700 | 20280401 | 0.0011 |
| EXTRA SPACE STORAGE LP | 5.900 | 20310115 | 0.0013 |
| EXTRA SPACE STORAGE LP | 2.400 | 20311015 | 0.0010 |
| EXTRA SPACE STORAGE LP | 2.350 | 20320315 | 0.0010 |
| EXTRA SPACE STORAGE LP | 5.400 | 20340201 | 0.0012 |
| EXXON MOBIL CORP | 2.709 | 20250306 | 0.0036 |
| EXXON MOBIL CORP | 2.992 | 20250319 | 0.0057 |
| EXXON MOBIL CORP | 3.043 | 20260301 | 0.0051 |
| EXXON MOBIL CORP | 2.275 | 20260816 | 0.0020 |
| EXXON MOBIL CORP | 3.294 | 20270319 | 0.0020 |
| EXXON MOBIL CORP | 0.524 | 20280626 | 0.0020 |
| EXXON MOBIL CORP | 2.440 | 20290816 | 0.0023 |
| EXXON MOBIL CORP | 3.482 | 20300319 | 0.0040 |
| EXXON MOBIL CORP | 2.610 | 20301015 | 0.0037 |
| EXXON MOBIL CORP | 0.835 | 20320626 | 0.0018 |
| EXXON MOBIL CORP | 1.408 | 20390626 | 0.0016 |
| EXXON MOBIL CORP | 2.995 | 20390816 | 0.0012 |
| EXXON MOBIL CORP | 4.227 | 20400319 | 0.0038 |
| EXXON MOBIL CORP | 3.567 | 20450306 | 0.0017 |
| EXXON MOBIL CORP | 4.114 | 20460301 | 0.0045 |
| EXXON MOBIL CORP | 3.095 | 20490816 | 0.0022 |
| EXXON MOBIL CORP | 4.327 | 20500319 | 0.0051 |
| EXXON MOBIL CORP | 3.452 | 20510415 | 0.0043 |
| FAB SUKUK CO LTD | 1.411 | 20260114 | 0.0013 |
| FAB SUKUK CO LTD | 2.591 | 20270302 | 0.0010 |
| FAB SUKUK CO LTD | 4.581 | 20280117 | 0.0010 |
| FAB SUKUK CO LTD | 4.779 | 20290123 | 0.0017 |
| FACTSET RESEARCH SYSTEMS INC | 2.900 | 20270301 | 0.0010 |
| FACTSET RESEARCH SYSTEMS INC | 3.450 | 20320301 | 0.0009 |
| FAIRFAX FINL HLDGS LTD | 2.750 | 20280329 | 0.0016 |
| FAIRFAX FINL HLDGS LTD | 4.850 | 20280417 | 0.0012 |
| FAIRFAX FINL HLDGS LTD | 4.625 | 20300429 | 0.0013 |
| FAIRFAX FINL HLDGS LTD | 3.375 | 20310303 | 0.0011 |
| FAIRFAX FINL HLDGS LTD | 5.625 | 20320816 | 0.0015 |
| FASTIGHETS AB BALDER | 1.875 | 20250314 | 0.0011 |
| FASTIGHETS AB BALDER | 1.875 | 20260123 | 0.0011 |
| FASTIGHETS AB BALDER | 1.125 | 20270129 | 0.0010 |
| FEDERAL EXPRESS CORP 2020-1 PASS-THRU TRUSTS | 1.875 | 20340220 | 0.0014 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.125 | 20251010 | 0.0021 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.375 | 20260623 | 0.0021 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.500 | 20260814 | 0.0021 |
| FEDERAL HOME LOAN BANKS | 5.000 | 20250228 | 0.0038 |
| FEDERAL HOME LOAN BANKS | 2.375 | 20250314 | 0.0021 |
| FEDERAL HOME LOAN BANKS | 4.625 | 20250314 | 0.0029 |
| FEDERAL HOME LOAN BANKS | 0.500 | 20250414 | 0.0040 |
| FEDERAL HOME LOAN BANKS | 4.625 | 20250606 | 0.0021 |
| FEDERAL HOME LOAN BANKS | 0.375 | 20250904 | 0.0020 |
| FEDERAL HOME LOAN BANKS | 4.625 | 20261117 | 0.0030 |
| FEDERAL HOME LOAN BANKS | 1.250 | 20261221 | 0.0019 |
| FEDERAL HOME LOAN BANKS | 4.125 | 20270115 | 0.0021 |
| FEDERAL HOME LOAN BANKS | 3.250 | 20280609 | 0.0025 |
| FEDERAL HOME LOAN BANKS | 4.000 | 20280630 | 0.0021 |
| FEDERAL HOME LOAN BANKS | 3.250 | 20281116 | 0.0053 |
| FEDERAL HOME LOAN BANKS | 5.500 | 20360715 | 0.0034 |
| FEDERAL HOME LOAN MTG CORP | 0.375 | 20250721 | 0.0049 |
| FEDERAL HOME LOAN MTG CORP | 0.375 | 20250923 | 0.0098 |
| FEDERAL HOME LOAN MTG CORP | 0.620 | 20251125 | 0.0019 |
| FEDERAL HOME LOAN MTG CORP | 0.625 | 20251125 | 0.0031 |
| FEDERAL HOME LOAN MTG CORP | 0.610 | 20251208 | 0.0019 |
| FEDERAL HOME LOAN MTG CORP | 0.840 | 20271124 | 0.0018 |
| FEDERAL HOME LOAN MTG CORP | 6.750 | 20290915 | 0.0024 |
| FEDERAL HOME LOAN MTG CORP | 6.750 | 20310315 | 0.0073 |
| FEDERAL HOME LOAN MTG CORP | 6.250 | 20320715 | 0.0087 |
| FEDERAL HOME LOAN MTG CORP | 0.000 | 20381115 | 0.0010 |
| FEDERAL REALTY OP LP | 4.500 | 20441201 | 0.0009 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC | 0.010 | 20250924 | 0.0011 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC | 0.010 | 20260408 | 0.0010 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC | 2.000 | 20260831 | 0.0017 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC | 0.250 | 20270208 | 0.0015 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC | 0.050 | 20271126 | 0.0010 |
| FEDERATION DES CAISSES DESJARDINS DU QUEBEC | 3.250 | 20280418 | 0.0017 |
| FEDEX CORP | 0.450 | 20250805 | 0.0011 |
| FEDEX CORP | 3.250 | 20260401 | 0.0015 |
| FEDEX CORP | 1.625 | 20270111 | 0.0027 |
| FEDEX CORP | 3.400 | 20280215 | 0.0010 |
| FEDEX CORP | 0.450 | 20290504 | 0.0012 |
| FEDEX CORP | 3.100 | 20290805 | 0.0019 |
| FEDEX CORP | 4.250 | 20300515 | 0.0015 |
| FEDEX CORP | 2.400 | 20310515 | 0.0018 |
| FEDEX CORP | 1.300 | 20310805 | 0.0010 |
| FEDEX CORP | 0.950 | 20330504 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FEDEX CORP | 4.900 | 20340115 | 0.0010 |
| FEDEX CORP | 3.900 | 20350201 | 0.0009 |
| FEDEX CORP | 3.250 | 20410515 | 0.0012 |
| FEDEX CORP | 3.875 | 20420801 | 0.0008 |
| FEDEX CORP | 4.100 | 20430415 | 0.0009 |
| FEDEX CORP | 5.100 | 20440115 | 0.0015 |
| FEDEX CORP | 4.100 | 20450201 | 0.0011 |
| FEDEX CORP | 4.750 | 20451115 | 0.0023 |
| FEDEX CORP | 4.550 | 20460401 | 0.0023 |
| FEDEX CORP | 4.400 | 20470115 | 0.0013 |
| FEDEX CORP | 4.050 | 20480215 | 0.0016 |
| FEDEX CORP | 4.950 | 20481017 | 0.0016 |
| FEDEX CORP | 5.250 | 20500515 | 0.0025 |
| FERROVIAL EMISIONES SA | 1.375 | 20250331 | 0.0011 |
| FERROVIAL EMISIONES SA | 1.382 | 20260514 | 0.0017 |
| FERROVIAL EMISIONES SA | 0.540 | 20281112 | 0.0010 |
| FERROVIAL SE | 4.375 | 20300913 | 0.0012 |
| FERROVIE DELLO STATO ITALIANE SPA | 1.500 | 20250627 | 0.0022 |
| FERROVIE DELLO STATO ITALIANE SPA | 1.125 | 20260709 | 0.0015 |
| FERROVIE DELLO STATO ITALIANE SPA | 3.750 | 20270414 | 0.0026 |
| FERROVIE DELLO STATO ITALIANE SPA | 0.375 | 20280325 | 0.0020 |
| FERROVIE DELLO STATO ITALIANE SPA | 4.125 | 20290523 | 0.0014 |
| FERROVIE DELLO STATO ITALIANE SPA | 4.500 | 20330523 | 0.0012 |
| FIDELITY NATL FINL INC | 3.400 | 20300615 | 0.0012 |
| FIDELITY NATL FINL INC | 2.450 | 20310315 | 0.0010 |
| FIDELITY NATL INFORMATION SVCS INC | 4.500 | 20250715 | 0.0016 |
| FIDELITY NATL INFORMATION SVCS INC | 0.625 | 20251203 | 0.0013 |
| FIDELITY NATL INFORMATION SVCS INC | 1.150 | 20260301 | 0.0024 |
| FIDELITY NATL INFORMATION SVCS INC | 1.500 | 20270521 | 0.0027 |
| FIDELITY NATL INFORMATION SVCS INC | 4.700 | 20270715 | 0.0010 |
| FIDELITY NATL INFORMATION SVCS INC | 1.650 | 20280301 | 0.0014 |
| FIDELITY NATL INFORMATION SVCS INC | 1.000 | 20281203 | 0.0013 |
| FIDELITY NATL INFORMATION SVCS INC | 3.750 | 20290521 | 0.0012 |
| FIDELITY NATL INFORMATION SVCS INC | 2.250 | 20291203 | 0.0007 |
| FIDELITY NATL INFORMATION SVCS INC | 2.000 | 20300521 | 0.0021 |
| FIDELITY NATL INFORMATION SVCS INC | 2.250 | 20310301 | 0.0022 |
| FIDELITY NATL INFORMATION SVCS INC | 3.360 | 20310521 | 0.0015 |
| FIDELITY NATL INFORMATION SVCS INC | 5.100 | 20320715 | 0.0016 |
| FIDELITY NATL INFORMATION SVCS INC | 2.950 | 20390521 | 0.0010 |
| FIDELITY NATL INFORMATION SVCS INC | 3.100 | 20410301 | 0.0011 |
| FIDELITY NATL INFORMATION SVCS INC | 5.625 | 20520715 | 0.0010 |
| FIFTH THIRD BANCORP | 2.550 | 20270505 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FIFTH THIRD BANCORP | 1.707 | 20271101 | 0.0009 |
| FIFTH THIRD BANCORP | 3.950 | 20280314 | 0.0013 |
| FIFTH THIRD BANCORP | 6.361 | 20281027 | 0.0022 |
| FIFTH THIRD BANCORP | 6.339 | 20290727 | 0.0027 |
| FIFTH THIRD BANCORP | 4.772 | 20300728 | 0.0020 |
| FIFTH THIRD BANCORP | 5.631 | 20320129 | 0.0021 |
| FIFTH THIRD BANCORP | 4.337 | 20330425 | 0.0012 |
| FIFTH THIRD BANCORP | 8.250 | 20380301 | 0.0026 |
| FIFTH THIRD BANK NA OHIO | 3.950 | 20250728 | 0.0015 |
| FIFTH THIRD BANK NA OHIO | 3.850 | 20260315 | 0.0015 |
| FIFTH THIRD BANK NA OHIO | 2.250 | 20270201 | 0.0012 |
| FINECOBANK BANCA FINECO SPA | 0.500 | 20271021 | 0.0010 |
| FINLAND GOVT | 0.875 | 20300520 | 0.0025 |
| FINLAND GOVT BND | 4.000 | 20250704 | 0.0147 |
| FINLAND GOVT BND | 0.875 | 20250915 | 0.0112 |
| FINLAND GOVT BND | 0.500 | 20260415 | 0.0148 |
| FINLAND GOVT BND | 0.000 | 20260915 | 0.0084 |
| FINLAND GOVT BND | 1.375 | 20270415 | 0.0095 |
| FINLAND GOVT BND | 0.500 | 20270915 | 0.0141 |
| FINLAND GOVT BND | 2.750 | 20280704 | 0.0122 |
| FINLAND GOVT BND | 0.500 | 20280915 | 0.0156 |
| FINLAND GOVT BND | 2.875 | 20290415 | 0.0086 |
| FINLAND GOVT BND | 0.500 | 20290915 | 0.0134 |
| FINLAND GOVT BND | 0.000 | 20300915 | 0.0112 |
| FINLAND GOVT BND | 0.750 | 20310415 | 0.0097 |
| FINLAND GOVT BND | 0.125 | 20310915 | 0.0120 |
| FINLAND GOVT BND | 1.500 | 20320915 | 0.0122 |
| FINLAND GOVT BND | 3.000 | 20330915 | 0.0161 |
| FINLAND GOVT BND | 1.125 | 20340415 | 0.0095 |
| FINLAND GOVT BND | 0.125 | 20360415 | 0.0083 |
| FINLAND GOVT BND | 2.750 | 20380415 | 0.0088 |
| FINLAND GOVT BND | 0.250 | 20400915 | 0.0057 |
| FINLAND GOVT BND | 2.625 | 20420704 | 0.0118 |
| FINLAND GOVT BND | 0.500 | 20430415 | 0.0067 |
| FINLAND GOVT BND | 1.375 | 20470415 | 0.0099 |
| FINLAND GOVT BND | 0.125 | 20520415 | 0.0049 |
| FINLAND GOVT BND | 2.950 | 20550415 | 0.0066 |
| FINNVERA OYJ | 2.375 | 20250604 | 0.0010 |
| FINNVERA OYJ | 0.500 | 20260413 | 0.0021 |
| FINNVERA OYJ | 1.125 | 20261027 | 0.0019 |
| FINNVERA OYJ | 5.125 | 20270317 | 0.0022 |
| FINNVERA OYJ | 0.000 | 20270915 | 0.0020 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FINNVERA OYJ | 2.125 | 20280308 | 0.0022 |
| FINNVERA OYJ | 4.000 | 20280615 | 0.0021 |
| FINNVERA OYJ | 0.750 | 20280807 | 0.0010 |
| FINNVERA OYJ | 0.375 | 20290409 | 0.0020 |
| FINNVERA OYJ | 1.125 | 20320517 | 0.0020 |
| FINNVERA OYJ | 1.250 | 20330714 | 0.0020 |
| FIRMENICH PRODUCTIONS PARTICIPATIONS SAS | 1.375 | 20261030 | 0.0016 |
| FIRMENICH PRODUCTIONS PARTICIPATIONS SAS | 1.750 | 20300430 | 0.0016 |
| FIRST ABU DHABI BANK PJSC | 0.875 | 20251209 | 0.0010 |
| FIRST ABU DHABI BANK PJSC | 0.125 | 20260216 | 0.0016 |
| FIRST ABU DHABI BANK PJSC | 1.625 | 20270407 | 0.0011 |
| FIRST ABU DHABI BANK PJSC | 5.125 | 20271013 | 0.0015 |
| FIRST ABU DHABI BANK PJSC | 4.375 | 20280424 | 0.0012 |
| FIRST ABU DHABI BANK PJSC | 4.774 | 20280606 | 0.0013 |
| FIRST AMERICAN FINL CORP | 2.400 | 20310815 | 0.0011 |
| FIRST NATIONAL MASTER NOTE TRUST 2023-2 A | 5.770 | 20290917 | 0.0011 |
| FISERV INC | 3.850 | 20250601 | 0.0019 |
| FISERV INC | 2.250 | 20250701 | 0.0013 |
| FISERV INC | 3.200 | 20260701 | 0.0040 |
| FISERV INC | 2.250 | 20270601 | 0.0019 |
| FISERV INC | 1.125 | 20270701 | 0.0010 |
| FISERV INC | 5.450 | 20280302 | 0.0019 |
| FISERV INC | 5.375 | 20280821 | 0.0015 |
| FISERV INC | 4.200 | 20281001 | 0.0020 |
| FISERV INC | 3.500 | 20290701 | 0.0058 |
| FISERV INC | 2.650 | 20300601 | 0.0018 |
| FISERV INC | 1.625 | 20300701 | 0.0010 |
| FISERV INC | 4.500 | 20310524 | 0.0019 |
| FISERV INC | 3.000 | 20310701 | 0.0012 |
| FISERV INC | 5.600 | 20330302 | 0.0019 |
| FISERV INC | 5.625 | 20330821 | 0.0027 |
| FISERV INC | 4.400 | 20490701 | 0.0035 |
| FIVE CORNERS FUNDING TRUST III | 5.791 | 20330215 | 0.0017 |
| FIVE CORNERS FUNDING TRUST IV | 5.997 | 20530215 | 0.0015 |
| FLEMISH | 0.375 | 20261013 | 0.0016 |
| FLEMISH | 1.375 | 20331121 | 0.0010 |
| FLEMISH | 1.000 | 20361013 | 0.0014 |
| FLEMISH | 1.500 | 20380712 | 0.0013 |
| FLEMISH | 1.875 | 20420602 | 0.0018 |
| FLEMISH | 1.500 | 20440411 | 0.0016 |
| FLEX LTD | 4.750 | 20250615 | 0.0012 |
| FLEX LTD | 3.750 | 20260201 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FLEX LTD | 4.875 | 20290615 | 0.0013 |
| FLEX LTD | 4.875 | 20300512 | 0.0013 |
| FLORIDA POWER & LIGHT CO | 2.850 | 20250401 | 0.0023 |
| FLORIDA POWER & LIGHT CO | 3.125 | 20251201 | 0.0012 |
| FLORIDA POWER & LIGHT CO | 4.450 | 20260515 | 0.0010 |
| FLORIDA POWER & LIGHT CO | 5.050 | 20280401 | 0.0021 |
| FLORIDA POWER & LIGHT CO | 4.400 | 20280515 | 0.0016 |
| FLORIDA POWER & LIGHT CO | 4.625 | 20300515 | 0.0010 |
| FLORIDA POWER & LIGHT CO | 2.450 | 20320203 | 0.0026 |
| FLORIDA POWER & LIGHT CO | 5.100 | 20330401 | 0.0016 |
| FLORIDA POWER & LIGHT CO | 4.800 | 20330515 | 0.0015 |
| FLORIDA POWER & LIGHT CO | 5.950 | 20380201 | 0.0013 |
| FLORIDA POWER & LIGHT CO | 5.960 | 20390401 | 0.0011 |
| FLORIDA POWER & LIGHT CO | 5.690 | 20400301 | 0.0011 |
| FLORIDA POWER & LIGHT CO | 4.125 | 20420201 | 0.0011 |
| FLORIDA POWER & LIGHT CO | 4.050 | 20420601 | 0.0011 |
| FLORIDA POWER & LIGHT CO | 4.050 | 20441001 | 0.0009 |
| FLORIDA POWER & LIGHT CO | 3.700 | 20471201 | 0.0012 |
| FLORIDA POWER & LIGHT CO | 3.950 | 20480301 | 0.0017 |
| FLORIDA POWER & LIGHT CO | 4.125 | 20480601 | 0.0009 |
| FLORIDA POWER & LIGHT CO | 3.990 | 20490301 | 0.0010 |
| FLORIDA POWER & LIGHT CO | 3.150 | 20491001 | 0.0012 |
| FLORIDA POWER & LIGHT CO | 2.875 | 20511204 | 0.0016 |
| FLORIDA POWER & LIGHT CO | 5.300 | 20530401 | 0.0016 |
| FLOWERS FOODS INC | 2.400 | 20310315 | 0.0009 |
| FLOWSERVE CORP | 3.500 | 20301001 | 0.0009 |
| FLOWSERVE CORP | 2.800 | 20320115 | 0.0009 |
| FLUVIUS SYSTEM OPERATOR CV | 0.250 | 20280614 | 0.0010 |
| FLUVIUS SYSTEM OPERATOR CV | 2.875 | 20290507 | 0.0012 |
| FLUVIUS SYSTEM OPERATOR CV | 0.250 | 20301202 | 0.0011 |
| FLUVIUS SYSTEM OPERATOR CV | 3.875 | 20310318 | 0.0012 |
| FLUVIUS SYSTEM OPERATOR CV | 0.625 | 20311124 | 0.0011 |
| FLUVIUS SYSTEM OPERATOR CV | 4.000 | 20320706 | 0.0012 |
| FLUVIUS SYSTEM OPERATOR CV | 3.875 | 20330509 | 0.0016 |
| FMC CORP | 5.150 | 20260518 | 0.0010 |
| FMC CORP | 3.200 | 20261001 | 0.0010 |
| FMC CORP | 3.450 | 20291001 | 0.0009 |
| FMC CORP | 5.650 | 20330518 | 0.0010 |
| FMC CORP | 4.500 | 20491001 | 0.0008 |
| FMC CORP | 6.375 | 20530518 | 0.0010 |
| FMS WERTMGMT | 1.375 | 20250307 | 0.0008 |
| FMS WERTMGMT | 0.375 | 20300429 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FNB SAMRUK-KAZYNA AO | 2.000 | 20261028 | 0.0010 |
| FNM SPA | 0.750 | 20261020 | 0.0013 |
| FNMA | 0.625 | 20250422 | 0.0070 |
| FNMA | 0.500 | 20250617 | 0.0087 |
| FNMA | 0.375 | 20250825 | 0.0088 |
| FNMA | 0.500 | 20251107 | 0.0074 |
| FNMA | 2.125 | 20260424 | 0.0070 |
| FNMA | 1.875 | 20260924 | 0.0069 |
| FNMA | 0.750 | 20271008 | 0.0074 |
| FNMA | 5.375 | 20281207 | 0.0011 |
| FNMA | 6.250 | 20290515 | 0.0054 |
| FNMA | 7.125 | 20300115 | 0.0068 |
| FNMA | 7.250 | 20300515 | 0.0089 |
| FNMA | 0.875 | 20300805 | 0.0075 |
| FNMA | 6.625 | 20301115 | 0.0105 |
| FNMA | 5.625 | 20370715 | 0.0023 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV | 3.500 | 20500116 | 0.0024 |
| FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA | 6.250 | 20250317 | 0.0015 |
| FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA | 0.010 | 20250917 | 0.0026 |
| FONDO MIVIVIENDA SA | 4.625 | 20270412 | 0.0012 |
| FORD FOUNDATION | 2.815 | 20700601 | 0.0009 |
| FORD MOTOR CO | 4.346 | 20261208 | 0.0031 |
| FORD MOTOR CO | 7.450 | 20310716 | 0.0024 |
| FORD MOTOR CO | 3.250 | 20320212 | 0.0043 |
| FORD MOTOR CO | 6.100 | 20320819 | 0.0037 |
| FORD MOTOR CO | 4.750 | 20430115 | 0.0034 |
| FORD MOTOR CO | 5.291 | 20461208 | 0.0024 |
| FORD MOTOR CREDIT CO LLC | 4.535 | 20250306 | 0.0016 |
| FORD MOTOR CREDIT CO LLC | 4.687 | 20250609 | 0.0012 |
| FORD MOTOR CREDIT CO LLC | 5.125 | 20250616 | 0.0037 |
| FORD MOTOR CREDIT CO LLC | 4.134 | 20250804 | 0.0029 |
| FORD MOTOR CREDIT CO LLC | 3.250 | 20250915 | 0.0017 |
| FORD MOTOR CREDIT CO LLC | 3.375 | 20251113 | 0.0042 |
| FORD MOTOR CREDIT CO LLC | 2.330 | 20251125 | 0.0013 |
| FORD MOTOR CREDIT CO LLC | 4.389 | 20260108 | 0.0024 |
| FORD MOTOR CREDIT CO LLC | 2.386 | 20260217 | 0.0016 |
| FORD MOTOR CREDIT CO LLC | 6.950 | 20260306 | 0.0028 |
| FORD MOTOR CREDIT CO LLC | 6.860 | 20260605 | 0.0014 |
| FORD MOTOR CREDIT CO LLC | 6.950 | 20260610 | 0.0019 |
| FORD MOTOR CREDIT CO LLC | 4.542 | 20260801 | 0.0015 |
| FORD MOTOR CREDIT CO LLC | 2.700 | 20260810 | 0.0029 |
| FORD MOTOR CREDIT CO LLC | 4.271 | 20270109 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FORD MOTOR CREDIT CO LLC | 5.800 | 20270305 | 0.0031 |
| FORD MOTOR CREDIT CO LLC | 4.950 | 20270528 | 0.0031 |
| FORD MOTOR CREDIT CO LLC | 4.867 | 20270803 | 0.0024 |
| FORD MOTOR CREDIT CO LLC | 4.125 | 20270817 | 0.0025 |
| FORD MOTOR CREDIT CO LLC | 3.815 | 20271102 | 0.0015 |
| FORD MOTOR CREDIT CO LLC | 7.350 | 20271104 | 0.0033 |
| FORD MOTOR CREDIT CO LLC | 2.900 | 20280216 | 0.0014 |
| FORD MOTOR CREDIT CO LLC | 6.800 | 20280512 | 0.0033 |
| FORD MOTOR CREDIT CO LLC | 6.125 | 20280515 | 0.0015 |
| FORD MOTOR CREDIT CO LLC | 5.625 | 20281009 | 0.0009 |
| FORD MOTOR CREDIT CO LLC | 6.798 | 20281107 | 0.0033 |
| FORD MOTOR CREDIT CO LLC | 2.900 | 20290210 | 0.0014 |
| FORD MOTOR CREDIT CO LLC | 5.125 | 20290220 | 0.0018 |
| FORD MOTOR CREDIT CO LLC | 5.113 | 20290503 | 0.0030 |
| FORD MOTOR CREDIT CO LLC | 4.445 | 20300214 | 0.0023 |
| FORD MOTOR CREDIT CO LLC | 7.350 | 20300306 | 0.0026 |
| FORD MOTOR CREDIT CO LLC | 7.200 | 20300610 | 0.0019 |
| FORD MOTOR CREDIT CO LLC | 4.000 | 20301113 | 0.0031 |
| FORD MOTOR CREDIT CO LLC | 6.050 | 20310305 | 0.0021 |
| FORD MOTOR CREDIT CO LLC | 3.625 | 20310617 | 0.0018 |
| FORD MOTOR CREDIT CO LLC | 7.122 | 20331107 | 0.0028 |
| FORMOSA GROUP CAYMAN LTD | 3.375 | 20250422 | 0.0021 |
| FORTINET INC | 1.000 | 20260315 | 0.0010 |
| FORTINET INC | 2.200 | 20310315 | 0.0009 |
| FORTIS INC | 3.055 | 20261004 | 0.0022 |
| FORTIVE CORP | 3.700 | 20260213 | 0.0011 |
| FORTIVE CORP | 3.150 | 20260615 | 0.0018 |
| FORTIVE CORP | 3.700 | 20290815 | 0.0016 |
| FORTIVE CORP | 4.300 | 20460615 | 0.0009 |
| FORTUM OYJ | 1.625 | 20260227 | 0.0016 |
| FORTUM OYJ | 4.000 | 20280526 | 0.0012 |
| FORTUM OYJ | 2.125 | 20290227 | 0.0016 |
| FORTUM OYJ | 4.500 | 20330526 | 0.0016 |
| FORTUNE BRANDS INNOVATIONS INC | 4.000 | 20250615 | 0.0010 |
| FORTUNE BRANDS INNOVATIONS INC | 3.250 | 20290915 | 0.0013 |
| FORTUNE BRANDS INNOVATIONS INC | 5.875 | 20330601 | 0.0013 |
| FOX CORP | 3.050 | 20250407 | 0.0012 |
| FOX CORP | 4.709 | 20290125 | 0.0041 |
| FOX CORP | 3.500 | 20300408 | 0.0011 |
| FOX CORP | 6.500 | 20331013 | 0.0028 |
| FOX CORP | 5.476 | 20390125 | 0.0024 |
| FOX CORP | 5.576 | 20490125 | 0.0030 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FOXCONN FAR EAST LTD | 1.625 | 20251028 | 0.0016 |
| FOXCONN FAR EAST LTD | 2.500 | 20301028 | 0.0011 |
| FRANCE GOVT OAT | 0.000 | 20250325 | 0.1026 |
| FRANCE GOVT OAT | 0.500 | 20250525 | 0.0916 |
| FRANCE GOVT OAT | 6.000 | 20251025 | 0.0721 |
| FRANCE GOVT OAT | 1.000 | 20251125 | 0.0824 |
| FRANCE GOVT OAT | 0.000 | 20260225 | 0.0971 |
| FRANCE GOVT OAT | 3.500 | 20260425 | 0.1038 |
| FRANCE GOVT OAT | 0.500 | 20260525 | 0.1099 |
| FRANCE GOVT OAT | 2.500 | 20260924 | 0.1077 |
| FRANCE GOVT OAT | 0.250 | 20261125 | 0.0833 |
| FRANCE GOVT OAT | 0.000 | 20270225 | 0.0861 |
| FRANCE GOVT OAT | 1.000 | 20270525 | 0.0893 |
| FRANCE GOVT OAT | 2.500 | 20270924 | 0.0233 |
| FRANCE GOVT OAT | 2.750 | 20271025 | 0.1323 |
| FRANCE GOVT OAT | 0.750 | 20280225 | 0.1036 |
| FRANCE GOVT OAT | 0.750 | 20280525 | 0.1325 |
| FRANCE GOVT OAT | 0.750 | 20281125 | 0.1223 |
| FRANCE GOVT OAT | 2.750 | 20290225 | 0.0957 |
| FRANCE GOVT OAT | 5.500 | 20290425 | 0.1052 |
| FRANCE GOVT OAT | 0.500 | 20290525 | 0.1191 |
| FRANCE GOVT OAT | 0.000 | 20291125 | 0.0921 |
| FRANCE GOVT OAT | 2.500 | 20300525 | 0.1420 |
| FRANCE GOVT OAT | 0.000 | 20301125 | 0.1079 |
| FRANCE GOVT OAT | 1.500 | 20310525 | 0.1302 |
| FRANCE GOVT OAT | 0.000 | 20311125 | 0.1032 |
| FRANCE GOVT OAT | 0.000 | 20320525 | 0.0669 |
| FRANCE GOVT OAT | 5.750 | 20321025 | 0.0985 |
| FRANCE GOVT OAT | 2.000 | 20321125 | 0.0990 |
| FRANCE GOVT OAT | 3.000 | 20330525 | 0.0883 |
| FRANCE GOVT OAT | 3.500 | 20331125 | 0.0695 |
| FRANCE GOVT OAT | 1.250 | 20340525 | 0.0903 |
| FRANCE GOVT OAT | 4.750 | 20350425 | 0.0790 |
| FRANCE GOVT OAT | 1.250 | 20360525 | 0.0882 |
| FRANCE GOVT OAT | 1.250 | 20380525 | 0.0344 |
| FRANCE GOVT OAT | 4.000 | 20381025 | 0.0669 |
| FRANCE GOVT OAT | 1.750 | 20390625 | 0.0629 |
| FRANCE GOVT OAT | 0.500 | 20400525 | 0.0422 |
| FRANCE GOVT OAT | 4.500 | 20410425 | 0.1052 |
| FRANCE GOVT OAT | 2.500 | 20430525 | 0.0319 |
| FRANCE GOVT OAT | 0.500 | 20440625 | 0.0304 |
| FRANCE GOVT OAT | 3.250 | 20450525 | 0.0707 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| FRANCE GOVT OAT | 2.000 | 20480525 | 0.0557 |
| FRANCE GOVT OAT | 3.000 | 20490625 | 0.0176 |
| FRANCE GOVT OAT | 1.500 | 20500525 | 0.0525 |
| FRANCE GOVT OAT | 0.750 | 20520525 | 0.0415 |
| FRANCE GOVT OAT | 0.750 | 20530525 | 0.0376 |
| FRANCE GOVT OAT | 3.000 | 20540525 | 0.0563 |
| FRANCE GOVT OAT | 4.000 | 20550425 | 0.0527 |
| FRANCE GOVT OAT | 4.000 | 20600425 | 0.0532 |
| FRANCE GOVT OAT | 1.750 | 20660525 | 0.0261 |
| FRANCE GOVT OAT | 0.500 | 20720525 | 0.0116 |
| FRANKLIN RESOURCES INC | 1.600 | 20301030 | 0.0014 |
| FREEPORT-MCMORAN INC | 4.625 | 20300801 | 0.0012 |
| FREEPORT-MCMORAN INC | 5.400 | 20341114 | 0.0015 |
| FREEPORT-MCMORAN INC | 5.450 | 20430315 | 0.0034 |
| FRESENIUS FIN IRELAND PLC | 0.000 | 20251001 | 0.0011 |
| FRESENIUS FIN IRELAND PLC | 2.125 | 20270201 | 0.0015 |
| FRESENIUS FIN IRELAND PLC | 0.500 | 20281001 | 0.0010 |
| FRESENIUS FIN IRELAND PLC | 0.875 | 20311001 | 0.0009 |
| FRESENIUS FIN IRELAND PLC | 3.000 | 20320130 | 0.0011 |
| FRESENIUS MEDICAL CARE AG | 1.500 | 20250711 | 0.0011 |
| FRESENIUS MEDICAL CARE AG | 1.000 | 20260529 | 0.0011 |
| FRESENIUS MEDICAL CARE AG | 0.625 | 20261130 | 0.0012 |
| FRESENIUS MEDICAL CARE AG | 3.875 | 20270920 | 0.0017 |
| FRESENIUS MEDICAL CARE AG | 1.250 | 20291129 | 0.0010 |
| FRESENIUS MEDICAL CARE AG | 1.500 | 20300529 | 0.0015 |
| FRESENIUS SE & CO KGAA | 1.875 | 20250524 | 0.0017 |
| FRESENIUS SE & CO KGAA | 4.250 | 20260528 | 0.0012 |
| FRESENIUS SE & CO KGAA | 0.375 | 20260928 | 0.0010 |
| FRESENIUS SE & CO KGAA | 1.625 | 20271008 | 0.0016 |
| FRESENIUS SE & CO KGAA | 0.750 | 20280115 | 0.0015 |
| FRESENIUS SE & CO KGAA | 2.875 | 20290215 | 0.0011 |
| FRESENIUS SE & CO KGAA | 5.000 | 20291128 | 0.0012 |
| FRESENIUS SE & CO KGAA | 2.875 | 20300524 | 0.0012 |
| FRESENIUS SE & CO KGAA | 5.125 | 20301005 | 0.0012 |
| FRESENIUS SE & CO KGAA | 1.125 | 20330128 | 0.0009 |
| FRESHWATER FIN PLC | 5.182 | 20350420 | 0.0010 |
| FS KKR CAP CORP | 3.400 | 20260115 | 0.0020 |
| FS KKR CAP CORP | 3.250 | 20270715 | 0.0010 |
| FS KKR CAP CORP | 3.125 | 20281012 | 0.0014 |
| FUKOKU MUTUAL LIFE INSURANCE CO | 5.000 | 22991231 | 0.0010 |
| FUKOKU MUTUAL LIFE INSURANCE CO | 6.800 | 22991231 | 0.0011 |
| GACI FIRST INV CO | 5.000 | 20271013 | 0.0026 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GACI FIRST INV CO | 5.000 | 20290129 | 0.0036 |
| GACI FIRST INV CO | 4.750 | 20300214 | 0.0036 |
| GACI FIRST INV CO | 5.250 | 20321013 | 0.0027 |
| GACI FIRST INV CO | 5.250 | 20340129 | 0.0036 |
| GACI FIRST INV CO | 4.875 | 20350214 | 0.0040 |
| GACI FIRST INV CO | 5.125 | 20530214 | 0.0031 |
| GACI FIRST INV CO | 5.375 | 20540129 | 0.0028 |
| GACI FIRST INV CO | 5.375 | 21221013 | 0.0009 |
| GAS NETWORKS IRELAND | 1.375 | 20261205 | 0.0011 |
| GATWICK FUNDING LTD | 6.125 | 20260302 | 0.0008 |
| GATWICK FUNDING LTD | 2.500 | 20300415 | 0.0007 |
| GATWICK FUNDING LTD | 4.625 | 20340327 | 0.0009 |
| GATWICK FUNDING LTD | 5.750 | 20370123 | 0.0008 |
| GATWICK FUNDING LTD | 3.125 | 20390928 | 0.0007 |
| GATWICK FUNDING LTD | 6.500 | 20410302 | 0.0009 |
| GATX CORP | 4.700 | 20290401 | 0.0010 |
| GATX CORP | 4.000 | 20300630 | 0.0010 |
| GATX CORP | 3.100 | 20510601 | 0.0007 |
| GB SOCIAL HOUSING PLC | 5.193 | 20380212 | 0.0008 |
| GC TREASURY CENTER CO LTD | 4.400 | 20320330 | 0.0015 |
| GE CAP INTL FUNDING CO UNLTD CO | 4.418 | 20351115 | 0.0021 |
| GE CAP UK FUNDING UNLTD CO | 5.875 | 20330118 | 0.0018 |
| GE HEALTHCARE TECHNOLOGIES INC | 5.600 | 20251115 | 0.0032 |
| GE HEALTHCARE TECHNOLOGIES INC | 5.650 | 20271115 | 0.0038 |
| GE HEALTHCARE TECHNOLOGIES INC | 5.857 | 20300315 | 0.0027 |
| GE HEALTHCARE TECHNOLOGIES INC | 5.905 | 20321122 | 0.0038 |
| GE HEALTHCARE TECHNOLOGIES INC | 6.377 | 20521122 | 0.0023 |
| GECINA SA | 1.375 | 20270630 | 0.0015 |
| GECINA SA | 1.375 | 20280126 | 0.0017 |
| GECINA SA | 1.000 | 20290130 | 0.0010 |
| GECINA SA | 1.625 | 20300314 | 0.0010 |
| GECINA SA | 2.000 | 20320630 | 0.0014 |
| GECINA SA | 0.875 | 20330125 | 0.0012 |
| GECINA SA | 1.625 | 20340529 | 0.0013 |
| GECINA SA | 0.875 | 20360630 | 0.0010 |
| GENERAL DYNAMICS CORP | 3.250 | 20250401 | 0.0016 |
| GENERAL DYNAMICS CORP | 3.500 | 20250515 | 0.0015 |
| GENERAL DYNAMICS CORP | 1.150 | 20260601 | 0.0010 |
| GENERAL DYNAMICS CORP | 2.125 | 20260815 | 0.0010 |
| GENERAL DYNAMICS CORP | 3.500 | 20270401 | 0.0015 |
| GENERAL DYNAMICS CORP | 2.625 | 20271115 | 0.0010 |
| GENERAL DYNAMICS CORP | 3.750 | 20280515 | 0.0020 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GENERAL DYNAMICS CORP | 3.625 | 20300401 | 0.0020 |
| GENERAL DYNAMICS CORP | 2.250 | 20310601 | 0.0009 |
| GENERAL DYNAMICS CORP | 4.250 | 20400401 | 0.0014 |
| GENERAL DYNAMICS CORP | 2.850 | 20410601 | 0.0008 |
| GENERAL DYNAMICS CORP | 3.600 | 20421115 | 0.0008 |
| GENERAL DYNAMICS CORP | 4.250 | 20500401 | 0.0014 |
| GENERAL ELECTRIC CO | 0.875 | 20250517 | 0.0017 |
| GENERAL ELECTRIC CO | 1.500 | 20290517 | 0.0020 |
| GENERAL ELECTRIC CO | 6.750 | 20320315 | 0.0031 |
| GENERAL ELECTRIC CO | 4.125 | 20350919 | 0.0018 |
| GENERAL ELECTRIC CO | 2.125 | 20370517 | 0.0011 |
| GENERAL ELECTRIC CO | 5.875 | 20380114 | 0.0019 |
| GENERAL ELECTRIC CO | 6.875 | 20390110 | 0.0018 |
| GENERAL ELECTRIC CO | 4.500 | 20440311 | 0.0010 |
| GENERAL MILLS INC | 4.000 | 20250417 | 0.0017 |
| GENERAL MILLS INC | 0.125 | 20251115 | 0.0011 |
| GENERAL MILLS INC | 5.241 | 20251118 | 0.0011 |
| GENERAL MILLS INC | 0.450 | 20260115 | 0.0013 |
| GENERAL MILLS INC | 4.700 | 20270130 | 0.0010 |
| GENERAL MILLS INC | 3.200 | 20270210 | 0.0015 |
| GENERAL MILLS INC | 4.200 | 20280417 | 0.0029 |
| GENERAL MILLS INC | 5.500 | 20281017 | 0.0011 |
| GENERAL MILLS INC | 3.907 | 20290413 | 0.0018 |
| GENERAL MILLS INC | 2.875 | 20300415 | 0.0014 |
| GENERAL MILLS INC | 2.250 | 20311014 | 0.0009 |
| GENERAL MILLS INC | 4.950 | 20330329 | 0.0021 |
| GENERAL MILLS INC | 3.000 | 20510201 | 0.0008 |
| GENERAL MOTORS CO | 4.000 | 20250401 | 0.0010 |
| GENERAL MOTORS CO | 6.125 | 20251001 | 0.0043 |
| GENERAL MOTORS CO | 4.200 | 20271001 | 0.0015 |
| GENERAL MOTORS CO | 6.800 | 20271001 | 0.0022 |
| GENERAL MOTORS CO | 5.000 | 20281001 | 0.0016 |
| GENERAL MOTORS CO | 5.400 | 20291015 | 0.0021 |
| GENERAL MOTORS CO | 5.600 | 20321015 | 0.0026 |
| GENERAL MOTORS CO | 5.000 | 20350401 | 0.0015 |
| GENERAL MOTORS CO | 6.600 | 20360401 | 0.0028 |
| GENERAL MOTORS CO | 5.150 | 20380401 | 0.0020 |
| GENERAL MOTORS CO | 6.250 | 20431002 | 0.0032 |
| GENERAL MOTORS CO | 5.200 | 20450401 | 0.0023 |
| GENERAL MOTORS CO | 6.750 | 20460401 | 0.0017 |
| GENERAL MOTORS CO | 5.400 | 20480401 | 0.0014 |
| GENERAL MOTORS CO | 5.950 | 20490401 | 0.0018 |

INDEX CONSTITUENTS (CONTINUED)

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GENERAL MOTORS FINL CO INC | 1.694 | 20250326 | 0.0011 |
| GENERAL MOTORS FINL CO INC | 3.800 | 20250407 | 0.0023 |
| GENERAL MOTORS FINL CO INC | 4.350 | 20250409 | 0.0021 |
| GENERAL MOTORS FINL CO INC | 2.750 | 20250620 | 0.0025 |
| GENERAL MOTORS FINL CO INC | 4.300 | 20250713 | 0.0017 |
| GENERAL MOTORS FINL CO INC | 2.350 | 20250903 | 0.0008 |
| GENERAL MOTORS FINL CO INC | 6.050 | 20251010 | 0.0027 |
| GENERAL MOTORS FINL CO INC | 1.250 | 20260108 | 0.0029 |
| GENERAL MOTORS FINL CO INC | 0.850 | 20260226 | 0.0016 |
| GENERAL MOTORS FINL CO INC | 5.250 | 20260301 | 0.0027 |
| GENERAL MOTORS FINL CO INC | 5.400 | 20260406 | 0.0035 |
| GENERAL MOTORS FINL CO INC | 1.500 | 20260610 | 0.0024 |
| GENERAL MOTORS FINL CO INC | 5.150 | 20260815 | 0.0011 |
| GENERAL MOTORS FINL CO INC | 4.000 | 20261006 | 0.0015 |
| GENERAL MOTORS FINL CO INC | 4.350 | 20270117 | 0.0025 |
| GENERAL MOTORS FINL CO INC | 2.350 | 20270226 | 0.0019 |
| GENERAL MOTORS FINL CO INC | 5.000 | 20270409 | 0.0026 |
| GENERAL MOTORS FINL CO INC | 5.400 | 20270508 | 0.0025 |
| GENERAL MOTORS FINL CO INC | 0.600 | 20270520 | 0.0015 |
| GENERAL MOTORS FINL CO INC | 1.550 | 20270730 | 0.0007 |
| GENERAL MOTORS FINL CO INC | 2.700 | 20270820 | 0.0017 |
| GENERAL MOTORS FINL CO INC | 4.500 | 20271122 | 0.0014 |
| GENERAL MOTORS FINL CO INC | 6.000 | 20280109 | 0.0021 |
| GENERAL MOTORS FINL CO INC | 3.900 | 20280112 | 0.0019 |
| GENERAL MOTORS FINL CO INC | 2.400 | 20280410 | 0.0019 |
| GENERAL MOTORS FINL CO INC | 5.800 | 20280623 | 0.0029 |
| GENERAL MOTORS FINL CO INC | 0.650 | 20280907 | 0.0012 |
| GENERAL MOTORS FINL CO INC | 2.400 | 20281015 | 0.0018 |
| GENERAL MOTORS FINL CO INC | 5.800 | 20290107 | 0.0032 |
| GENERAL MOTORS FINL CO INC | 5.650 | 20290117 | 0.0011 |
| GENERAL MOTORS FINL CO INC | 4.300 | 20290215 | 0.0017 |
| GENERAL MOTORS FINL CO INC | 4.300 | 20290406 | 0.0022 |
| GENERAL MOTORS FINL CO INC | 5.500 | 20300112 | 0.0009 |
| GENERAL MOTORS FINL CO INC | 5.850 | 20300406 | 0.0022 |
| GENERAL MOTORS FINL CO INC | 3.600 | 20300621 | 0.0021 |
| GENERAL MOTORS FINL CO INC | 2.350 | 20310108 | 0.0017 |
| GENERAL MOTORS FINL CO INC | 5.750 | 20310208 | 0.0021 |
| GENERAL MOTORS FINL CO INC | 2.700 | 20310610 | 0.0017 |
| GENERAL MOTORS FINL CO INC | 3.100 | 20320112 | 0.0022 |
| GENERAL MOTORS FINL CO INC | 6.400 | 20330109 | 0.0022 |
| GENERAL MOTORS FINL CO INC | 6.100 | 20340107 | 0.0032 |
| GENERTEL SPA | 4.250 | 20471214 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GENUINE PARTS CO | 1.875 | 20301101 | 0.0008 |
| GENUINE PARTS CO | 2.750 | 20320201 | 0.0009 |
| GEORGE WASHINGTON UNIVERSITY | 4.126 | 20480915 | 0.0014 |
| GEORGIA POWER CO | 5.004 | 20270223 | 0.0010 |
| GEORGIA POWER CO | 4.650 | 20280516 | 0.0016 |
| GEORGIA POWER CO | 2.650 | 20290915 | 0.0012 |
| GEORGIA POWER CO | 4.700 | 20320515 | 0.0014 |
| GEORGIA POWER CO | 4.950 | 20330517 | 0.0021 |
| GEORGIA POWER CO | 5.250 | 20340315 | 0.0019 |
| GEORGIA POWER CO | 4.750 | 20400901 | 0.0010 |
| GEORGIA POWER CO | 4.300 | 20420315 | 0.0020 |
| GEORGIA POWER CO | 3.700 | 20500130 | 0.0008 |
| GEORGIA POWER CO | 3.250 | 20510315 | 0.0011 |
| GEORGIA POWER CO | 5.125 | 20520515 | 0.0016 |
| GEORGIA-PACIFIC LLC | 7.750 | 20291115 | 0.0012 |
| GERMANY GOVT BOBL | 0.000 | 20250411 | 0.0501 |
| GERMANY GOVT BOBL | 0.000 | 20251010 | 0.0592 |
| GERMANY GOVT BOBL | 0.000 | 20251010 | 0.0162 |
| GERMANY GOVT BOBL | 0.000 | 20260410 | 0.0596 |
| GERMANY GOVT BOBL | 0.000 | 20261009 | 0.0505 |
| GERMANY GOVT BOBL | 0.000 | 20270416 | 0.0458 |
| GERMANY GOVT BOBL | 1.300 | 20271015 | 0.0652 |
| GERMANY GOVT BOBL | 1.300 | 20271015 | 0.0196 |
| GERMANY GOVT BOBL | 2.200 | 20280413 | 0.0571 |
| GERMANY GOVT BOBL | 2.400 | 20281019 | 0.0675 |
| GERMANY GOVT BOBL | 2.100 | 20290412 | 0.0178 |
| GERMANY GOVT BUND | 1.000 | 20250815 | 0.0671 |
| GERMANY GOVT BUND | 0.500 | 20260215 | 0.0722 |
| GERMANY GOVT BUND | 0.000 | 20260815 | 0.0687 |
| GERMANY GOVT BUND | 0.250 | 20270215 | 0.0643 |
| GERMANY GOVT BUND | 6.500 | 20270704 | 0.0361 |
| GERMANY GOVT BUND | 0.500 | 20270815 | 0.0687 |
| GERMANY GOVT BUND | 0.000 | 20271115 | 0.0453 |
| GERMANY GOVT BUND | 5.625 | 20280104 | 0.0429 |
| GERMANY GOVT BUND | 0.500 | 20280215 | 0.0596 |
| GERMANY GOVT BUND | 4.750 | 20280704 | 0.0348 |
| GERMANY GOVT BUND | 0.250 | 20280815 | 0.0586 |
| GERMANY GOVT BUND | 0.000 | 20281115 | 0.0545 |
| GERMANY GOVT BUND | 0.250 | 20290215 | 0.0600 |
| GERMANY GOVT BUND | 0.000 | 20290815 | 0.0586 |
| GERMANY GOVT BUND | 2.100 | 20291115 | 0.0581 |
| GERMANY GOVT BUND | 6.250 | 20300104 | 0.0322 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GERMANY GOVT BUND | 0.000 | 20300215 | 0.0550 |
| GERMANY GOVT BUND | 0.000 | 20300815 | 0.0651 |
| GERMANY GOVT BUND | 0.000 | 20300815 | 0.0185 |
| GERMANY GOVT BUND | 2.400 | 20301115 | 0.0367 |
| GERMANY GOVT BUND | 5.500 | 20310104 | 0.0583 |
| GERMANY GOVT BUND | 0.000 | 20310215 | 0.0538 |
| GERMANY GOVT BUND | 0.000 | 20310815 | 0.0608 |
| GERMANY GOVT BUND | 0.000 | 20310815 | 0.0171 |
| GERMANY GOVT BUND | 0.000 | 20320215 | 0.0582 |
| GERMANY GOVT BUND | 1.700 | 20320815 | 0.0606 |
| GERMANY GOVT BUND | 2.300 | 20330215 | 0.0859 |
| GERMANY GOVT BUND | 2.300 | 20330215 | 0.0140 |
| GERMANY GOVT BUND | 2.600 | 20330815 | 0.0711 |
| GERMANY GOVT BUND | 2.200 | 20340215 | 0.0311 |
| GERMANY GOVT BUND | 4.750 | 20340704 | 0.0687 |
| GERMANY GOVT BUND | 0.000 | 20350515 | 0.0409 |
| GERMANY GOVT BUND | 0.000 | 20360515 | 0.0431 |
| GERMANY GOVT BUND | 4.000 | 20370104 | 0.0745 |
| GERMANY GOVT BUND | 1.000 | 20380515 | 0.0424 |
| GERMANY GOVT BUND | 4.250 | 20390704 | 0.0539 |
| GERMANY GOVT BUND | 4.750 | 20400704 | 0.0640 |
| GERMANY GOVT BUND | 3.250 | 20420704 | 0.0492 |
| GERMANY GOVT BUND | 2.500 | 20440704 | 0.0691 |
| GERMANY GOVT BUND | 2.500 | 20460815 | 0.0730 |
| GERMANY GOVT BUND | 1.250 | 20480815 | 0.0655 |
| GERMANY GOVT BUND | 0.000 | 20500815 | 0.0463 |
| GERMANY GOVT BUND | 0.000 | 20500815 | 0.0118 |
| GERMANY GOVT BUND | 0.000 | 20520815 | 0.0341 |
| GERMANY GOVT BUND | 1.800 | 20530815 | 0.0543 |
| GERMANY GOVT BUND | 1.800 | 20530815 | 0.0126 |
| GERMANY GOVT INHAB | 2.500 | 20540815 | 0.0157 |
| GERMANY GOVT SCHATZE | 2.500 | 20250313 | 0.0402 |
| GERMANY GOVT SCHATZE | 2.800 | 20250612 | 0.0402 |
| GERMANY GOVT SCHATZE | 3.100 | 20250918 | 0.0391 |
| GERMANY GOVT SCHATZE | 3.100 | 20251212 | 0.0434 |
| GERMANY GOVT SCHATZE | 2.500 | 20260319 | 0.0224 |
| GESTION SECURITE DE STOCKS SECURITE SA | 2.625 | 20250306 | 0.0014 |
| GESTION SECURITE DE STOCKS SECURITE SA | 1.500 | 20271025 | 0.0011 |
| GESTION SECURITE DE STOCKS SECURITE SA | 0.625 | 20281020 | 0.0012 |
| GESTION SECURITE DE STOCKS SECURITE SA | 3.500 | 20291125 | 0.0012 |
| GESTION SECURITE DE STOCKS SECURITE SA | 3.375 | 20300629 | 0.0012 |
| GESTION SECURITE DE STOCKS SECURITE SA | 2.875 | 20320907 | 0.0022 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GEWOBAG WOHNUNGSBAU-AKTIENGESELLSCHAFT BERLIN | 0.125 | 20270624 | 0.0010 |
| GILEAD SCIENCES INC | 3.650 | 20260301 | 0.0057 |
| GILEAD SCIENCES INC | 2.950 | 20270301 | 0.0025 |
| GILEAD SCIENCES INC | 1.200 | 20271001 | 0.0014 |
| GILEAD SCIENCES INC | 1.650 | 20301001 | 0.0017 |
| GILEAD SCIENCES INC | 5.250 | 20331015 | 0.0022 |
| GILEAD SCIENCES INC | 4.600 | 20350901 | 0.0020 |
| GILEAD SCIENCES INC | 4.000 | 20360901 | 0.0014 |
| GILEAD SCIENCES INC | 2.600 | 20401001 | 0.0015 |
| GILEAD SCIENCES INC | 5.650 | 20411201 | 0.0021 |
| GILEAD SCIENCES INC | 4.800 | 20440401 | 0.0035 |
| GILEAD SCIENCES INC | 4.500 | 20450201 | 0.0032 |
| GILEAD SCIENCES INC | 4.750 | 20460301 | 0.0044 |
| GILEAD SCIENCES INC | 4.150 | 20470301 | 0.0031 |
| GILEAD SCIENCES INC | 2.800 | 20501001 | 0.0021 |
| GILEAD SCIENCES INC | 5.550 | 20531015 | 0.0022 |
| GIVAUDAN FIN EUROPE BV | 1.000 | 20270422 | 0.0011 |
| GIVAUDAN FIN EUROPE BV | 1.625 | 20320422 | 0.0010 |
| GIVAUDAN FIN EUROPE BV | 4.125 | 20331128 | 0.0012 |
| GLAXOSMITHKLINE CAP INC | 3.625 | 20250515 | 0.0021 |
| GLAXOSMITHKLINE CAP INC | 3.875 | 20280515 | 0.0036 |
| GLAXOSMITHKLINE CAP INC | 5.375 | 20340415 | 0.0011 |
| GLAXOSMITHKLINE CAP INC | 6.375 | 20380515 | 0.0065 |
| GLAXOSMITHKLINE CAP INC | 4.200 | 20430318 | 0.0009 |
| GLAXOSMITHKLINE CAP PLC | 4.000 | 20250616 | 0.0017 |
| GLAXOSMITHKLINE CAP PLC | 1.250 | 20260521 | 0.0022 |
| GLAXOSMITHKLINE CAP PLC | 1.000 | 20260912 | 0.0015 |
| GLAXOSMITHKLINE CAP PLC | 3.375 | 20271220 | 0.0008 |
| GLAXOSMITHKLINE CAP PLC | 1.250 | 20281012 | 0.0017 |
| GLAXOSMITHKLINE CAP PLC | 3.375 | 20290601 | 0.0020 |
| GLAXOSMITHKLINE CAP PLC | 1.375 | 20290912 | 0.0010 |
| GLAXOSMITHKLINE CAP PLC | 1.750 | 20300521 | 0.0016 |
| GLAXOSMITHKLINE CAP PLC | 5.250 | 20331219 | 0.0016 |
| GLAXOSMITHKLINE CAP PLC | 1.625 | 20350512 | 0.0015 |
| GLAXOSMITHKLINE CAP PLC | 6.375 | 20390309 | 0.0020 |
| GLAXOSMITHKLINE CAP PLC | 5.250 | 20420410 | 0.0013 |
| GLAXOSMITHKLINE CAP PLC | 4.250 | 20451218 | 0.0009 |
| GLENCORE CAP FIN DAC | 1.125 | 20280310 | 0.0020 |
| GLENCORE CAP FIN DAC | 0.750 | 20290301 | 0.0012 |
| GLENCORE CAP FIN DAC | 1.250 | 20330301 | 0.0009 |
| GLENCORE FIN EUROPE LTD | 1.750 | 20250317 | 0.0017 |
| GLENCORE FIN EUROPE LTD | 3.125 | 20260326 | 0.0013 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GLENCORE FIN EUROPE LTD | 3.750 | 20260401 | 0.0012 |
| GLENCORE FIN EUROPE LTD | 1.500 | 20261015 | 0.0011 |
| GLOBAL PAYMENTS INC | 1.200 | 20260301 | 0.0021 |
| GLOBAL PAYMENTS INC | 4.800 | 20260401 | 0.0016 |
| GLOBAL PAYMENTS INC | 2.150 | 20270115 | 0.0014 |
| GLOBAL PAYMENTS INC | 4.950 | 20270815 | 0.0010 |
| GLOBAL PAYMENTS INC | 3.200 | 20290815 | 0.0023 |
| GLOBAL PAYMENTS INC | 5.300 | 20290815 | 0.0010 |
| GLOBAL PAYMENTS INC | 2.900 | 20300515 | 0.0018 |
| GLOBAL PAYMENTS INC | 4.875 | 20310317 | 0.0019 |
| GLOBAL PAYMENTS INC | 2.900 | 20311115 | 0.0013 |
| GLOBAL PAYMENTS INC | 5.400 | 20320815 | 0.0015 |
| GLOBAL PAYMENTS INC | 4.150 | 20490815 | 0.0012 |
| GLOBAL PAYMENTS INC | 5.950 | 20520815 | 0.0015 |
| GLOBAL SWITCH FIN BV | 1.375 | 20301007 | 0.0014 |
| GLOBAL SWITCH HLDGS LTD | 2.250 | 20270531 | 0.0011 |
| GLOBE LIFE INC | 4.550 | 20280915 | 0.0011 |
| GLP CAP LP | 5.250 | 20250601 | 0.0018 |
| GLP CAP LP | 5.375 | 20260415 | 0.0021 |
| GLP CAP LP | 5.750 | 20280601 | 0.0010 |
| GLP CAP LP | 5.300 | 20290115 | 0.0015 |
| GLP CAP LP | 4.000 | 20300115 | 0.0013 |
| GLP CAP LP | 4.000 | 20310115 | 0.0013 |
| GLP CAP LP | 3.250 | 20320115 | 0.0014 |
| GOHL CAP LTD | 4.250 | 20270124 | 0.0030 |
| GOLDEN CREDIT CARD TRUST 2021-1 A | 1.140 | 20280815 | 0.0019 |
| GOLDEN CREDIT CARD TRUST 2022-1 A | 1.970 | 20290115 | 0.0010 |
| GOLDEN CREDIT CARD TRUST 2022-4 A | 4.310 | 20270915 | 0.0016 |
| GOLDMAN SACHS BDC INC | 2.875 | 20260115 | 0.0010 |
| GOLDMAN SACHS GROUP INC | 3.375 | 20250327 | 0.0046 |
| GOLDMAN SACHS GROUP INC | 3.500 | 20250401 | 0.0073 |
| GOLDMAN SACHS GROUP INC | 1.250 | 20250501 | 0.0028 |
| GOLDMAN SACHS GROUP INC | 3.750 | 20250522 | 0.0046 |
| GOLDMAN SACHS GROUP INC | 7.125 | 20250807 | 0.0010 |
| GOLDMAN SACHS GROUP INC | 4.250 | 20251021 | 0.0042 |
| GOLDMAN SACHS GROUP INC | 4.250 | 20260129 | 0.0019 |
| GOLDMAN SACHS GROUP INC | 3.750 | 20260225 | 0.0036 |
| GOLDMAN SACHS GROUP INC | 2.875 | 20260603 | 0.0017 |
| GOLDMAN SACHS GROUP INC | 1.625 | 20260727 | 0.0044 |
| GOLDMAN SACHS GROUP INC | 5.798 | 20260810 | 0.0047 |
| GOLDMAN SACHS GROUP INC | 3.500 | 20261116 | 0.0056 |
| GOLDMAN SACHS GROUP INC | 1.093 | 20261209 | 0.0043 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GOLDMAN SACHS GROUP INC | 5.950 | 20270115 | 0.0017 |
| GOLDMAN SACHS GROUP INC | 3.850 | 20270126 | 0.0061 |
| GOLDMAN SACHS GROUP INC | 1.431 | 20270309 | 0.0058 |
| GOLDMAN SACHS GROUP INC | 4.387 | 20270615 | 0.0014 |
| GOLDMAN SACHS GROUP INC | 1.542 | 20270910 | 0.0053 |
| GOLDMAN SACHS GROUP INC | 1.948 | 20271021 | 0.0082 |
| GOLDMAN SACHS GROUP INC | 1.500 | 20271207 | 0.0017 |
| GOLDMAN SACHS GROUP INC | 0.250 | 20280126 | 0.0035 |
| GOLDMAN SACHS GROUP INC | 2.640 | 20280224 | 0.0058 |
| GOLDMAN SACHS GROUP INC | 3.615 | 20280315 | 0.0065 |
| GOLDMAN SACHS GROUP INC | 2.000 | 20280322 | 0.0016 |
| GOLDMAN SACHS GROUP INC | 7.250 | 20280410 | 0.0014 |
| GOLDMAN SACHS GROUP INC | 3.691 | 20280605 | 0.0050 |
| GOLDMAN SACHS GROUP INC | 4.482 | 20280823 | 0.0051 |
| GOLDMAN SACHS GROUP INC | 2.000 | 20281101 | 0.0032 |
| GOLDMAN SACHS GROUP INC | 1.250 | 20290207 | 0.0025 |
| GOLDMAN SACHS GROUP INC | 3.814 | 20290423 | 0.0050 |
| GOLDMAN SACHS GROUP INC | 4.223 | 20290501 | 0.0071 |
| GOLDMAN SACHS GROUP INC | 0.875 | 20290509 | 0.0020 |
| GOLDMAN SACHS GROUP INC | 3.125 | 20290725 | 0.0024 |
| GOLDMAN SACHS GROUP INC | 4.000 | 20290921 | 0.0023 |
| GOLDMAN SACHS GROUP INC | 6.484 | 20291024 | 0.0061 |
| GOLDMAN SACHS GROUP INC | 3.625 | 20291029 | 0.0019 |
| GOLDMAN SACHS GROUP INC | 0.875 | 20300121 | 0.0024 |
| GOLDMAN SACHS GROUP INC | 2.600 | 20300207 | 0.0036 |
| GOLDMAN SACHS GROUP INC | 3.800 | 20300315 | 0.0049 |
| GOLDMAN SACHS GROUP INC | 1.875 | 20301216 | 0.0009 |
| GOLDMAN SACHS GROUP INC | 3.000 | 20310212 | 0.0022 |
| GOLDMAN SACHS GROUP INC | 1.992 | 20320127 | 0.0042 |
| GOLDMAN SACHS GROUP INC | 0.750 | 20320323 | 0.0022 |
| GOLDMAN SACHS GROUP INC | 2.615 | 20320422 | 0.0065 |
| GOLDMAN SACHS GROUP INC | 2.383 | 20320721 | 0.0068 |
| GOLDMAN SACHS GROUP INC | 2.650 | 20321021 | 0.0052 |
| GOLDMAN SACHS GROUP INC | 6.125 | 20330215 | 0.0023 |
| GOLDMAN SACHS GROUP INC | 3.102 | 20330224 | 0.0071 |
| GOLDMAN SACHS GROUP INC | 1.000 | 20330318 | 0.0022 |
| GOLDMAN SACHS GROUP INC | 6.561 | 20341024 | 0.0029 |
| GOLDMAN SACHS GROUP INC | 6.450 | 20360501 | 0.0016 |
| GOLDMAN SACHS GROUP INC | 6.750 | 20371001 | 0.0129 |
| GOLDMAN SACHS GROUP INC | 6.875 | 20380118 | 0.0009 |
| GOLDMAN SACHS GROUP INC | 4.017 | 20381031 | 0.0045 |
| GOLDMAN SACHS GROUP INC | 4.411 | 20390423 | 0.0028 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| GOLDMAN SACHS GROUP INC | 6.250 | 20410201 | 0.0057 |
| GOLDMAN SACHS GROUP INC | 3.210 | 20420422 | 0.0035 |
| GOLDMAN SACHS GROUP INC | 2.908 | 20420721 | 0.0022 |
| GOLDMAN SACHS GROUP INC | 3.436 | 20430224 | 0.0032 |
| GOLDMAN SACHS GROUP INC | 4.800 | 20440708 | 0.0034 |
| GOLDMAN SACHS GROUP INC | 5.150 | 20450522 | 0.0041 |
| GOLDMAN SACHS GROUP INC | 4.750 | 20451021 | 0.0034 |
| GOLUB CAP BDC INC | 2.500 | 20260824 | 0.0011 |
| GOLUB CAP BDC INC | 6.000 | 20290715 | 0.0012 |
| GOODMAN AUSTRALIA FIN PTY LTD | 1.375 | 20250927 | 0.0011 |
| GRAINGER PLC | 3.375 | 20280424 | 0.0008 |
| GRAINGER PLC | 3.000 | 20300703 | 0.0008 |
| GRAND CITY PROPERTIES SA | 1.375 | 20260803 | 0.0012 |
| GRAND CITY PROPERTIES SA | 1.500 | 20270222 | 0.0013 |
| GRAND CITY PROPERTIES SA | 0.125 | 20280111 | 0.0019 |
| GRAND CITY PROPERTIES SA | 1.500 | 22991231 | 0.0009 |
| GREAT PLACES HOUSING GROUP LTD | 4.750 | 20421022 | 0.0009 |
| GREAT ROLLING STOCK CO PLC | 6.500 | 20310405 | 0.0009 |
| GREAT-WEST LIFECO INC | 1.750 | 20261207 | 0.0011 |
| GREAT-WEST LIFECO INC | 4.700 | 20291116 | 0.0012 |
| GREENSQUAREACCORD LTD | 5.250 | 20471130 | 0.0007 |
| GRENKE FIN PUBLIC LTD CO | 7.875 | 20270406 | 0.0013 |
| GROEP BRUSSEL LAMBERT NV | 1.875 | 20250619 | 0.0011 |
| GROEP BRUSSEL LAMBERT NV | 3.125 | 20290906 | 0.0011 |
| GROEP BRUSSEL LAMBERT NV | 0.125 | 20310128 | 0.0009 |
| GROEP BRUSSEL LAMBERT NV | 4.000 | 20330515 | 0.0012 |
| GROUPE DES ASSURANCES DU CREDIT MUTUEL SA | 1.850 | 20420421 | 0.0014 |
| GRUPO TELEVISA SAB | 6.625 | 20400115 | 0.0013 |
| GRUPO TELEVISA SAB | 5.000 | 20450513 | 0.0014 |
| GRUPO TELEVISA SAB | 6.125 | 20460131 | 0.0018 |
| GRUPO TELEVISA SAB | 5.250 | 20490524 | 0.0012 |
| GSK CAP BV | 3.000 | 20271128 | 0.0011 |
| GSK CAP BV | 3.125 | 20321128 | 0.0015 |
| GUERNSEY GOVT NT | 3.375 | 20461212 | 0.0007 |
| GUINNESS PARTNERSHIP LTD | 2.000 | 20550422 | 0.0005 |
| GUOTAI JUNAN HLDGS LTD | 2.000 | 20260421 | 0.0010 |
| H LUNDBECK A/S | 0.875 | 20271014 | 0.0010 |
| H&M FIN BV | 0.250 | 20290825 | 0.0009 |
| H&M FIN BV | 4.875 | 20311025 | 0.0012 |
| HACKENSACK MERIDIAN HEALTH INC | 2.675 | 20410901 | 0.0008 |
| HACKENSACK MERIDIAN HEALTH INC | 2.875 | 20500901 | 0.0007 |
| HAITONG INTL FIN 2015 HLDGS LTD | 2.107 | 20250312 | 0.0014 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HALEON NETHERLANDS CAP BV | 1.250 | 20260329 | 0.0018 |
| HALEON NETHERLANDS CAP BV | 1.750 | 20300329 | 0.0015 |
| HALEON NETHERLANDS CAP BV | 2.125 | 20340329 | 0.0015 |
| HALEON UK CAP PLC | 3.125 | 20250324 | 0.0029 |
| HALEON UK CAP PLC | 2.875 | 20281029 | 0.0007 |
| HALEON UK CAP PLC | 3.375 | 20380329 | 0.0009 |
| HALEON US CAP LLC | 3.375 | 20270324 | 0.0040 |
| HALEON US CAP LLC | 3.375 | 20290324 | 0.0020 |
| HALEON US CAP LLC | 3.625 | 20320324 | 0.0038 |
| HALEON US CAP LLC | 4.000 | 20520324 | 0.0017 |
| HALLIBURTON CO | 2.920 | 20300301 | 0.0019 |
| HALLIBURTON CO | 4.850 | 20351115 | 0.0020 |
| HALLIBURTON CO | 6.700 | 20380915 | 0.0018 |
| HALLIBURTON CO | 7.450 | 20390915 | 0.0024 |
| HALLIBURTON CO | 4.500 | 20411115 | 0.0009 |
| HALLIBURTON CO | 4.750 | 20430801 | 0.0017 |
| HALLIBURTON CO | 5.000 | 20451115 | 0.0037 |
| HAMBURG COMMERCIAL BANK AG | 4.875 | 20250317 | 0.0017 |
| HAMBURG COMMERCIAL BANK AG | 1.375 | 20250527 | 0.0011 |
| HAMBURG COMMERCIAL BANK AG | 3.625 | 20260130 | 0.0011 |
| HAMBURG COMMERCIAL BANK AG | 0.375 | 20260309 | 0.0010 |
| HAMBURG COMMERCIAL BANK AG | 3.125 | 20260701 | 0.0011 |
| HAMBURG COMMERCIAL BANK AG | 0.500 | 20260922 | 0.0010 |
| HAMBURG COMMERCIAL BANK AG | 0.010 | 20270119 | 0.0010 |
| HAMBURG COMMERCIAL BANK AG | 4.875 | 20270330 | 0.0011 |
| HAMBURG COMMERCIAL BANK AG | 2.000 | 20270720 | 0.0011 |
| HAMBURG COMMERCIAL BANK AG | 3.375 | 20280201 | 0.0011 |
| HAMBURG COMMERCIAL BANK AG | 0.100 | 20281102 | 0.0010 |
| HAMBURGER SPARKASSE AG | 0.010 | 20260224 | 0.0013 |
| HAMBURGER SPARKASSE AG | 0.750 | 20270330 | 0.0011 |
| HAMBURGER SPARKASSE AG | 0.010 | 20280211 | 0.0010 |
| HAMBURGER SPARKASSE AG | 3.000 | 20280915 | 0.0011 |
| HAMBURGER SPARKASSE AG | 4.375 | 20290212 | 0.0012 |
| HAMMERSON IRELAND FIN DAC | 1.750 | 20270603 | 0.0014 |
| HAMMERSON PLC | 3.500 | 20251027 | 0.0009 |
| HAMMERSON PLC | 7.250 | 20280421 | 0.0009 |
| HANNOVER RUECK SE | 1.125 | 20280418 | 0.0016 |
| HANNOVER RUECK SE | 1.125 | 20391009 | 0.0014 |
| HANNOVER RUECK SE | 1.750 | 20401008 | 0.0010 |
| HANNOVER RUECK SE | 1.375 | 20420630 | 0.0014 |
| HANNOVER RUECK SE | 5.875 | 20430826 | 0.0019 |
| HANNOVER RUECK SE | 3.375 | 22991231 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HARLEY-DAVIDSON FINL SVCS INC | 5.125 | 20260405 | 0.0017 |
| HARTFORD FINL SVCS GROUP INC | 2.800 | 20290819 | 0.0011 |
| HARTFORD FINL SVCS GROUP INC | 4.400 | 20480315 | 0.0009 |
| HARTFORD FINL SVCS GROUP INC | 3.600 | 20490819 | 0.0013 |
| HARTFORD FINL SVCS GROUP INC | 2.900 | 20510915 | 0.0008 |
| HASBRO INC | 3.550 | 20261119 | 0.0014 |
| HASBRO INC | 3.500 | 20270915 | 0.0010 |
| HASBRO INC | 3.900 | 20291119 | 0.0017 |
| HASBRO INC | 6.350 | 20400315 | 0.0011 |
| HCA INC | 5.250 | 20250415 | 0.0030 |
| HCA INC | 5.875 | 20260215 | 0.0031 |
| HCA INC | 5.250 | 20260615 | 0.0031 |
| HCA INC | 5.375 | 20260901 | 0.0021 |
| HCA INC | 4.500 | 20270215 | 0.0025 |
| HCA INC | 3.125 | 20270315 | 0.0020 |
| HCA INC | 5.200 | 20280601 | 0.0021 |
| HCA INC | 5.625 | 20280901 | 0.0032 |
| HCA INC | 5.875 | 20290201 | 0.0021 |
| HCA INC | 3.375 | 20290315 | 0.0010 |
| HCA INC | 4.125 | 20290615 | 0.0040 |
| HCA INC | 3.500 | 20300901 | 0.0051 |
| HCA INC | 5.450 | 20310401 | 0.0021 |
| HCA INC | 2.375 | 20310715 | 0.0014 |
| HCA INC | 3.625 | 20320315 | 0.0037 |
| HCA INC | 5.500 | 20330601 | 0.0026 |
| HCA INC | 5.600 | 20340401 | 0.0027 |
| HCA INC | 5.125 | 20390615 | 0.0020 |
| HCA INC | 5.500 | 20470615 | 0.0029 |
| HCA INC | 5.250 | 20490615 | 0.0038 |
| HCA INC | 3.500 | 20510715 | 0.0021 |
| HCA INC | 4.625 | 20520315 | 0.0035 |
| HCA INC | 5.900 | 20530601 | 0.0021 |
| HCA INC | 6.000 | 20540401 | 0.0031 |
| HCA INC | 6.100 | 20640401 | 0.0015 |
| HDFC BANK LTD GANDHINAGAR BRANCH | 5.686 | 20260302 | 0.0016 |
| HEALTHCARE REALTY HLDGS LP | 3.500 | 20260801 | 0.0012 |
| HEALTHCARE REALTY HLDGS LP | 3.750 | 20270701 | 0.0010 |
| HEALTHCARE REALTY HLDGS LP | 3.100 | 20300215 | 0.0012 |
| HEALTHCARE REALTY HLDGS LP | 2.000 | 20310315 | 0.0013 |
| HEALTHPEAK OP LLC | 3.250 | 20260715 | 0.0013 |
| HEALTHPEAK OP LLC | 2.125 | 20281201 | 0.0009 |
| HEALTHPEAK OP LLC | 3.500 | 20290715 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HEALTHPEAK OP LLC | 3.000 | 20300115 | 0.0014 |
| HEALTHPEAK OP LLC | 2.875 | 20310115 | 0.0011 |
| HEALTHPEAK OP LLC | 5.250 | 20321215 | 0.0015 |
| HEATHROW FUNDING LTD | 1.500 | 20251012 | 0.0016 |
| HEATHROW FUNDING LTD | 6.750 | 20261203 | 0.0019 |
| HEATHROW FUNDING LTD | 2.625 | 20280316 | 0.0008 |
| HEATHROW FUNDING LTD | 2.750 | 20291013 | 0.0011 |
| HEATHROW FUNDING LTD | 1.500 | 20300211 | 0.0015 |
| HEATHROW FUNDING LTD | 1.125 | 20301008 | 0.0010 |
| HEATHROW FUNDING LTD | 1.875 | 20320712 | 0.0010 |
| HEATHROW FUNDING LTD | 6.450 | 20331210 | 0.0026 |
| HEATHROW FUNDING LTD | 1.875 | 20340314 | 0.0012 |
| HEATHROW FUNDING LTD | 4.500 | 20350711 | 0.0016 |
| HEATHROW FUNDING LTD | 5.875 | 20410513 | 0.0021 |
| HEATHROW FUNDING LTD | 4.625 | 20461031 | 0.0017 |
| HEATHROW FUNDING LTD | 2.750 | 20490809 | 0.0007 |
| HEICO CORP | 5.250 | 20280801 | 0.0013 |
| HEICO CORP | 5.350 | 20330801 | 0.0012 |
| HEIDELBERG MATERIALS AG | 3.750 | 20320531 | 0.0017 |
| HEIDELBERG MATERIALS FIN LUXEMBOURG SA | 1.625 | 20260407 | 0.0022 |
| HEIDELBERG MATERIALS FIN LUXEMBOURG SA | 1.500 | 20270614 | 0.0011 |
| HEIDELBERG MATERIALS FIN LUXEMBOURG SA | 1.125 | 20271201 | 0.0016 |
| HEIDELBERG MATERIALS FIN LUXEMBOURG SA | 1.750 | 20280424 | 0.0016 |
| HEIDELBERG MATERIALS FIN LUXEMBOURG SA | 4.875 | 20331121 | 0.0018 |
| HEIMSTADEN BOSTAD TREASURY BV | 0.625 | 20250724 | 0.0014 |
| HEIMSTADEN BOSTAD TREASURY BV | 1.375 | 20270303 | 0.0013 |
| HEIMSTADEN BOSTAD TREASURY BV | 1.000 | 20280413 | 0.0012 |
| HEIMSTADEN BOSTAD TREASURY BV | 0.750 | 20290906 | 0.0011 |
| HEIMSTADEN BOSTAD TREASURY BV | 1.625 | 20311013 | 0.0011 |
| HEINEKEN NV | 1.625 | 20250330 | 0.0013 |
| HEINEKEN NV | 2.875 | 20250804 | 0.0017 |
| HEINEKEN NV | 1.000 | 20260504 | 0.0022 |
| HEINEKEN NV | 3.625 | 20261115 | 0.0014 |
| HEINEKEN NV | 1.375 | 20270129 | 0.0011 |
| HEINEKEN NV | 1.250 | 20270317 | 0.0013 |
| HEINEKEN NV | 1.500 | 20291003 | 0.0016 |
| HEINEKEN NV | 2.250 | 20300330 | 0.0017 |
| HEINEKEN NV | 3.875 | 20300923 | 0.0018 |
| HEINEKEN NV | 1.750 | 20310317 | 0.0015 |
| HEINEKEN NV | 2.020 | 20320512 | 0.0010 |
| HEINEKEN NV | 1.250 | 20330507 | 0.0012 |
| HEINEKEN NV | 4.125 | 20350323 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HEINEKEN NV | 1.750 | 20400507 | 0.0015 |
| HELLA GMBH & CO KGAA | 0.500 | 20270126 | 0.0010 |
| HELMERICH AND PAYNE INC | 2.900 | 20310929 | 0.0010 |
| HELVETIA EUROPE SA | 2.750 | 20410930 | 0.0012 |
| HEMSO FASTIGHETS AB | 1.000 | 20260909 | 0.0010 |
| HEMSO TREASURY OYJ | 0.000 | 20280119 | 0.0010 |
| HENAN WATER CONSERVANCY INV GROUP CO LTD | 2.800 | 20250918 | 0.0010 |
| HENGJIAN INTL INV LTD | 1.875 | 20250623 | 0.0010 |
| HENKEL AG & CO KGAA | 1.250 | 20260930 | 0.0009 |
| HENKEL AG & CO KGAA | 2.625 | 20270913 | 0.0015 |
| HENKEL AG & CO KGAA | 0.500 | 20321117 | 0.0009 |
| HERA SPA | 5.200 | 20280129 | 0.0014 |
| HERA SPA | 2.500 | 20290525 | 0.0011 |
| HERA SPA | 0.250 | 20301203 | 0.0009 |
| HERA SPA | 4.250 | 20330420 | 0.0014 |
| HERA SPA | 1.000 | 20340425 | 0.0009 |
| HERAEUS FIN GMBH | 2.625 | 20270609 | 0.0011 |
| HERSHEY CO | 2.300 | 20260815 | 0.0010 |
| HESS CORP | 4.300 | 20270401 | 0.0021 |
| HESS CORP | 7.300 | 20310815 | 0.0015 |
| HESS CORP | 7.125 | 20330315 | 0.0013 |
| HESS CORP | 6.000 | 20400115 | 0.0016 |
| HESS CORP | 5.600 | 20410215 | 0.0026 |
| HESS CORP | 5.800 | 20470401 | 0.0011 |
| HESSEN | 0.000 | 20250310 | 0.0049 |
| HESSEN | 0.250 | 20250610 | 0.0033 |
| HESSEN | 0.000 | 20250811 | 0.0011 |
| HESSEN | 0.000 | 20260414 | 0.0021 |
| HESSEN | 0.000 | 20260610 | 0.0011 |
| HESSEN | 0.375 | 20260706 | 0.0043 |
| HESSEN | 0.000 | 20260910 | 0.0010 |
| HESSEN | 0.625 | 20270407 | 0.0021 |
| HESSEN | 1.750 | 20270705 | 0.0025 |
| HESSEN | 2.625 | 20270910 | 0.0023 |
| HESSEN | 0.000 | 20270922 | 0.0020 |
| HESSEN | 0.000 | 20280719 | 0.0010 |
| HESSEN | 0.625 | 20280802 | 0.0010 |
| HESSEN | 3.250 | 20281005 | 0.0046 |
| HESSEN | 0.000 | 20290910 | 0.0010 |
| HESSEN | 0.010 | 20300311 | 0.0043 |
| HESSEN | 0.000 | 20301108 | 0.0019 |
| HESSEN | 0.010 | 20310618 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HESSEN | 0.125 | 20311010 | 0.0009 |
| HESSEN | 2.875 | 20330110 | 0.0045 |
| HESSEN | 2.875 | 20330704 | 0.0023 |
| HESSEN | 1.300 | 20331010 | 0.0015 |
| HESSEN | 2.750 | 20340110 | 0.0034 |
| HESSEN | 0.750 | 20360804 | 0.0010 |
| HESSEN | 3.415 | 20430904 | 0.0012 |
| HEWLETT PACKARD ENTERPRISE CO | 4.900 | 20251015 | 0.0053 |
| HEWLETT PACKARD ENTERPRISE CO | 1.750 | 20260401 | 0.0015 |
| HEWLETT PACKARD ENTERPRISE CO | 5.250 | 20280701 | 0.0012 |
| HEWLETT PACKARD ENTERPRISE CO | 6.200 | 20351015 | 0.0017 |
| HEWLETT PACKARD ENTERPRISE CO | 6.350 | 20451015 | 0.0033 |
| HF SINCLAIR CORP | 5.875 | 20260401 | 0.0017 |
| HIGH SPEED RAIL FIN 1 PLC | 4.375 | 20381101 | 0.0015 |
| HIGHLAND HLDGS SARL | 0.318 | 20261215 | 0.0012 |
| HIGHLAND HLDGS SARL | 0.934 | 20311215 | 0.0009 |
| HIKMA FIN USA LLC | 3.250 | 20250709 | 0.0010 |
| HINDUSTAN PETROLEUM CORP LTD | 4.000 | 20270712 | 0.0010 |
| HK Government Bond | 4.375 | 20260111 | 0.0010 |
| HK Government Bond | 0.625 | 20260202 | 0.0019 |
| HK Government Bond | 4.250 | 20260607 | 0.0010 |
| HK Government Bond | 0.000 | 20261124 | 0.0026 |
| HK Government Bond | 3.375 | 20270607 | 0.0017 |
| HK Government Bond | 4.500 | 20280111 | 0.0021 |
| HK Government Bond | 4.000 | 20280607 | 0.0016 |
| HK Government Bond | 3.875 | 20300111 | 0.0012 |
| HK Government Bond | 1.375 | 20310202 | 0.0017 |
| HK Government Bond | 1.750 | 20311124 | 0.0017 |
| HK Government Bond | 3.750 | 20320607 | 0.0018 |
| HK Government Bond | 4.625 | 20330111 | 0.0021 |
| HK Government Bond | 4.000 | 20330607 | 0.0020 |
| HK Government Bond | 1.000 | 20411124 | 0.0008 |
| HK Government Bond | 2.375 | 20510202 | 0.0007 |
| HK Government Bond | 5.250 | 20530111 | 0.0011 |
| HKT CAP NO 2 LTD | 3.625 | 20250402 | 0.0010 |
| HKT CAP NO 4 LTD | 3.000 | 20260714 | 0.0015 |
| HKT CAP NO.5 LTD | 3.250 | 20290930 | 0.0010 |
| HKT CAP NO.6 LTD | 3.000 | 20320118 | 0.0012 |
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 2.250 | 20250324 | 0.0015 |
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 2.500 | 20270504 | 0.0013 |
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 1.625 | 20271127 | 0.0011 |
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 0.625 | 20280914 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 1.625 | 20290918 | 0.0012 |
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 4.250 | 20300318 | 0.0012 |
| HLDG D INFRASTRUCTURES DE TRANSPORT SAS | 1.475 | 20310118 | 0.0019 |
| HLDG D INFRASTRUCTURES DES METIERS DE L ENVIRONNEMENT SAS | 0.625 | 20280916 | 0.0010 |
| HOAG MEMORIAL HOSPITAL PRESBYTERIAN | 3.803 | 20520715 | 0.0009 |
| HOCHTIEF AG | 1.750 | 20250703 | 0.0011 |
| HOCHTIEF AG | 0.500 | 20270903 | 0.0010 |
| HOCHTIEF AG | 0.625 | 20290426 | 0.0010 |
| HOLCIM FIN LUXEMBOURG SA | 1.500 | 20250406 | 0.0011 |
| HOLCIM FIN LUXEMBOURG SA | 2.375 | 20250409 | 0.0011 |
| HOLCIM FIN LUXEMBOURG SA | 0.500 | 20261129 | 0.0010 |
| HOLCIM FIN LUXEMBOURG SA | 0.125 | 20270719 | 0.0010 |
| HOLCIM FIN LUXEMBOURG SA | 2.250 | 20280526 | 0.0025 |
| HOLCIM FIN LUXEMBOURG SA | 1.750 | 20290829 | 0.0015 |
| HOLCIM FIN LUXEMBOURG SA | 0.625 | 20300406 | 0.0009 |
| HOLCIM FIN LUXEMBOURG SA | 0.500 | 20300903 | 0.0018 |
| HOLCIM FIN LUXEMBOURG SA | 0.500 | 20310423 | 0.0015 |
| HOLCIM FIN LUXEMBOURG SA | 0.625 | 20330119 | 0.0011 |
| HOLCIM STERLING FIN NETHERLANDS BV | 3.000 | 20320512 | 0.0007 |
| HOME DEPOT INC | 2.700 | 20250415 | 0.0010 |
| HOME DEPOT INC | 5.125 | 20250430 | 0.0011 |
| HOME DEPOT INC | 3.350 | 20250915 | 0.0021 |
| HOME DEPOT INC | 4.000 | 20250915 | 0.0016 |
| HOME DEPOT INC | 3.000 | 20260401 | 0.0026 |
| HOME DEPOT INC | 2.125 | 20260915 | 0.0020 |
| HOME DEPOT INC | 4.950 | 20260930 | 0.0016 |
| HOME DEPOT INC | 2.500 | 20270415 | 0.0015 |
| HOME DEPOT INC | 2.875 | 20270415 | 0.0015 |
| HOME DEPOT INC | 2.800 | 20270914 | 0.0020 |
| HOME DEPOT INC | 0.900 | 20280315 | 0.0009 |
| HOME DEPOT INC | 1.500 | 20280915 | 0.0018 |
| HOME DEPOT INC | 3.900 | 20281206 | 0.0020 |
| HOME DEPOT INC | 4.900 | 20290415 | 0.0016 |
| HOME DEPOT INC | 2.950 | 20290615 | 0.0034 |
| HOME DEPOT INC | 2.700 | 20300415 | 0.0028 |
| HOME DEPOT INC | 1.375 | 20310315 | 0.0021 |
| HOME DEPOT INC | 1.875 | 20310915 | 0.0017 |
| HOME DEPOT INC | 3.250 | 20320415 | 0.0023 |
| HOME DEPOT INC | 4.500 | 20320915 | 0.0026 |
| HOME DEPOT INC | 5.875 | 20361216 | 0.0067 |
| HOME DEPOT INC | 3.300 | 20400415 | 0.0021 |
| HOME DEPOT INC | 5.400 | 20400915 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HOME DEPOT INC | 5.950 | 20410401 | 0.0023 |
| HOME DEPOT INC | 4.200 | 20430401 | 0.0018 |
| HOME DEPOT INC | 4.875 | 20440215 | 0.0020 |
| HOME DEPOT INC | 4.400 | 20450315 | 0.0019 |
| HOME DEPOT INC | 4.250 | 20460401 | 0.0029 |
| HOME DEPOT INC | 3.900 | 20470615 | 0.0020 |
| HOME DEPOT INC | 4.500 | 20481206 | 0.0028 |
| HOME DEPOT INC | 3.125 | 20491215 | 0.0018 |
| HOME DEPOT INC | 3.350 | 20500415 | 0.0023 |
| HOME DEPOT INC | 2.375 | 20510315 | 0.0016 |
| HOME DEPOT INC | 2.750 | 20510915 | 0.0014 |
| HOME DEPOT INC | 3.625 | 20520415 | 0.0024 |
| HOME DEPOT INC | 4.950 | 20520915 | 0.0020 |
| HOME DEPOT INC | 3.500 | 20560915 | 0.0016 |
| HOME GROUP LTD | 3.125 | 20430327 | 0.0007 |
| HONDA MOTOR CO LTD | 2.271 | 20250310 | 0.0020 |
| HONDA MOTOR CO LTD | 2.534 | 20270310 | 0.0020 |
| HONDA MOTOR CO LTD | 2.967 | 20320310 | 0.0014 |
| HONEYWELL INTL INC | 1.350 | 20250601 | 0.0025 |
| HONEYWELL INTL INC | 2.500 | 20261101 | 0.0030 |
| HONEYWELL INTL INC | 1.100 | 20270301 | 0.0019 |
| HONEYWELL INTL INC | 3.500 | 20270517 | 0.0015 |
| HONEYWELL INTL INC | 4.950 | 20280215 | 0.0011 |
| HONEYWELL INTL INC | 2.250 | 20280222 | 0.0016 |
| HONEYWELL INTL INC | 4.250 | 20290115 | 0.0015 |
| HONEYWELL INTL INC | 2.700 | 20290815 | 0.0014 |
| HONEYWELL INTL INC | 1.950 | 20300601 | 0.0018 |
| HONEYWELL INTL INC | 1.750 | 20310901 | 0.0025 |
| HONEYWELL INTL INC | 0.750 | 20320310 | 0.0009 |
| HONEYWELL INTL INC | 3.750 | 20320517 | 0.0012 |
| HONEYWELL INTL INC | 5.000 | 20330215 | 0.0023 |
| HONEYWELL INTL INC | 4.500 | 20340115 | 0.0020 |
| HONEYWELL INTL INC | 4.125 | 20341102 | 0.0024 |
| HONEYWELL INTL INC | 2.800 | 20500601 | 0.0011 |
| HONG KONG MTG CORP LTD | 4.875 | 20280913 | 0.0014 |
| HONG KONG SUKUK 2017 LTD | 3.132 | 20270228 | 0.0020 |
| HONGKONG ELECTRIC FIN LTD | 2.875 | 20260503 | 0.0015 |
| HONGKONG ELECTRIC FIN LTD | 2.250 | 20300609 | 0.0009 |
| HONGKONG ELECTRIC FIN LTD | 1.875 | 20300827 | 0.0009 |
| HONGKONG LAND FIN CAYMAN ISLANDS CO LTD | 4.500 | 20251007 | 0.0013 |
| HONGKONG LAND FIN CAYMAN ISLANDS CO LTD | 2.875 | 20300527 | 0.0011 |
| HONGKONG LAND FIN CAYMAN ISLANDS CO LTD | 2.250 | 20310715 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HORMEL FOODS CORP | 1.700 | 20280603 | 0.0014 |
| HORMEL FOODS CORP | 1.800 | 20300611 | 0.0017 |
| HORMEL FOODS CORP | 3.050 | 20510603 | 0.0009 |
| HORSE GALLOP FIN LTD | 1.700 | 20250728 | 0.0014 |
| HOST HOTELS & RESORTS LP | 4.000 | 20250615 | 0.0010 |
| HOST HOTELS & RESORTS LP | 3.375 | 20291215 | 0.0012 |
| HOST HOTELS & RESORTS LP | 3.500 | 20300915 | 0.0014 |
| HOUSING 21 | 3.288 | 20491108 | 0.0009 |
| HOUSTON METHODIST HOSPITAL | 2.705 | 20501201 | 0.0007 |
| HOWMET AEROSPACE INC | 6.875 | 20250501 | 0.0013 |
| HOWMET AEROSPACE INC | 5.900 | 20270201 | 0.0013 |
| HOWMET AEROSPACE INC | 3.000 | 20290115 | 0.0013 |
| HOWMET AEROSPACE INC | 5.950 | 20370201 | 0.0013 |
| HOWOGE WOHNUNGSBAUGESELLSCHAFT MBH | 0.625 | 20281101 | 0.0010 |
| HOWOGE WOHNUNGSBAUGESELLSCHAFT MBH | 1.125 | 20331101 | 0.0012 |
| HP INC | 2.200 | 20250617 | 0.0023 |
| HP INC | 1.450 | 20260617 | 0.0010 |
| HP INC | 3.000 | 20270617 | 0.0020 |
| HP INC | 4.750 | 20280115 | 0.0019 |
| HP INC | 4.000 | 20290415 | 0.0020 |
| HP INC | 3.400 | 20300617 | 0.0010 |
| HP INC | 2.650 | 20310617 | 0.0017 |
| HP INC | 4.200 | 20320415 | 0.0013 |
| HP INC | 5.500 | 20330115 | 0.0023 |
| HP INC | 6.000 | 20410915 | 0.0026 |
| HPHT FIN 21 II LTD | 1.500 | 20260917 | 0.0010 |
| HPHT FIN 21 LTD | 2.000 | 20260319 | 0.0010 |
| HSBC BANK CANADA | 0.010 | 20260914 | 0.0016 |
| HSBC BANK CANADA | 1.500 | 20270915 | 0.0021 |
| HSBC BANK CANADA | 3.625 | 20280307 | 0.0024 |
| HSBC BANK PLC | 5.844 | 20481130 | 0.0019 |
| HSBC BANK USA NA | 7.000 | 20390115 | 0.0017 |
| HSBC CONTINENTAL EUROPE SA | 0.100 | 20270903 | 0.0025 |
| HSBC CONTINENTAL EUROPE SA | 1.375 | 20280904 | 0.0016 |
| HSBC HLDGS PLC | 3.000 | 20250630 | 0.0034 |
| HSBC HLDGS PLC | 4.250 | 20250818 | 0.0031 |
| HSBC HLDGS PLC | 4.300 | 20260308 | 0.0063 |
| HSBC HLDGS PLC | 2.999 | 20260310 | 0.0036 |
| HSBC HLDGS PLC | 1.645 | 20260418 | 0.0040 |
| HSBC HLDGS PLC | 3.900 | 20260525 | 0.0051 |
| HSBC HLDGS PLC | 2.099 | 20260604 | 0.0040 |
| HSBC HLDGS PLC | 4.292 | 20260912 | 0.0052 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HSBC HLDGS PLC | 7.336 | 20261103 | 0.0038 |
| HSBC HLDGS PLC | 0.309 | 20261113 | 0.0021 |
| HSBC HLDGS PLC | 2.256 | 20261113 | 0.0025 |
| HSBC HLDGS PLC | 4.375 | 20261123 | 0.0031 |
| HSBC HLDGS PLC | 2.500 | 20270315 | 0.0028 |
| HSBC HLDGS PLC | 1.589 | 20270524 | 0.0038 |
| HSBC HLDGS PLC | 3.019 | 20270615 | 0.0045 |
| HSBC HLDGS PLC | 1.750 | 20270724 | 0.0024 |
| HSBC HLDGS PLC | 5.887 | 20270814 | 0.0048 |
| HSBC HLDGS PLC | 2.251 | 20271122 | 0.0048 |
| HSBC HLDGS PLC | 5.750 | 20271220 | 0.0018 |
| HSBC HLDGS PLC | 4.752 | 20280310 | 0.0036 |
| HSBC HLDGS PLC | 4.041 | 20280313 | 0.0051 |
| HSBC HLDGS PLC | 3.125 | 20280607 | 0.0022 |
| HSBC HLDGS PLC | 4.755 | 20280609 | 0.0046 |
| HSBC HLDGS PLC | 3.000 | 20280722 | 0.0025 |
| HSBC HLDGS PLC | 5.210 | 20280811 | 0.0047 |
| HSBC HLDGS PLC | 2.625 | 20280816 | 0.0024 |
| HSBC HLDGS PLC | 6.750 | 20280911 | 0.0018 |
| HSBC HLDGS PLC | 2.013 | 20280922 | 0.0037 |
| HSBC HLDGS PLC | 7.390 | 20281103 | 0.0051 |
| HSBC HLDGS PLC | 6.161 | 20290309 | 0.0044 |
| HSBC HLDGS PLC | 4.583 | 20290619 | 0.0061 |
| HSBC HLDGS PLC | 2.206 | 20290817 | 0.0036 |
| HSBC HLDGS PLC | 0.641 | 20290924 | 0.0020 |
| HSBC HLDGS PLC | 4.950 | 20300331 | 0.0052 |
| HSBC HLDGS PLC | 3.973 | 20300522 | 0.0059 |
| HSBC HLDGS PLC | 3.000 | 20300529 | 0.0018 |
| HSBC HLDGS PLC | 2.848 | 20310604 | 0.0027 |
| HSBC HLDGS PLC | 2.357 | 20310818 | 0.0026 |
| HSBC HLDGS PLC | 6.800 | 20310914 | 0.0029 |
| HSBC HLDGS PLC | 0.770 | 20311113 | 0.0019 |
| HSBC HLDGS PLC | 4.787 | 20320310 | 0.0031 |
| HSBC HLDGS PLC | 2.804 | 20320524 | 0.0052 |
| HSBC HLDGS PLC | 6.364 | 20321116 | 0.0030 |
| HSBC HLDGS PLC | 2.871 | 20321122 | 0.0030 |
| HSBC HLDGS PLC | 4.762 | 20330329 | 0.0039 |
| HSBC HLDGS PLC | 4.856 | 20330523 | 0.0043 |
| HSBC HLDGS PLC | 5.402 | 20330811 | 0.0051 |
| HSBC HLDGS PLC | 8.113 | 20331103 | 0.0048 |
| HSBC HLDGS PLC | 6.254 | 20340309 | 0.0050 |
| HSBC HLDGS PLC | 6.547 | 20340620 | 0.0043 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HSBC HLDGS PLC | 7.399 | 20341113 | 0.0046 |
| HSBC HLDGS PLC | 8.201 | 20341116 | 0.0029 |
| HSBC HLDGS PLC | 6.500 | 20360502 | 0.0032 |
| HSBC HLDGS PLC | 6.500 | 20360502 | 0.0012 |
| HSBC HLDGS PLC | 6.500 | 20370915 | 0.0034 |
| HSBC HLDGS PLC | 6.500 | 20370915 | 0.0022 |
| HSBC HLDGS PLC | 7.000 | 20380407 | 0.0022 |
| HSBC HLDGS PLC | 6.800 | 20380601 | 0.0022 |
| HSBC HLDGS PLC | 6.800 | 20380601 | 0.0012 |
| HSBC HLDGS PLC | 6.000 | 20400329 | 0.0024 |
| HSBC HLDGS PLC | 6.100 | 20420114 | 0.0017 |
| HSBC HLDGS PLC | 6.332 | 20440309 | 0.0062 |
| HSBC HLDGS PLC | 5.250 | 20440314 | 0.0031 |
| HSBC USA INC | 5.625 | 20250317 | 0.0027 |
| HUARONG FIN II CO LTD | 5.000 | 20251119 | 0.0017 |
| HUARONG FIN II CO LTD | 4.625 | 20260603 | 0.0018 |
| HUARONG FIN II CO LTD | 4.875 | 20261122 | 0.0013 |
| HUMANA INC | 4.500 | 20250401 | 0.0013 |
| HUMANA INC | 5.700 | 20260313 | 0.0011 |
| HUMANA INC | 1.350 | 20270203 | 0.0014 |
| HUMANA INC | 3.950 | 20270315 | 0.0012 |
| HUMANA INC | 5.750 | 20280301 | 0.0011 |
| HUMANA INC | 5.750 | 20281201 | 0.0011 |
| HUMANA INC | 3.700 | 20290323 | 0.0015 |
| HUMANA INC | 3.125 | 20290815 | 0.0009 |
| HUMANA INC | 4.875 | 20300401 | 0.0010 |
| HUMANA INC | 2.150 | 20320203 | 0.0012 |
| HUMANA INC | 5.875 | 20330301 | 0.0017 |
| HUMANA INC | 5.950 | 20340315 | 0.0019 |
| HUMANA INC | 4.950 | 20441001 | 0.0014 |
| HUMANA INC | 3.950 | 20490815 | 0.0008 |
| HUMANA INC | 5.500 | 20530315 | 0.0016 |
| HUNGARY GOVT | 6.125 | 20280522 | 0.0047 |
| HUNGARY GOVT | 5.250 | 20290616 | 0.0036 |
| HUNGARY GOVT | 2.125 | 20310922 | 0.0037 |
| HUNGARY GOVT | 6.250 | 20320922 | 0.0033 |
| HUNGARY GOVT | 5.500 | 20340616 | 0.0026 |
| HUNGARY GOVT | 5.500 | 20360326 | 0.0050 |
| HUNGARY GOVT | 7.625 | 20410329 | 0.0040 |
| HUNGARY GOVT | 3.125 | 20510921 | 0.0027 |
| HUNGARY GOVT | 6.750 | 20520925 | 0.0028 |
| HUNGARY GOVT BND | 5.000 | 20270222 | 0.0023 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HUNGARY GOVT NT | 1.250 | 20251022 | 0.0022 |
| HUNGARY GOVT NT | 1.125 | 20260428 | 0.0021 |
| HUNGARY GOVT NT | 1.750 | 20271010 | 0.0021 |
| HUNGARY GOVT NT | 0.125 | 20280921 | 0.0019 |
| HUNGARY GOVT NT | 4.000 | 20290725 | 0.0033 |
| HUNGARY GOVT NT | 0.500 | 20301118 | 0.0022 |
| HUNGARY GOVT NT | 4.250 | 20310616 | 0.0017 |
| HUNGARY GOVT NT | 1.625 | 20320428 | 0.0018 |
| HUNGARY GOVT NT | 5.375 | 20330912 | 0.0042 |
| HUNGARY GOVT NT | 1.750 | 20350605 | 0.0026 |
| HUNGARY GOVT NT | 1.500 | 20501117 | 0.0016 |
| HUNTINGTON BANCSHARES INC | 4.000 | 20250515 | 0.0010 |
| HUNTINGTON BANCSHARES INC | 4.443 | 20280804 | 0.0015 |
| HUNTINGTON BANCSHARES INC | 6.208 | 20290821 | 0.0027 |
| HUNTINGTON BANCSHARES INC | 2.550 | 20300204 | 0.0013 |
| HUNTINGTON BANCSHARES INC | 5.709 | 20350202 | 0.0026 |
| HUNTINGTON BANCSHARES INC | 2.487 | 20360815 | 0.0009 |
| HUNTINGTON INGALLS INDUSTRIES INC | 3.844 | 20250501 | 0.0010 |
| HUNTINGTON INGALLS INDUSTRIES INC | 3.483 | 20271201 | 0.0012 |
| HUNTINGTON INGALLS INDUSTRIES INC | 2.043 | 20280816 | 0.0011 |
| HUNTINGTON INGALLS INDUSTRIES INC | 4.200 | 20300501 | 0.0010 |
| HUNTINGTON NATL BANK | 4.552 | 20280517 | 0.0016 |
| HUNTINGTON NATL BANK | 5.650 | 20300110 | 0.0019 |
| HUNTSMAN INTL LLC | 4.500 | 20290501 | 0.0015 |
| HUTCHISON WHAMPOA FIN UK PLC | 5.625 | 20261124 | 0.0008 |
| HYATT HOTELS CORP | 5.750 | 20270130 | 0.0013 |
| HYDE HOUSING ASSOCION LTD | 1.750 | 20550818 | 0.0004 |
| HYDRO-QUEBEC | 9.500 | 20301115 | 0.0013 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 1.375 | 20250414 | 0.0011 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 0.500 | 20250904 | 0.0011 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 3.625 | 20260302 | 0.0012 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 0.125 | 20260630 | 0.0010 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 0.010 | 20261001 | 0.0010 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 4.000 | 20270201 | 0.0011 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 0.010 | 20270618 | 0.0010 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 3.250 | 20280419 | 0.0012 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 0.010 | 20280908 | 0.0010 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 1.625 | 20290511 | 0.0011 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 3.000 | 20300205 | 0.0011 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 2.500 | 20300628 | 0.0011 |
| HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG | 0.125 | 20310623 | 0.0009 |
| HYPO TIROL BANK AG | 0.010 | 20261019 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| HYPO TIROL BANK AG | 0.010 | 20310311 | 0.0009 |
| HYPO VORARLBERG BANK AG | 4.125 | 20260216 | 0.0011 |
| HYPO VORARLBERG BANK AG | 0.625 | 20260717 | 0.0011 |
| HYPO VORARLBERG BANK AG | 3.250 | 20270219 | 0.0011 |
| HYPO VORARLBERG BANK AG | 0.250 | 20270521 | 0.0010 |
| HYPO VORARLBERG BANK AG | 3.250 | 20280216 | 0.0011 |
| HYPO VORARLBERG BANK AG | 1.625 | 20280511 | 0.0011 |
| HYPO VORARLBERG BANK AG | 0.010 | 20291012 | 0.0009 |
| HYSAN MTN LTD | 2.820 | 20290904 | 0.0009 |
| IBERCAJA BANCO SA | 5.625 | 20270607 | 0.0012 |
| IBERCAJA BANCO SA | 4.375 | 20280730 | 0.0011 |
| IBERDROLA FINANZAS SA | 1.000 | 20250307 | 0.0022 |
| IBERDROLA FINANZAS SA | 0.875 | 20250616 | 0.0016 |
| IBERDROLA FINANZAS SA | 1.250 | 20261028 | 0.0016 |
| IBERDROLA FINANZAS SA | 1.250 | 20270913 | 0.0016 |
| IBERDROLA FINANZAS SA | 3.125 | 20281122 | 0.0017 |
| IBERDROLA FINANZAS SA | 1.621 | 20291129 | 0.0015 |
| IBERDROLA FINANZAS SA | 1.375 | 20320311 | 0.0020 |
| IBERDROLA FINANZAS SA | 3.375 | 20321122 | 0.0017 |
| IBERDROLA FINANZAS SA | 3.625 | 20330713 | 0.0020 |
| IBERDROLA FINANZAS SA | 1.575 | 22991231 | 0.0015 |
| IBERDROLA FINANZAS SA | 4.871 | 22991231 | 0.0016 |
| IBERDROLA FINANZAS SA | 4.875 | 22991231 | 0.0023 |
| IBERDROLA INTL BV | 0.375 | 20250915 | 0.0015 |
| IBERDROLA INTL BV | 1.125 | 20260421 | 0.0022 |
| IBERDROLA INTL BV | 6.750 | 20360715 | 0.0012 |
| IBERDROLA INTL BV | 1.450 | 22991231 | 0.0021 |
| IBERDROLA INTL BV | 1.825 | 22991231 | 0.0019 |
| IBERDROLA INTL BV | 1.874 | 22991231 | 0.0035 |
| IBERDROLA INTL BV | 2.250 | 22991231 | 0.0028 |
| IBM INTL CAP PTE LTD | 4.700 | 20260205 | 0.0012 |
| IBM INTL CAP PTE LTD | 4.600 | 20270205 | 0.0010 |
| IBM INTL CAP PTE LTD | 4.600 | 20290205 | 0.0010 |
| IBM INTL CAP PTE LTD | 4.750 | 20310205 | 0.0010 |
| IBM INTL CAP PTE LTD | 4.900 | 20340205 | 0.0020 |
| IBM INTL CAP PTE LTD | 5.250 | 20440205 | 0.0020 |
| IBM INTL CAP PTE LTD | 5.300 | 20540205 | 0.0028 |
| ICADE SA | 1.125 | 20251117 | 0.0011 |
| ICADE SA | 1.750 | 20260610 | 0.0016 |
| ICADE SA | 1.500 | 20270913 | 0.0012 |
| ICADE SA | 1.625 | 20280228 | 0.0012 |
| ICADE SA | 1.000 | 20300119 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ICADE SA | 0.625 | 20310118 | 0.0010 |
| ICBCIL FIN CO LTD | 1.750 | 20250825 | 0.0018 |
| ICBCIL FIN CO LTD | 1.750 | 20260802 | 0.0011 |
| ICBCIL FIN CO LTD | 2.250 | 20261102 | 0.0015 |
| ICBCIL FIN CO LTD | 2.700 | 20270127 | 0.0010 |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL CREDITO COOPERATIVO | 4.000 | 20271108 | 0.0012 |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL CREDITO COOPERATIVO | 0.010 | 20280923 | 0.0010 |
| ICCREA BANCA SPA ISTITUTO CENTRALE DEL CREDITO COOPERATIVO | 3.875 | 20290112 | 0.0015 |
| ICDPS SUKUK LTD | 1.810 | 20251015 | 0.0012 |
| ICDPS SUKUK LTD | 4.950 | 20290214 | 0.0010 |
| ICELAND GOVT NT | 0.625 | 20260603 | 0.0011 |
| ICELAND GOVT NT | 0.000 | 20280415 | 0.0015 |
| ICL GROUP LTD | 6.375 | 20380531 | 0.0012 |
| IDB TRUST SVCS LTD | 0.908 | 20250625 | 0.0030 |
| IDEX CORP | 3.000 | 20300501 | 0.0009 |
| IDEX CORP | 2.625 | 20310615 | 0.0009 |
| IFC DEV CORPORATE TREASURY LTD | 3.625 | 20290417 | 0.0010 |
| IHG FIN LLC | 4.375 | 20291128 | 0.0014 |
| ILE-DE-FRANCE MOBILITES | 0.400 | 20310528 | 0.0009 |
| ILE-DE-FRANCE MOBILITES | 0.950 | 20320216 | 0.0013 |
| ILE-DE-FRANCE MOBILITES | 1.000 | 20340525 | 0.0009 |
| ILE-DE-FRANCE MOBILITES | 0.200 | 20351116 | 0.0008 |
| ILE-DE-FRANCE MOBILITES | 0.675 | 20361124 | 0.0008 |
| ILE-DE-FRANCE MOBILITES | 3.700 | 20380614 | 0.0012 |
| ILE-DE-FRANCE MOBILITES | 0.950 | 20410528 | 0.0008 |
| ILE-DE-FRANCE MOBILITES | 1.275 | 20420214 | 0.0011 |
| ILLINOIS TOOL WORKS INC | 2.650 | 20261115 | 0.0020 |
| ILLINOIS TOOL WORKS INC | 0.625 | 20271205 | 0.0010 |
| ILLINOIS TOOL WORKS INC | 2.125 | 20300522 | 0.0011 |
| ILLINOIS TOOL WORKS INC | 1.000 | 20310605 | 0.0010 |
| ILLINOIS TOOL WORKS INC | 3.000 | 20340519 | 0.0011 |
| ILLINOIS TOOL WORKS INC | 4.875 | 20410915 | 0.0013 |
| ILLINOIS TOOL WORKS INC | 3.900 | 20420901 | 0.0020 |
| ILLUMINA INC | 5.800 | 20251212 | 0.0011 |
| ILLUMINA INC | 5.750 | 20271213 | 0.0011 |
| ILLUMINA INC | 2.550 | 20310323 | 0.0009 |
| IMCD NV | 4.875 | 20280918 | 0.0012 |
| IMERYS SA | 1.500 | 20270115 | 0.0013 |
| IMERYS SA | 4.750 | 20291129 | 0.0012 |
| IMPERIAL BRANDS FIN NETHERLANDS BV | 5.250 | 20310215 | 0.0022 |
| IMPERIAL BRANDS FIN NETHERLANDS BV | 1.750 | 20330318 | 0.0018 |
| IMPERIAL BRANDS FIN PLC | 3.375 | 20260226 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| IMPERIAL BRANDS FIN PLC | 5.500 | 20260928 | 0.0013 |
| IMPERIAL BRANDS FIN PLC | 2.125 | 20270212 | 0.0016 |
| IMPERIAL BRANDS FIN PLC | 4.875 | 20320607 | 0.0012 |
| INCHCAPE PLC | 6.500 | 20280609 | 0.0010 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.040 | 20250620 | 0.0007 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.040 | 20250620 | 0.0007 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.040 | 20250919 | 0.0007 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.040 | 20251219 | 0.0007 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.075 | 20260918 | 0.0007 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.658 | 20490319 | 0.0005 |
| INCORPORATED ADMINISTRATIVE AGENCY JAPAN HOUSING FIN AGEN | 0.547 | 20500318 | 0.0005 |
| INDIAN RAILWAY FIN CORP LTD | 3.835 | 20271213 | 0.0010 |
| INDIAN RAILWAY FIN CORP LTD | 3.249 | 20300213 | 0.0013 |
| INDIAN RAILWAY FIN CORP LTD | 2.800 | 20310210 | 0.0013 |
| INDIANA MICHIGAN POWER CO | 5.625 | 20530401 | 0.0011 |
| INDIGO GROUP SA | 1.625 | 20280419 | 0.0017 |
| INDIGO GROUP SA | 4.500 | 20300418 | 0.0015 |
| INDOFOOD CBP SUKSES MAKMUR TBK PT | 3.398 | 20310609 | 0.0021 |
| INDOFOOD CBP SUKSES MAKMUR TBK PT | 3.541 | 20320427 | 0.0011 |
| INDOFOOD CBP SUKSES MAKMUR TBK PT | 4.745 | 20510609 | 0.0010 |
| INDONESIA GOVT BND | 1.750 | 20250424 | 0.0022 |
| INDONESIA GOVT BND | 1.450 | 20260918 | 0.0016 |
| INDONESIA GOVT BND | 0.900 | 20270214 | 0.0021 |
| INDONESIA GOVT BND | 4.150 | 20270920 | 0.0015 |
| INDONESIA GOVT BND | 3.500 | 20280111 | 0.0025 |
| INDONESIA GOVT BND | 4.550 | 20280111 | 0.0021 |
| INDONESIA GOVT BND | 4.100 | 20280424 | 0.0020 |
| INDONESIA GOVT BND | 4.750 | 20290211 | 0.0026 |
| INDONESIA GOVT BND | 4.400 | 20290310 | 0.0010 |
| INDONESIA GOVT BND | 1.000 | 20290728 | 0.0010 |
| INDONESIA GOVT BND | 3.400 | 20290918 | 0.0015 |
| INDONESIA GOVT BND | 2.850 | 20300214 | 0.0022 |
| INDONESIA GOVT BND | 3.850 | 20301015 | 0.0032 |
| INDONESIA GOVT BND | 2.150 | 20310728 | 0.0021 |
| INDONESIA GOVT BND | 1.400 | 20311030 | 0.0019 |
| INDONESIA GOVT BND | 3.550 | 20320331 | 0.0019 |
| INDONESIA GOVT BND | 4.650 | 20320920 | 0.0029 |
| INDONESIA GOVT BND | 4.850 | 20330111 | 0.0026 |
| INDONESIA GOVT BND | 1.100 | 20330312 | 0.0018 |
| INDONESIA GOVT BND | 4.700 | 20340210 | 0.0013 |
| INDONESIA GOVT BND | 1.300 | 20340323 | 0.0009 |
| INDONESIA GOVT BND | 8.500 | 20351012 | 0.0042 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INDONESIA GOVT BND | 6.625 | 20370217 | 0.0033 |
| INDONESIA GOVT BND | 7.750 | 20380117 | 0.0050 |
| INDONESIA GOVT BND | 4.350 | 20480111 | 0.0032 |
| INDONESIA GOVT BND | 5.350 | 20490211 | 0.0021 |
| INDONESIA GOVT BND | 3.700 | 20491030 | 0.0016 |
| INDONESIA GOVT BND | 3.500 | 20500214 | 0.0012 |
| INDONESIA GOVT BND | 4.200 | 20501015 | 0.0029 |
| INDONESIA GOVT BND | 4.300 | 20520331 | 0.0014 |
| INDONESIA GOVT BND | 5.450 | 20520920 | 0.0011 |
| INDONESIA GOVT BND | 5.650 | 20530111 | 0.0016 |
| INDONESIA GOVT BND | 5.100 | 20540210 | 0.0018 |
| INDONESIA GOVT BND | 3.200 | 20610923 | 0.0009 |
| INDONESIA GOVT BND | 4.450 | 20700415 | 0.0018 |
| INDONESIA GOVT BND #25 | 0.960 | 20250609 | 0.0010 |
| INDONESIA GOVT NT | 4.750 | 20260108 | 0.0043 |
| INDONESIA GOVT NT | 4.350 | 20270108 | 0.0026 |
| INDONESIA GOVT NT | 1.850 | 20310312 | 0.0021 |
| INDONESIA GOVT NT | 5.250 | 20420117 | 0.0047 |
| INDONESIA GOVT NT | 4.625 | 20430415 | 0.0029 |
| INDONESIA GOVT NT | 6.750 | 20440115 | 0.0049 |
| INDONESIA GOVT NT | 5.950 | 20460108 | 0.0028 |
| INDONESIA GOVT NT | 3.050 | 20510312 | 0.0030 |
| INDONESIA GOVT NT | 3.350 | 20710312 | 0.0011 |
| INDONESIA GOVT NT #14 | 5.125 | 20450115 | 0.0041 |
| INDONESIA GOVT NT #15 | 3.375 | 20250730 | 0.0029 |
| INDONESIA GOVT NT #19 | 3.750 | 20280614 | 0.0035 |
| INDONESIA GOVT NT #22 | 5.250 | 20470108 | 0.0031 |
| INDONESIA GOVT NT #24 | 3.850 | 20270718 | 0.0020 |
| INDONESIA GOVT NT #25 | 4.750 | 20470718 | 0.0019 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD HONG KONG BRANCH | 2.950 | 20250601 | 0.0025 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD HONG KONG BRANCH | 1.200 | 20250720 | 0.0016 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD HONG KONG BRANCH | 4.500 | 20260119 | 0.0019 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD HONG KONG BRANCH | 5.375 | 20261025 | 0.0011 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD HONG KONG BRANCH | 1.625 | 20261028 | 0.0019 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD NEW YORK BRANCH | 3.538 | 20271108 | 0.0010 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD SINGAPORE BRANCH | 1.200 | 20250909 | 0.0020 |
| INDUSTRIAL BANK CO LTD HONG KONG BRANCH | 3.250 | 20250518 | 0.0013 |
| INDUSTRIAL BANK OF KOREA | 1.040 | 20250622 | 0.0010 |
| INDUSTRIAL BANK OF KOREA | 5.375 | 20281004 | 0.0013 |
| INFINEON TECHNOLOGIES AG | 1.125 | 20260624 | 0.0016 |
| INFINEON TECHNOLOGIES AG | 1.625 | 20290624 | 0.0016 |
| INFINEON TECHNOLOGIES AG | 2.000 | 20320624 | 0.0013 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INFINEON TECHNOLOGIES AG | 2.875 | 22991231 | 0.0014 |
| INFINEON TECHNOLOGIES AG | 3.625 | 22991231 | 0.0013 |
| INFORMA PLC | 2.125 | 20251006 | 0.0015 |
| INFORMA PLC | 3.125 | 20260705 | 0.0012 |
| INFORMA PLC | 1.250 | 20280422 | 0.0010 |
| ING BANK NV | 2.750 | 20251121 | 0.0039 |
| ING BANK NV | 3.000 | 20260215 | 0.0045 |
| ING BANK NV | 4.125 | 20261002 | 0.0023 |
| ING BANK NV | 0.500 | 20270217 | 0.0031 |
| ING BANK NV | 2.625 | 20280110 | 0.0028 |
| ING BANK NV | 0.875 | 20280411 | 0.0036 |
| ING BANK NV | 1.053 | 20281207 | 0.0007 |
| ING BANK NV | 0.750 | 20290218 | 0.0040 |
| ING BANK NV | 2.500 | 20300221 | 0.0022 |
| ING BANK NV | 0.125 | 20311208 | 0.0027 |
| ING BANK NV | 2.750 | 20320110 | 0.0028 |
| ING BANK NV | 3.000 | 20330215 | 0.0045 |
| ING BANK NV | 1.000 | 20370217 | 0.0013 |
| ING BELGIQUE NV | 3.435 | 20270602 | 0.0012 |
| ING BELGIQUE SA | 0.625 | 20250530 | 0.0027 |
| ING BELGIQUE SA | 0.750 | 20260928 | 0.0021 |
| ING BELGIQUE SA | 3.375 | 20270531 | 0.0029 |
| ING BELGIQUE SA | 1.500 | 20290519 | 0.0021 |
| ING BELGIQUE SA | 0.010 | 20300220 | 0.0024 |
| ING BELGIQUE SA | 3.000 | 20310215 | 0.0022 |
| ING DIBA AG | 0.250 | 20261116 | 0.0010 |
| ING DIBA AG | 0.125 | 20270523 | 0.0015 |
| ING DIBA AG | 3.250 | 20280215 | 0.0023 |
| ING DIBA AG | 0.010 | 20281007 | 0.0025 |
| ING DIBA AG | 0.625 | 20290225 | 0.0030 |
| ING DIBA AG | 2.375 | 20300913 | 0.0022 |
| ING DIBA AG | 1.250 | 20331009 | 0.0010 |
| ING DIBA AG | 1.000 | 20390523 | 0.0013 |
| ING GROEP NV | 2.125 | 20260110 | 0.0022 |
| ING GROEP NV | 3.000 | 20260218 | 0.0025 |
| ING GROEP NV | 3.869 | 20260328 | 0.0026 |
| ING GROEP NV | 2.125 | 20260523 | 0.0034 |
| ING GROEP NV | 5.000 | 20260830 | 0.0008 |
| ING GROEP NV | 1.250 | 20270216 | 0.0032 |
| ING GROEP NV | 3.950 | 20270329 | 0.0031 |
| ING GROEP NV | 1.726 | 20270401 | 0.0021 |
| ING GROEP NV | 6.083 | 20270911 | 0.0027 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ING GROEP NV | 4.875 | 20271114 | 0.0029 |
| ING GROEP NV | 1.375 | 20280111 | 0.0021 |
| ING GROEP NV | 4.017 | 20280328 | 0.0025 |
| ING GROEP NV | 2.000 | 20280920 | 0.0032 |
| ING GROEP NV | 0.375 | 20280929 | 0.0030 |
| ING GROEP NV | 4.550 | 20281002 | 0.0026 |
| ING GROEP NV | 1.125 | 20281207 | 0.0018 |
| ING GROEP NV | 0.250 | 20290218 | 0.0024 |
| ING GROEP NV | 4.050 | 20290409 | 0.0020 |
| ING GROEP NV | 4.500 | 20290523 | 0.0036 |
| ING GROEP NV | 3.875 | 20290812 | 0.0028 |
| ING GROEP NV | 0.250 | 20300201 | 0.0028 |
| ING GROEP NV | 2.000 | 20300322 | 0.0017 |
| ING GROEP NV | 1.000 | 20301113 | 0.0021 |
| ING GROEP NV | 2.500 | 20301115 | 0.0032 |
| ING GROEP NV | 0.875 | 20301129 | 0.0014 |
| ING GROEP NV | 1.750 | 20310216 | 0.0030 |
| ING GROEP NV | 2.125 | 20310526 | 0.0033 |
| ING GROEP NV | 2.727 | 20320401 | 0.0013 |
| ING GROEP NV | 0.875 | 20320609 | 0.0010 |
| ING GROEP NV | 1.000 | 20321116 | 0.0020 |
| ING GROEP NV | 4.252 | 20330328 | 0.0020 |
| ING GROEP NV | 6.250 | 20330520 | 0.0021 |
| ING GROEP NV | 4.125 | 20330824 | 0.0023 |
| ING GROEP NV | 5.250 | 20331114 | 0.0025 |
| ING GROEP NV | 4.750 | 20340523 | 0.0037 |
| ING GROEP NV | 6.114 | 20340911 | 0.0028 |
| ING GROEP NV | 4.000 | 20350212 | 0.0028 |
| ING GROEP NV | 5.000 | 20350220 | 0.0011 |
| INGERSOLL RAND INC | 5.400 | 20280814 | 0.0011 |
| INGERSOLL RAND INC | 5.700 | 20330814 | 0.0021 |
| INGREDION INC | 3.200 | 20261001 | 0.0010 |
| INGREDION INC | 2.900 | 20300601 | 0.0011 |
| INLI SA | 1.125 | 20290702 | 0.0012 |
| INMOBILIARIA COLONIAL SOCIMI SA | 1.625 | 20251128 | 0.0011 |
| INMOBILIARIA COLONIAL SOCIMI SA | 2.000 | 20260417 | 0.0014 |
| INMOBILIARIA COLONIAL SOCIMI SA | 1.350 | 20281014 | 0.0010 |
| INMOBILIARIA COLONIAL SOCIMI SA | 0.750 | 20290622 | 0.0012 |
| INSTITUTO DE CREDITO OFICIAL | 0.000 | 20250430 | 0.0011 |
| INSTITUTO DE CREDITO OFICIAL | 0.000 | 20260430 | 0.0011 |
| INSTITUTO DE CREDITO OFICIAL | 1.300 | 20261031 | 0.0011 |
| INSTITUTO DE CREDITO OFICIAL | 0.000 | 20270430 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INSTITUTO DE CREDITO OFICIAL | 3.050 | 20271031 | 0.0011 |
| INSTITUTO DE CREDITO OFICIAL | 2.650 | 20280131 | 0.0011 |
| INSTITUTO DE CREDITO OFICIAL | 3.250 | 20281031 | 0.0011 |
| INSTITUTO DE CREDITO OFICIAL | 3.800 | 20290531 | 0.0024 |
| INTEL CORP | 3.400 | 20250325 | 0.0031 |
| INTEL CORP | 3.700 | 20250729 | 0.0046 |
| INTEL CORP | 4.875 | 20260210 | 0.0031 |
| INTEL CORP | 2.600 | 20260519 | 0.0020 |
| INTEL CORP | 3.750 | 20270325 | 0.0020 |
| INTEL CORP | 3.150 | 20270511 | 0.0020 |
| INTEL CORP | 3.750 | 20270805 | 0.0025 |
| INTEL CORP | 4.875 | 20280210 | 0.0037 |
| INTEL CORP | 1.600 | 20280812 | 0.0018 |
| INTEL CORP | 4.000 | 20290805 | 0.0017 |
| INTEL CORP | 2.450 | 20291115 | 0.0037 |
| INTEL CORP | 5.125 | 20300210 | 0.0026 |
| INTEL CORP | 3.900 | 20300325 | 0.0030 |
| INTEL CORP | 5.000 | 20310221 | 0.0010 |
| INTEL CORP | 2.000 | 20310812 | 0.0021 |
| INTEL CORP | 4.150 | 20320805 | 0.0025 |
| INTEL CORP | 4.000 | 20321215 | 0.0015 |
| INTEL CORP | 5.200 | 20330210 | 0.0047 |
| INTEL CORP | 5.150 | 20340221 | 0.0019 |
| INTEL CORP | 4.600 | 20400325 | 0.0015 |
| INTEL CORP | 2.800 | 20410812 | 0.0011 |
| INTEL CORP | 4.800 | 20411001 | 0.0016 |
| INTEL CORP | 4.250 | 20421215 | 0.0010 |
| INTEL CORP | 5.625 | 20430210 | 0.0021 |
| INTEL CORP | 4.900 | 20450729 | 0.0015 |
| INTEL CORP | 4.100 | 20460519 | 0.0022 |
| INTEL CORP | 4.100 | 20470511 | 0.0017 |
| INTEL CORP | 3.734 | 20471208 | 0.0031 |
| INTEL CORP | 3.250 | 20491115 | 0.0029 |
| INTEL CORP | 4.750 | 20500325 | 0.0043 |
| INTEL CORP | 3.050 | 20510812 | 0.0017 |
| INTEL CORP | 4.900 | 20520805 | 0.0034 |
| INTEL CORP | 5.700 | 20530210 | 0.0042 |
| INTEL CORP | 5.600 | 20540221 | 0.0024 |
| INTEL CORP | 3.100 | 20600215 | 0.0013 |
| INTEL CORP | 4.950 | 20600325 | 0.0019 |
| INTEL CORP | 3.200 | 20610812 | 0.0010 |
| INTEL CORP | 5.050 | 20620805 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INTEL CORP | 5.900 | 20630210 | 0.0027 |
| INTER-AMERICAN DEV BANK | 1.750 | 20250314 | 0.0061 |
| INTER-AMERICAN DEV BANK | 0.875 | 20250403 | 0.0040 |
| INTER-AMERICAN DEV BANK | 0.625 | 20250715 | 0.0079 |
| INTER-AMERICAN DEV BANK | 1.250 | 20251215 | 0.0046 |
| INTER-AMERICAN DEV BANK | 0.875 | 20260420 | 0.0082 |
| INTER-AMERICAN DEV BANK | 4.500 | 20260515 | 0.0063 |
| INTER-AMERICAN DEV BANK | 2.000 | 20260602 | 0.0044 |
| INTER-AMERICAN DEV BANK | 2.000 | 20260723 | 0.0030 |
| INTER-AMERICAN DEV BANK | 0.500 | 20260915 | 0.0019 |
| INTER-AMERICAN DEV BANK | 1.500 | 20270113 | 0.0067 |
| INTER-AMERICAN DEV BANK | 4.375 | 20270201 | 0.0031 |
| INTER-AMERICAN DEV BANK | 2.375 | 20270707 | 0.0053 |
| INTER-AMERICAN DEV BANK | 2.500 | 20270722 | 0.0015 |
| INTER-AMERICAN DEV BANK | 0.625 | 20270916 | 0.0027 |
| INTER-AMERICAN DEV BANK | 4.000 | 20280112 | 0.0041 |
| INTER-AMERICAN DEV BANK | 4.125 | 20280428 | 0.0015 |
| INTER-AMERICAN DEV BANK | 1.125 | 20280720 | 0.0055 |
| INTER-AMERICAN DEV BANK | 3.125 | 20280918 | 0.0056 |
| INTER-AMERICAN DEV BANK | 2.125 | 20281215 | 0.0012 |
| INTER-AMERICAN DEV BANK | 3.875 | 20290215 | 0.0013 |
| INTER-AMERICAN DEV BANK | 4.125 | 20290215 | 0.0083 |
| INTER-AMERICAN DEV BANK | 2.250 | 20290618 | 0.0053 |
| INTER-AMERICAN DEV BANK | 2.375 | 20290803 | 0.0007 |
| INTER-AMERICAN DEV BANK | 3.500 | 20290914 | 0.0061 |
| INTER-AMERICAN DEV BANK | 4.750 | 20291005 | 0.0008 |
| INTER-AMERICAN DEV BANK | 4.000 | 20291217 | 0.0010 |
| INTER-AMERICAN DEV BANK | 5.000 | 20300720 | 0.0011 |
| INTER-AMERICAN DEV BANK | 1.125 | 20310113 | 0.0067 |
| INTER-AMERICAN DEV BANK | 3.500 | 20330412 | 0.0044 |
| INTER-AMERICAN DEV BANK | 4.500 | 20330913 | 0.0043 |
| INTER-AMERICAN INV CORP | 2.625 | 20250422 | 0.0020 |
| INTER-AMERICAN INV CORP | 0.625 | 20260210 | 0.0019 |
| INTER-AMERICAN INV CORP | 3.125 | 20271115 | 0.0015 |
| INTER-AMERICAN INV CORP | 4.125 | 20280215 | 0.0021 |
| INTER-AMERICAN INV CORP | 4.250 | 20290214 | 0.0021 |
| INTER-AMERICAN INV CORP | 3.125 | 20300607 | 0.0012 |
| INTERCONTINENTAL EXCHANGE INC | 3.650 | 20250523 | 0.0026 |
| INTERCONTINENTAL EXCHANGE INC | 3.750 | 20251201 | 0.0026 |
| INTERCONTINENTAL EXCHANGE INC | 3.100 | 20270915 | 0.0010 |
| INTERCONTINENTAL EXCHANGE INC | 4.000 | 20270915 | 0.0031 |
| INTERCONTINENTAL EXCHANGE INC | 3.750 | 20280921 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INTERCONTINENTAL EXCHANGE INC | 4.350 | 20290615 | 0.0026 |
| INTERCONTINENTAL EXCHANGE INC | 2.100 | 20300615 | 0.0022 |
| INTERCONTINENTAL EXCHANGE INC | 1.850 | 20320915 | 0.0024 |
| INTERCONTINENTAL EXCHANGE INC | 4.600 | 20330315 | 0.0031 |
| INTERCONTINENTAL EXCHANGE INC | 2.650 | 20400915 | 0.0019 |
| INTERCONTINENTAL EXCHANGE INC | 4.250 | 20480921 | 0.0023 |
| INTERCONTINENTAL EXCHANGE INC | 3.000 | 20500615 | 0.0018 |
| INTERCONTINENTAL EXCHANGE INC | 4.950 | 20520615 | 0.0030 |
| INTERCONTINENTAL EXCHANGE INC | 3.000 | 20600915 | 0.0020 |
| INTERCONTINENTAL EXCHANGE INC | 5.200 | 20620615 | 0.0020 |
| INTERCONTINENTAL HOTELS GROUP PLC | 3.750 | 20250814 | 0.0008 |
| INTERCONTINENTAL HOTELS GROUP PLC | 2.125 | 20260824 | 0.0009 |
| INTERCONTINENTAL HOTELS GROUP PLC | 2.125 | 20270515 | 0.0011 |
| INTERCONTINENTAL HOTELS GROUP PLC | 3.375 | 20281008 | 0.0010 |
| INTERMEDIATE CAP GROUP PLC | 1.625 | 20270217 | 0.0010 |
| INTERMEDIATE CAP GROUP PLC | 2.500 | 20300128 | 0.0010 |
| INTERPUBLIC GROUP OF COMPANIES INC | 4.650 | 20281001 | 0.0010 |
| INTERPUBLIC GROUP OF COMPANIES INC | 4.750 | 20300330 | 0.0013 |
| INTERPUBLIC GROUP OF COMPANIES INC | 2.400 | 20310301 | 0.0009 |
| INTERPUBLIC GROUP OF COMPANIES INC | 3.375 | 20410301 | 0.0008 |
| INTERPUBLIC GROUP OF COMPANIES INC | 5.400 | 20481001 | 0.0010 |
| INTERSTATE POWER AND LIGHT CO | 4.100 | 20280926 | 0.0010 |
| INTESA SANPAOLO SPA | 1.625 | 20250421 | 0.0011 |
| INTESA SANPAOLO SPA | 2.855 | 20250423 | 0.0011 |
| INTESA SANPAOLO SPA | 2.125 | 20250526 | 0.0028 |
| INTESA SANPAOLO SPA | 1.125 | 20250714 | 0.0022 |
| INTESA SANPAOLO SPA | 1.000 | 20250925 | 0.0011 |
| INTESA SANPAOLO SPA | 4.500 | 20251002 | 0.0012 |
| INTESA SANPAOLO SPA | 1.375 | 20251218 | 0.0027 |
| INTESA SANPAOLO SPA | 3.250 | 20260210 | 0.0028 |
| INTESA SANPAOLO SPA | 0.625 | 20260224 | 0.0021 |
| INTESA SANPAOLO SPA | 4.000 | 20260519 | 0.0023 |
| INTESA SANPAOLO SPA | 0.375 | 20260914 | 0.0021 |
| INTESA SANPAOLO SPA | 3.928 | 20260915 | 0.0023 |
| INTESA SANPAOLO SPA | 1.000 | 20261119 | 0.0026 |
| INTESA SANPAOLO SPA | 1.454 | 20270228 | 0.0013 |
| INTESA SANPAOLO SPA | 1.125 | 20270616 | 0.0021 |
| INTESA SANPAOLO SPA | 4.375 | 20270829 | 0.0018 |
| INTESA SANPAOLO SPA | 4.750 | 20270906 | 0.0024 |
| INTESA SANPAOLO SPA | 1.125 | 20271004 | 0.0026 |
| INTESA SANPAOLO SPA | 5.000 | 20280308 | 0.0037 |
| INTESA SANPAOLO SPA | 0.750 | 20280316 | 0.0025 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INTESA SANPAOLO SPA | 1.750 | 20280320 | 0.0027 |
| INTESA SANPAOLO SPA | 3.625 | 20280630 | 0.0029 |
| INTESA SANPAOLO SPA | 6.500 | 20290314 | 0.0016 |
| INTESA SANPAOLO SPA | 1.750 | 20290704 | 0.0021 |
| INTESA SANPAOLO SPA | 5.250 | 20300113 | 0.0018 |
| INTESA SANPAOLO SPA | 1.250 | 20300115 | 0.0010 |
| INTESA SANPAOLO SPA | 2.500 | 20300115 | 0.0008 |
| INTESA SANPAOLO SPA | 4.875 | 20300519 | 0.0031 |
| INTESA SANPAOLO SPA | 5.148 | 20300610 | 0.0009 |
| INTESA SANPAOLO SPA | 2.925 | 20301014 | 0.0010 |
| INTESA SANPAOLO SPA | 1.350 | 20310224 | 0.0014 |
| INTESA SANPAOLO SPA | 5.125 | 20310829 | 0.0037 |
| INTESA SANPAOLO SPA | 8.505 | 20320920 | 0.0012 |
| INTESA SANPAOLO SPA | 5.625 | 20330308 | 0.0019 |
| INTESA SANPAOLO SPA | 6.625 | 20330531 | 0.0021 |
| INTESA SANPAOLO SPA | 6.184 | 20340220 | 0.0024 |
| INTESA SANPAOLO SPA | 2.625 | 20360311 | 0.0006 |
| INTESA SANPAOLO SPA | 7.778 | 20540620 | 0.0032 |
| INTL BANK FOR RECON AND DEV | 0.750 | 20250311 | 0.0070 |
| INTL BANK FOR RECON AND DEV | 0.625 | 20250422 | 0.0159 |
| INTL BANK FOR RECON AND DEV | 0.375 | 20250728 | 0.0098 |
| INTL BANK FOR RECON AND DEV | 2.500 | 20250729 | 0.0088 |
| INTL BANK FOR RECON AND DEV | 0.500 | 20251028 | 0.0117 |
| INTL BANK FOR RECON AND DEV | 5.750 | 20260615 | 0.0021 |
| INTL BANK FOR RECON AND DEV | 0.875 | 20260715 | 0.0048 |
| INTL BANK FOR RECON AND DEV | 0.250 | 20260722 | 0.0024 |
| INTL BANK FOR RECON AND DEV | 1.875 | 20261027 | 0.0029 |
| INTL BANK FOR RECON AND DEV | 0.750 | 20261215 | 0.0042 |
| INTL BANK FOR RECON AND DEV | 0.000 | 20270115 | 0.0062 |
| INTL BANK FOR RECON AND DEV | 3.125 | 20270615 | 0.0081 |
| INTL BANK FOR RECON AND DEV | 0.250 | 20270923 | 0.0029 |
| INTL BANK FOR RECON AND DEV | 0.625 | 20271122 | 0.0018 |
| INTL BANK FOR RECON AND DEV | 2.500 | 20271122 | 0.0039 |
| INTL BANK FOR RECON AND DEV | 0.750 | 20271124 | 0.0091 |
| INTL BANK FOR RECON AND DEV | 1.375 | 20280420 | 0.0093 |
| INTL BANK FOR RECON AND DEV | 0.010 | 20280424 | 0.0060 |
| INTL BANK FOR RECON AND DEV | 3.500 | 20280712 | 0.0101 |
| INTL BANK FOR RECON AND DEV | 0.625 | 20280714 | 0.0023 |
| INTL BANK FOR RECON AND DEV | 4.625 | 20280801 | 0.0074 |
| INTL BANK FOR RECON AND DEV | 1.125 | 20280913 | 0.0091 |
| INTL BANK FOR RECON AND DEV | 3.875 | 20281002 | 0.0039 |
| INTL BANK FOR RECON AND DEV | 1.250 | 20281213 | 0.0035 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INTL BANK FOR RECON AND DEV | 0.250 | 20290521 | 0.0030 |
| INTL BANK FOR RECON AND DEV | 3.625 | 20290921 | 0.0061 |
| INTL BANK FOR RECON AND DEV | 1.750 | 20291023 | 0.0045 |
| INTL BANK FOR RECON AND DEV | 1.000 | 20291221 | 0.0039 |
| INTL BANK FOR RECON AND DEV | 3.875 | 20300214 | 0.0101 |
| INTL BANK FOR RECON AND DEV | 0.000 | 20300221 | 0.0048 |
| INTL BANK FOR RECON AND DEV | 0.500 | 20300416 | 0.0012 |
| INTL BANK FOR RECON AND DEV | 0.875 | 20300514 | 0.0068 |
| INTL BANK FOR RECON AND DEV | 4.000 | 20300725 | 0.0061 |
| INTL BANK FOR RECON AND DEV | 4.875 | 20300815 | 0.0029 |
| INTL BANK FOR RECON AND DEV | 0.750 | 20300826 | 0.0050 |
| INTL BANK FOR RECON AND DEV | 4.000 | 20310110 | 0.0102 |
| INTL BANK FOR RECON AND DEV | 1.250 | 20310210 | 0.0059 |
| INTL BANK FOR RECON AND DEV | 1.625 | 20311103 | 0.0086 |
| INTL BANK FOR RECON AND DEV | 2.500 | 20320329 | 0.0055 |
| INTL BANK FOR RECON AND DEV | 5.750 | 20320607 | 0.0010 |
| INTL BANK FOR RECON AND DEV | 0.625 | 20330112 | 0.0030 |
| INTL BANK FOR RECON AND DEV | 2.900 | 20330119 | 0.0068 |
| INTL BANK FOR RECON AND DEV | 0.258 | 20331005 | 0.0009 |
| INTL BANK FOR RECON AND DEV | 4.750 | 20331114 | 0.0065 |
| INTL BANK FOR RECON AND DEV | 2.900 | 20340214 | 0.0067 |
| INTL BANK FOR RECON AND DEV | 1.200 | 20340808 | 0.0017 |
| INTL BANK FOR RECON AND DEV | 0.500 | 20350621 | 0.0010 |
| INTL BANK FOR RECON AND DEV | 0.100 | 20350917 | 0.0024 |
| INTL BANK FOR RECON AND DEV | 1.500 | 20360114 | 0.0010 |
| INTL BANK FOR RECON AND DEV | 3.100 | 20380414 | 0.0046 |
| INTL BANK FOR RECON AND DEV | 3.450 | 20380913 | 0.0059 |
| INTL BANK FOR RECON AND DEV | 0.700 | 20461022 | 0.0028 |
| INTL BANK FOR RECON AND DEV | 0.250 | 20500110 | 0.0008 |
| INTL BANK FOR RECON AND DEV | 0.125 | 20510103 | 0.0021 |
| INTL BANK FOR RECON AND DEV | 0.200 | 20610121 | 0.0017 |
| INTL BUSINESS MACHINES CORP | 0.950 | 20250523 | 0.0022 |
| INTL BUSINESS MACHINES CORP | 4.000 | 20250727 | 0.0021 |
| INTL BUSINESS MACHINES CORP | 7.000 | 20251030 | 0.0013 |
| INTL BUSINESS MACHINES CORP | 2.875 | 20251107 | 0.0023 |
| INTL BUSINESS MACHINES CORP | 4.500 | 20260206 | 0.0018 |
| INTL BUSINESS MACHINES CORP | 3.450 | 20260219 | 0.0027 |
| INTL BUSINESS MACHINES CORP | 3.300 | 20260515 | 0.0061 |
| INTL BUSINESS MACHINES CORP | 3.300 | 20270127 | 0.0010 |
| INTL BUSINESS MACHINES CORP | 1.250 | 20270129 | 0.0021 |
| INTL BUSINESS MACHINES CORP | 3.375 | 20270206 | 0.0023 |
| INTL BUSINESS MACHINES CORP | 2.200 | 20270209 | 0.0013 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INTL BUSINESS MACHINES CORP | 1.700 | 20270515 | 0.0024 |
| INTL BUSINESS MACHINES CORP | 4.150 | 20270727 | 0.0015 |
| INTL BUSINESS MACHINES CORP | 4.500 | 20280206 | 0.0021 |
| INTL BUSINESS MACHINES CORP | 0.300 | 20280211 | 0.0026 |
| INTL BUSINESS MACHINES CORP | 1.750 | 20280307 | 0.0011 |
| INTL BUSINESS MACHINES CORP | 3.500 | 20290515 | 0.0064 |
| INTL BUSINESS MACHINES CORP | 1.500 | 20290523 | 0.0021 |
| INTL BUSINESS MACHINES CORP | 0.875 | 20300209 | 0.0020 |
| INTL BUSINESS MACHINES CORP | 1.950 | 20300515 | 0.0024 |
| INTL BUSINESS MACHINES CORP | 1.750 | 20310131 | 0.0025 |
| INTL BUSINESS MACHINES CORP | 3.625 | 20310206 | 0.0028 |
| INTL BUSINESS MACHINES CORP | 2.720 | 20320209 | 0.0009 |
| INTL BUSINESS MACHINES CORP | 0.650 | 20320211 | 0.0029 |
| INTL BUSINESS MACHINES CORP | 4.400 | 20320727 | 0.0015 |
| INTL BUSINESS MACHINES CORP | 5.875 | 20321129 | 0.0013 |
| INTL BUSINESS MACHINES CORP | 4.750 | 20330206 | 0.0015 |
| INTL BUSINESS MACHINES CORP | 1.250 | 20340209 | 0.0018 |
| INTL BUSINESS MACHINES CORP | 3.750 | 20350206 | 0.0023 |
| INTL BUSINESS MACHINES CORP | 4.875 | 20380206 | 0.0019 |
| INTL BUSINESS MACHINES CORP | 4.150 | 20390515 | 0.0037 |
| INTL BUSINESS MACHINES CORP | 5.600 | 20391130 | 0.0016 |
| INTL BUSINESS MACHINES CORP | 1.200 | 20400211 | 0.0014 |
| INTL BUSINESS MACHINES CORP | 2.850 | 20400515 | 0.0010 |
| INTL BUSINESS MACHINES CORP | 4.000 | 20420620 | 0.0019 |
| INTL BUSINESS MACHINES CORP | 4.000 | 20430206 | 0.0023 |
| INTL BUSINESS MACHINES CORP | 4.700 | 20460219 | 0.0012 |
| INTL BUSINESS MACHINES CORP | 4.250 | 20490515 | 0.0053 |
| INTL BUSINESS MACHINES CORP | 2.950 | 20500515 | 0.0010 |
| INTL BUSINESS MACHINES CORP | 3.430 | 20520209 | 0.0010 |
| INTL BUSINESS MACHINES CORP | 4.900 | 20520727 | 0.0015 |
| INTL BUSINESS MACHINES CORP | 5.100 | 20530206 | 0.0013 |
| INTL CONSOLIDATED AIRLINES GROUP SA | 2.750 | 20250325 | 0.0011 |
| INTL CONSOLIDATED AIRLINES GROUP SA | 1.500 | 20270704 | 0.0010 |
| INTL CONSOLIDATED AIRLINES GROUP SA | 3.750 | 20290325 | 0.0016 |
| INTL DEV ASSOCION | 0.375 | 20250923 | 0.0039 |
| INTL DEV ASSOCION | 0.875 | 20260428 | 0.0039 |
| INTL DEV ASSOCION | 0.000 | 20261019 | 0.0026 |
| INTL DEV ASSOCION | 0.750 | 20270610 | 0.0019 |
| INTL DEV ASSOCION | 0.375 | 20270922 | 0.0023 |
| INTL DEV ASSOCION | 0.750 | 20280921 | 0.0034 |
| INTL DEV ASSOCION | 4.875 | 20281101 | 0.0054 |
| INTL DEV ASSOCION | 1.000 | 20301203 | 0.0033 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INTL DEV ASSOCION | 0.000 | 20310715 | 0.0037 |
| INTL DEV ASSOCION | 4.750 | 20311014 | 0.0022 |
| INTL DEV ASSOCION | 0.350 | 20360422 | 0.0029 |
| INTL DEV ASSOCION | 1.750 | 20370505 | 0.0039 |
| INTL DEV ASSOCION | 2.500 | 20380115 | 0.0042 |
| INTL DEV ASSOCION | 0.700 | 20420117 | 0.0030 |
| INTL DEV ASSOCION | 3.200 | 20440118 | 0.0039 |
| INTL DEV ASSOCION | 3.800 | 20531103 | 0.0015 |
| INTL DISTRIBUTIONS SVCS PLC | 1.250 | 20261008 | 0.0012 |
| INTL DISTRIBUTIONS SVCS PLC | 5.250 | 20280914 | 0.0012 |
| INTL FIN CORP | 1.375 | 20250307 | 0.0026 |
| INTL FIN CORP | 0.375 | 20250716 | 0.0039 |
| INTL FIN CORP | 3.625 | 20250915 | 0.0042 |
| INTL FIN CORP | 4.125 | 20251128 | 0.0016 |
| INTL FIN CORP | 0.250 | 20251215 | 0.0024 |
| INTL FIN CORP | 2.125 | 20260407 | 0.0024 |
| INTL FIN CORP | 5.500 | 20260722 | 0.0019 |
| INTL FIN CORP | 0.750 | 20261008 | 0.0038 |
| INTL FIN CORP | 4.375 | 20270115 | 0.0031 |
| INTL FIN CORP | 0.750 | 20270722 | 0.0015 |
| INTL FIN CORP | 4.500 | 20280713 | 0.0042 |
| INTL FIN CORP | 4.500 | 20281002 | 0.0017 |
| INTL FIN CORP | 0.750 | 20300827 | 0.0017 |
| INTL FIN FACILITY FOR IMMUNISATION CO | 1.000 | 20260421 | 0.0019 |
| INTL FLAVORS & FRAGRANCES INC | 1.800 | 20260925 | 0.0017 |
| INTL FLAVORS & FRAGRANCES INC | 4.375 | 20470601 | 0.0008 |
| INTL FLAVORS & FRAGRANCES INC | 5.000 | 20480926 | 0.0014 |
| INTL PAPER CO | 6.000 | 20411115 | 0.0013 |
| INTL PAPER CO | 4.800 | 20440615 | 0.0013 |
| INTL PAPER CO | 4.400 | 20470815 | 0.0011 |
| INTL PAPER CO | 4.350 | 20480815 | 0.0013 |
| INTUIT INC | 0.950 | 20250715 | 0.0010 |
| INTUIT INC | 5.250 | 20260915 | 0.0016 |
| INTUIT INC | 1.350 | 20270715 | 0.0009 |
| INTUIT INC | 5.125 | 20280915 | 0.0016 |
| INTUIT INC | 1.650 | 20300715 | 0.0009 |
| INTUIT INC | 5.200 | 20330915 | 0.0027 |
| INTUIT INC | 5.500 | 20530915 | 0.0027 |
| INVENTIVE GLOBAL INVS LTD | 1.650 | 20250903 | 0.0016 |
| INVESCO FIN PLC | 3.750 | 20260115 | 0.0010 |
| INVESTEC PLC | 1.875 | 20280716 | 0.0013 |
| INVESTEC PLC | 2.625 | 20320104 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| INVESTEC PLC | 9.125 | 20330306 | 0.0010 |
| INVESTOR AB | 1.500 | 20300912 | 0.0010 |
| INVESTOR AB | 2.750 | 20320610 | 0.0013 |
| INVESTOR AB | 0.375 | 20351029 | 0.0010 |
| INVESTOR AB | 1.500 | 20390620 | 0.0009 |
| INVITATION HOMES OPERATING PARTNERSHIP LP | 2.300 | 20281115 | 0.0011 |
| INVITATION HOMES OPERATING PARTNERSHIP LP | 2.000 | 20310815 | 0.0011 |
| INVITATION HOMES OPERATING PARTNERSHIP LP | 4.150 | 20320415 | 0.0011 |
| IQVIA INC | 5.700 | 20280515 | 0.0016 |
| IQVIA INC | 6.250 | 20290201 | 0.0027 |
| IRELAND GOVT BND | 5.400 | 20250313 | 0.0278 |
| IRELAND GOVT BND | 1.000 | 20260515 | 0.0254 |
| IRELAND GOVT BND | 0.200 | 20270515 | 0.0162 |
| IRELAND GOVT BND | 0.900 | 20280515 | 0.0179 |
| IRELAND GOVT BND | 1.100 | 20290515 | 0.0216 |
| IRELAND GOVT BND | 2.400 | 20300515 | 0.0213 |
| IRELAND GOVT BND | 0.200 | 20301018 | 0.0156 |
| IRELAND GOVT BND | 1.350 | 20310318 | 0.0144 |
| IRELAND GOVT BND | 0.000 | 20311018 | 0.0170 |
| IRELAND GOVT BND | 0.350 | 20321018 | 0.0097 |
| IRELAND GOVT BND | 1.300 | 20330515 | 0.0109 |
| IRELAND GOVT BND | 2.600 | 20341018 | 0.0067 |
| IRELAND GOVT BND | 0.400 | 20350515 | 0.0093 |
| IRELAND GOVT BND | 1.700 | 20370515 | 0.0152 |
| IRELAND GOVT BND | 0.550 | 20410422 | 0.0063 |
| IRELAND GOVT BND | 3.000 | 20431018 | 0.0080 |
| IRELAND GOVT BND | 2.000 | 20450218 | 0.0210 |
| IRELAND GOVT BND | 1.500 | 20500515 | 0.0152 |
| IREN SPA | 1.950 | 20250919 | 0.0011 |
| IREN SPA | 1.500 | 20271024 | 0.0011 |
| IREN SPA | 0.875 | 20291014 | 0.0010 |
| IREN SPA | 1.000 | 20300701 | 0.0010 |
| IREN SPA | 0.250 | 20310117 | 0.0009 |
| IREN SPA | 3.875 | 20320722 | 0.0011 |
| ISDB TRUST SVCS NO.2 SARL | 1.262 | 20260331 | 0.0049 |
| ISDB TRUST SVCS NO.2 SARL | 1.435 | 20261021 | 0.0035 |
| ISDB TRUST SVCS NO.2 SARL | 3.213 | 20270428 | 0.0035 |
| ISDB TRUST SVCS NO.2 SARL | 4.747 | 20271027 | 0.0021 |
| ISDB TRUST SVCS NO.2 SARL | 4.598 | 20280314 | 0.0042 |
| ISDB TRUST SVCS NO.2 SARL | 4.906 | 20281003 | 0.0084 |
| ISDB TRUST SVCS NO.2 SARL | 3.456 | 20281114 | 0.0013 |
| ISLE OF MAN GOVT NT | 1.625 | 20510914 | 0.0005 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ISRAEL ELECTRIC CORP LTD | 4.250 | 20280814 | 0.0019 |
| ISRAEL GOVT | 2.875 | 20260316 | 0.0020 |
| ISRAEL GOVT | 6.250 | 20271121 | 0.0016 |
| ISRAEL GOVT | 3.250 | 20280117 | 0.0019 |
| ISRAEL GOVT | 2.500 | 20300115 | 0.0018 |
| ISRAEL GOVT | 2.750 | 20300703 | 0.0036 |
| ISRAEL GOVT | 6.500 | 20311106 | 0.0018 |
| ISRAEL GOVT | 4.500 | 20330117 | 0.0039 |
| ISRAEL GOVT | 4.500 | 20430130 | 0.0031 |
| ISRAEL GOVT | 4.125 | 20480117 | 0.0016 |
| ISRAEL GOVT | 3.375 | 20500115 | 0.0028 |
| ISRAEL GOVT | 3.875 | 20500703 | 0.0031 |
| ISRAEL GOVT | 4.500 | 21200403 | 0.0016 |
| ISRAEL GOVT BND | 0.500 | 20250430 | 0.0133 |
| ISRAEL GOVT BND | 1.750 | 20250831 | 0.0136 |
| ISRAEL GOVT BND | 0.500 | 20260227 | 0.0156 |
| ISRAEL GOVT BND | 6.250 | 20261030 | 0.0094 |
| ISRAEL GOVT BND | 2.000 | 20270331 | 0.0146 |
| ISRAEL GOVT BND | 2.250 | 20280928 | 0.0150 |
| ISRAEL GOVT BND | 3.750 | 20290228 | 0.0101 |
| ISRAEL GOVT BND | 1.000 | 20300331 | 0.0187 |
| ISRAEL GOVT BND | 1.300 | 20320430 | 0.0141 |
| ISRAEL GOVT BND | 1.500 | 20370531 | 0.0118 |
| ISRAEL GOVT BND | 5.500 | 20420131 | 0.0126 |
| ISRAEL GOVT BND | 3.750 | 20470331 | 0.0133 |
| ISRAEL GOVT BND | 2.800 | 20521129 | 0.0055 |
| ISRAEL GOVT NT | 5.000 | 20261030 | 0.0042 |
| ISRAEL GOVT NT | 1.500 | 20270118 | 0.0036 |
| ISRAEL GOVT NT | 1.500 | 20290116 | 0.0036 |
| ISRAEL GOVT NT | 0.625 | 20320118 | 0.0026 |
| ISRAEL GOVT NT | 2.375 | 20370118 | 0.0014 |
| ISRAEL GOVT NT | 2.500 | 20490116 | 0.0021 |
| ISRAEL GOVT NT | 2.000 | 20690703 | 0.0013 |
| ISS FIN BV | 1.250 | 20250707 | 0.0011 |
| ISS GLOBAL A/S | 0.875 | 20260618 | 0.0011 |
| ISS GLOBAL A/S | 1.500 | 20270831 | 0.0013 |
| ITALGAS SPA | 0.250 | 20250624 | 0.0011 |
| ITALGAS SPA | 1.625 | 20270119 | 0.0016 |
| ITALGAS SPA | 0.000 | 20280216 | 0.0010 |
| ITALGAS SPA | 1.625 | 20290118 | 0.0016 |
| ITALGAS SPA | 3.125 | 20290208 | 0.0014 |
| ITALGAS SPA | 0.875 | 20300424 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ITALGAS SPA | 1.000 | 20311211 | 0.0009 |
| ITALGAS SPA | 4.125 | 20320608 | 0.0012 |
| ITALGAS SPA | 0.500 | 20330216 | 0.0008 |
| ITALY GOVT BND | 5.000 | 20250301 | 0.0603 |
| ITALY GOVT BND | 3.400 | 20250328 | 0.0352 |
| ITALY GOVT BND | 1.450 | 20250515 | 0.0364 |
| ITALY GOVT BND | 1.500 | 20250601 | 0.0473 |
| ITALY GOVT BND | 1.850 | 20250701 | 0.0388 |
| ITALY GOVT BND | 1.200 | 20250815 | 0.0334 |
| ITALY GOVT BND | 3.600 | 20250929 | 0.0356 |
| ITALY GOVT BND | 2.500 | 20251115 | 0.0434 |
| ITALY GOVT BND | 2.000 | 20251201 | 0.0453 |
| ITALY GOVT BND | 3.500 | 20260115 | 0.0394 |
| ITALY GOVT BND | 0.500 | 20260201 | 0.0419 |
| ITALY GOVT BND | 4.500 | 20260301 | 0.0553 |
| ITALY GOVT BND | 0.000 | 20260401 | 0.0439 |
| ITALY GOVT BND | 3.800 | 20260415 | 0.0366 |
| ITALY GOVT BND | 1.600 | 20260601 | 0.0495 |
| ITALY GOVT BND | 2.100 | 20260715 | 0.0392 |
| ITALY GOVT BND | 0.000 | 20260801 | 0.0388 |
| ITALY GOVT BND | 3.850 | 20260915 | 0.0427 |
| ITALY GOVT BND | 7.250 | 20261101 | 0.0316 |
| ITALY GOVT BND | 1.250 | 20261201 | 0.0438 |
| ITALY GOVT BND | 0.850 | 20270115 | 0.0419 |
| ITALY GOVT BND | 2.950 | 20270215 | 0.0195 |
| ITALY GOVT BND | 1.100 | 20270401 | 0.0304 |
| ITALY GOVT BND | 2.200 | 20270601 | 0.0437 |
| ITALY GOVT BND | 2.050 | 20270801 | 0.0418 |
| ITALY GOVT BND | 0.950 | 20270915 | 0.0451 |
| ITALY GOVT BND | 6.500 | 20271101 | 0.0710 |
| ITALY GOVT BND | 2.650 | 20271201 | 0.0396 |
| ITALY GOVT BND | 2.000 | 20280201 | 0.0520 |
| ITALY GOVT BND | 0.250 | 20280315 | 0.0387 |
| ITALY GOVT BND | 3.400 | 20280401 | 0.0421 |
| ITALY GOVT BND | 0.500 | 20280715 | 0.0331 |
| ITALY GOVT BND | 3.800 | 20280801 | 0.0407 |
| ITALY GOVT BND | 6.000 | 20280804 | 0.0062 |
| ITALY GOVT BND | 4.750 | 20280901 | 0.0650 |
| ITALY GOVT BND | 2.800 | 20281201 | 0.0498 |
| ITALY GOVT BND | 4.100 | 20290201 | 0.0370 |
| ITALY GOVT BND | 0.450 | 20290215 | 0.0317 |
| ITALY GOVT BND | 2.800 | 20290615 | 0.0349 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ITALY GOVT BND | 3.000 | 20290801 | 0.0510 |
| ITALY GOVT BND | 5.250 | 20291101 | 0.0775 |
| ITALY GOVT BND | 3.850 | 20291215 | 0.0437 |
| ITALY GOVT BND | 3.500 | 20300301 | 0.0674 |
| ITALY GOVT BND | 1.350 | 20300401 | 0.0458 |
| ITALY GOVT BND | 3.700 | 20300615 | 0.0376 |
| ITALY GOVT BND | 0.950 | 20300801 | 0.0366 |
| ITALY GOVT BND | 4.000 | 20301115 | 0.0374 |
| ITALY GOVT BND | 1.650 | 20301201 | 0.0466 |
| ITALY GOVT BND | 3.500 | 20310215 | 0.0225 |
| ITALY GOVT BND | 0.900 | 20310401 | 0.0464 |
| ITALY GOVT BND | 6.000 | 20310501 | 0.0858 |
| ITALY GOVT BND | 0.600 | 20310801 | 0.0390 |
| ITALY GOVT BND | 4.000 | 20311030 | 0.0235 |
| ITALY GOVT BND | 0.950 | 20311201 | 0.0383 |
| ITALY GOVT BND | 1.650 | 20320301 | 0.0542 |
| ITALY GOVT BND | 0.950 | 20320601 | 0.0382 |
| ITALY GOVT BND | 2.500 | 20321201 | 0.0396 |
| ITALY GOVT BND | 5.750 | 20330201 | 0.0713 |
| ITALY GOVT BND | 4.400 | 20330501 | 0.0515 |
| ITALY GOVT BND | 2.450 | 20330901 | 0.0408 |
| ITALY GOVT BND | 4.350 | 20331101 | 0.0531 |
| ITALY GOVT BND | 4.200 | 20340301 | 0.0480 |
| ITALY GOVT BND | 5.000 | 20340801 | 0.0687 |
| ITALY GOVT BND | 3.350 | 20350301 | 0.0389 |
| ITALY GOVT BND | 4.000 | 20350430 | 0.0275 |
| ITALY GOVT BND | 1.450 | 20360301 | 0.0268 |
| ITALY GOVT BND | 2.250 | 20360901 | 0.0326 |
| ITALY GOVT BND | 4.000 | 20370201 | 0.0724 |
| ITALY GOVT BND | 0.950 | 20370301 | 0.0276 |
| ITALY GOVT BND | 3.250 | 20380301 | 0.0251 |
| ITALY GOVT BND | 2.950 | 20380901 | 0.0301 |
| ITALY GOVT BND | 5.000 | 20390801 | 0.0659 |
| ITALY GOVT BND | 4.150 | 20391001 | 0.0228 |
| ITALY GOVT BND | 3.100 | 20400301 | 0.0286 |
| ITALY GOVT BND | 5.000 | 20400901 | 0.0590 |
| ITALY GOVT BND | 1.800 | 20410301 | 0.0287 |
| ITALY GOVT BND | 4.450 | 20430901 | 0.0266 |
| ITALY GOVT BND | 4.750 | 20440901 | 0.0479 |
| ITALY GOVT BND | 1.500 | 20450430 | 0.0193 |
| ITALY GOVT BND | 3.250 | 20460901 | 0.0354 |
| ITALY GOVT BND | 2.700 | 20470301 | 0.0336 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ITALY GOVT BND | 3.450 | 20480301 | 0.0374 |
| ITALY GOVT BND | 3.850 | 20490901 | 0.0337 |
| ITALY GOVT BND | 2.450 | 20500901 | 0.0279 |
| ITALY GOVT BND | 1.700 | 20510901 | 0.0241 |
| ITALY GOVT BND | 2.150 | 20520901 | 0.0138 |
| ITALY GOVT BND | 4.500 | 20531001 | 0.0342 |
| ITALY GOVT BND | 2.800 | 20670301 | 0.0161 |
| ITALY GOVT BND | 2.150 | 20720301 | 0.0095 |
| ITALY GOVT NT | 1.250 | 20260217 | 0.0058 |
| ITALY GOVT NT | 2.875 | 20291017 | 0.0037 |
| ITALY GOVT NT | 5.375 | 20330615 | 0.0041 |
| ITALY GOVT NT | 4.000 | 20491017 | 0.0038 |
| ITALY GOVT NT | 3.875 | 20510506 | 0.0036 |
| ITC HLDGS CORP | 3.350 | 20271115 | 0.0010 |
| ITOCHU CORP | 1.564 | 20260330 | 0.0010 |
| ITV PLC | 1.375 | 20260926 | 0.0013 |
| J B HUNT TRANSPORT SVCS INC | 3.875 | 20260301 | 0.0014 |
| J M SMUCKER CO | 3.500 | 20250315 | 0.0021 |
| J M SMUCKER CO | 3.375 | 20271215 | 0.0010 |
| J M SMUCKER CO | 5.900 | 20281115 | 0.0016 |
| J M SMUCKER CO | 2.375 | 20300315 | 0.0009 |
| J M SMUCKER CO | 2.125 | 20320315 | 0.0008 |
| J M SMUCKER CO | 6.200 | 20331115 | 0.0022 |
| J M SMUCKER CO | 4.250 | 20350315 | 0.0012 |
| J M SMUCKER CO | 6.500 | 20431115 | 0.0017 |
| J M SMUCKER CO | 4.375 | 20450315 | 0.0011 |
| J M SMUCKER CO | 6.500 | 20531115 | 0.0023 |
| JAB HLDGS BV | 1.625 | 20250430 | 0.0013 |
| JAB HLDGS BV | 1.750 | 20260625 | 0.0016 |
| JAB HLDGS BV | 2.500 | 20270417 | 0.0011 |
| JAB HLDGS BV | 1.000 | 20271220 | 0.0015 |
| JAB HLDGS BV | 2.000 | 20280518 | 0.0016 |
| JAB HLDGS BV | 2.500 | 20290625 | 0.0016 |
| JAB HLDGS BV | 4.750 | 20320629 | 0.0012 |
| JAB HLDGS BV | 5.000 | 20330612 | 0.0012 |
| JAB HLDGS BV | 3.375 | 20350417 | 0.0011 |
| JAB HLDGS BV | 2.250 | 20391219 | 0.0013 |
| JABIL INC | 1.700 | 20260415 | 0.0010 |
| JABIL INC | 4.250 | 20270515 | 0.0010 |
| JABIL INC | 3.950 | 20280112 | 0.0010 |
| JABIL INC | 3.600 | 20300115 | 0.0009 |
| JABIL INC | 3.000 | 20310115 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JACOBS ENGINEERING GROUP INC | 6.350 | 20280818 | 0.0013 |
| JACOBS ENGINEERING GROUP INC | 5.900 | 20330301 | 0.0011 |
| JAPAN BANK FOR INTL COOPERATION | 2.875 | 20250414 | 0.0031 |
| JAPAN BANK FOR INTL COOPERATION | 2.500 | 20250528 | 0.0030 |
| JAPAN BANK FOR INTL COOPERATION | 0.625 | 20250715 | 0.0049 |
| JAPAN BANK FOR INTL COOPERATION | 3.875 | 20250916 | 0.0031 |
| JAPAN BANK FOR INTL COOPERATION | 2.750 | 20260121 | 0.0017 |
| JAPAN BANK FOR INTL COOPERATION | 4.250 | 20260126 | 0.0052 |
| JAPAN BANK FOR INTL COOPERATION | 2.375 | 20260420 | 0.0025 |
| JAPAN BANK FOR INTL COOPERATION | 4.250 | 20260427 | 0.0052 |
| JAPAN BANK FOR INTL COOPERATION | 1.875 | 20260721 | 0.0029 |
| JAPAN BANK FOR INTL COOPERATION | 2.250 | 20261104 | 0.0031 |
| JAPAN BANK FOR INTL COOPERATION | 1.625 | 20270120 | 0.0010 |
| JAPAN BANK FOR INTL COOPERATION | 2.875 | 20270601 | 0.0030 |
| JAPAN BANK FOR INTL COOPERATION | 2.875 | 20270721 | 0.0025 |
| JAPAN BANK FOR INTL COOPERATION | 4.375 | 20271005 | 0.0010 |
| JAPAN BANK FOR INTL COOPERATION | 2.750 | 20271116 | 0.0029 |
| JAPAN BANK FOR INTL COOPERATION | 3.125 | 20280215 | 0.0023 |
| JAPAN BANK FOR INTL COOPERATION | 4.625 | 20280719 | 0.0031 |
| JAPAN BANK FOR INTL COOPERATION | 3.250 | 20280720 | 0.0020 |
| JAPAN BANK FOR INTL COOPERATION | 4.875 | 20281018 | 0.0011 |
| JAPAN BANK FOR INTL COOPERATION | 3.500 | 20281031 | 0.0020 |
| JAPAN BANK FOR INTL COOPERATION | 2.125 | 20290216 | 0.0023 |
| JAPAN BANK FOR INTL COOPERATION | 1.500 | 20290601 | 0.0021 |
| JAPAN BANK FOR INTL COOPERATION | 2.000 | 20291017 | 0.0018 |
| JAPAN BANK FOR INTL COOPERATION | 1.250 | 20310121 | 0.0025 |
| JAPAN BANK FOR INTL COOPERATION | 4.375 | 20310124 | 0.0021 |
| JAPAN BANK FOR INTL COOPERATION | 1.875 | 20310415 | 0.0052 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.220 | 20250321 | 0.0007 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.210 | 20251219 | 0.0007 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.450 | 20260319 | 0.0007 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.280 | 20270420 | 0.0007 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.390 | 20280317 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.420 | 20280620 | 0.0011 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.410 | 20290420 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.700 | 20350920 | 0.0012 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 0.500 | 20380917 | 0.0013 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 0.500 | 20390318 | 0.0016 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.850 | 20390318 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.960 | 20460319 | 0.0009 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 3.040 | 20460620 | 0.0009 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.940 | 20460720 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.870 | 20461220 | 0.0009 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.670 | 20470320 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.750 | 20470320 | 0.0012 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.790 | 20470320 | 0.0012 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.700 | 20480320 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.790 | 20480320 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.840 | 20480320 | 0.0008 |
| JAPAN EXPY HLDG AND DEBT REPAYMENT AGENCY | 2.910 | 20480320 | 0.0010 |
| JAPAN FIN ORG FOR MUNI | 1.000 | 20250521 | 0.0030 |
| JAPAN FIN ORG FOR MUNI | 0.625 | 20250902 | 0.0029 |
| JAPAN FIN ORG FOR MUNI | 1.125 | 20260420 | 0.0024 |
| JAPAN FIN ORG FOR MUNI | 5.125 | 20260901 | 0.0016 |
| JAPAN FIN ORG FOR MUNI | 0.050 | 20270212 | 0.0010 |
| JAPAN FIN ORG FOR MUNI | 2.375 | 20270908 | 0.0028 |
| JAPAN FIN ORG FOR MUNI | 0.010 | 20280202 | 0.0010 |
| JAPAN FIN ORG FOR MUNI | 3.375 | 20280222 | 0.0011 |
| JAPAN FIN ORG FOR MUNI | 2.290 | 20280425 | 0.0009 |
| JAPAN FIN ORG FOR MUNI | 4.125 | 20280427 | 0.0021 |
| JAPAN FIN ORG FOR MUNI | 2.070 | 20281220 | 0.0008 |
| JAPAN FIN ORG FOR MUNI | 2.875 | 20290123 | 0.0011 |
| JAPAN FIN ORG FOR MUNI | 1.375 | 20310210 | 0.0021 |
| JAPAN FIN ORG FOR MUNI | 0.100 | 20310903 | 0.0018 |
| JAPAN INTL COOPERATION AGENCY | 2.125 | 20261020 | 0.0010 |
| JAPAN INTL COOPERATION AGENCY | 2.750 | 20270427 | 0.0010 |
| JAPAN INTL COOPERATION AGENCY | 3.250 | 20270525 | 0.0018 |
| JAPAN INTL COOPERATION AGENCY | 4.000 | 20280523 | 0.0026 |
| JAPAN INTL COOPERATION AGENCY | 3.375 | 20280612 | 0.0010 |
| JAPAN INTL COOPERATION AGENCY | 1.000 | 20300722 | 0.0008 |
| JAPAN INTL COOPERATION AGENCY | 1.750 | 20310428 | 0.0010 |
| JBS USA HLDG LUX SARL | 2.500 | 20270115 | 0.0019 |
| JBS USA HLDG LUX SARL | 5.125 | 20280201 | 0.0018 |
| JBS USA HLDG LUX SARL | 3.000 | 20290202 | 0.0011 |
| JBS USA HLDG LUX SARL | 5.500 | 20300115 | 0.0025 |
| JBS USA HLDG LUX SARL | 3.625 | 20320115 | 0.0016 |
| JBS USA HLDG LUX SARL | 3.000 | 20320515 | 0.0017 |
| JBS USA HLDG LUX SARL | 5.750 | 20330401 | 0.0042 |
| JBS USA HLDG LUX SARL | 6.750 | 20340315 | 0.0035 |
| JBS USA HLDG LUX SARL | 4.375 | 20520202 | 0.0013 |
| JBS USA HLDG LUX SARL | 6.500 | 20521201 | 0.0032 |
| JBS USA HLDG LUX SARL | 7.250 | 20531115 | 0.0020 |
| JCDECAUX SE | 2.625 | 20280424 | 0.0013 |
| JCDECAUX SE | 5.000 | 20290111 | 0.0014 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JCDECAUX SE | 1.625 | 20300207 | 0.0010 |
| JD.COM INC | 3.875 | 20260429 | 0.0010 |
| JD.COM INC | 3.375 | 20300114 | 0.0013 |
| JDE PEETS NV | 0.000 | 20260116 | 0.0016 |
| JDE PEETS NV | 0.625 | 20280209 | 0.0012 |
| JDE PEETS NV | 0.500 | 20290116 | 0.0014 |
| JDE PEETS NV | 4.125 | 20300123 | 0.0011 |
| JDE PEETS NV | 1.125 | 20330616 | 0.0009 |
| JDE PEETS NV | 4.500 | 20340123 | 0.0012 |
| JEFFERIES FINL GROUP INC | 4.850 | 20270115 | 0.0016 |
| JEFFERIES FINL GROUP INC | 5.875 | 20280721 | 0.0021 |
| JEFFERIES FINL GROUP INC | 4.150 | 20300123 | 0.0019 |
| JEFFERIES FINL GROUP INC | 2.625 | 20311015 | 0.0017 |
| JEFFERIES FINL GROUP INC | 2.750 | 20321015 | 0.0009 |
| JEFFERIES FINL GROUP INC | 6.250 | 20360115 | 0.0011 |
| JERSEY GOVT NT | 2.875 | 20520506 | 0.0009 |
| JETBLUE AIRWAYS CORP 2020-1 PASS-THRU TRUST | 4.000 | 20321115 | 0.0010 |
| JGB #1 40YRS BND | 2.400 | 20480320 | 0.0120 |
| JGB #10 40YRS BND | 0.900 | 20570320 | 0.0258 |
| JGB #100 20YRS BND | 2.200 | 20280320 | 0.0242 |
| JGB #101 20YRS BND | 2.400 | 20280320 | 0.0112 |
| JGB #102 20YRS BND | 2.400 | 20280620 | 0.0166 |
| JGB #103 20YRS BND | 2.300 | 20280620 | 0.0115 |
| JGB #104 20YRS BND | 2.100 | 20280620 | 0.0100 |
| JGB #105 20YRS BND | 2.100 | 20280920 | 0.0178 |
| JGB #106 20YRS BND | 2.200 | 20280920 | 0.0097 |
| JGB #107 20YRS BND | 2.100 | 20281220 | 0.0114 |
| JGB #108 20YRS BND | 1.900 | 20281220 | 0.0149 |
| JGB #109 20YRS BND | 1.900 | 20290320 | 0.0149 |
| JGB #11 30YRS BND | 1.700 | 20330620 | 0.0084 |
| JGB #11 40YRS BND | 0.800 | 20580320 | 0.0238 |
| JGB #110 20YRS BND | 2.100 | 20290320 | 0.0202 |
| JGB #111 20YRS BND | 2.200 | 20290620 | 0.0126 |
| JGB #112 20YRS BND | 2.100 | 20290620 | 0.0216 |
| JGB #113 20YRS BND | 2.100 | 20290920 | 0.0195 |
| JGB #114 20YRS BND | 2.100 | 20291220 | 0.0158 |
| JGB #115 20YRS BND | 2.200 | 20291220 | 0.0108 |
| JGB #116 20YRS BND | 2.200 | 20300320 | 0.0144 |
| JGB #117 20YRS BND | 2.100 | 20300320 | 0.0258 |
| JGB #118 20YRS BND | 2.000 | 20300620 | 0.0141 |
| JGB #119 20YRS BND | 1.800 | 20300620 | 0.0116 |
| JGB #12 30YRS BND | 2.100 | 20330920 | 0.0072 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JGB #12 40YRS BND | 0.500 | 20590320 | 0.0256 |
| JGB #120 20YRS BND | 1.600 | 20300620 | 0.0134 |
| JGB #121 20YRS BND | 1.900 | 20300920 | 0.0178 |
| JGB #122 20YRS BND | 1.800 | 20300920 | 0.0102 |
| JGB #123 20YRS BND | 2.100 | 20301220 | 0.0313 |
| JGB #124 20YRS BND | 2.000 | 20301220 | 0.0133 |
| JGB #125 20YRS BND | 2.200 | 20310320 | 0.0188 |
| JGB #126 20YRS BND | 2.000 | 20310320 | 0.0150 |
| JGB #127 20YRS BND | 1.900 | 20310320 | 0.0120 |
| JGB #128 20YRS BND | 1.900 | 20310620 | 0.0223 |
| JGB #129 20YRS BND | 1.800 | 20310620 | 0.0104 |
| JGB #13 30YRS BND | 2.000 | 20331220 | 0.0114 |
| JGB #13 40YRS BND | 0.500 | 20600320 | 0.0369 |
| JGB #130 20YRS BND | 1.800 | 20310920 | 0.0271 |
| JGB #131 20YRS BND | 1.700 | 20310920 | 0.0141 |
| JGB #132 20YRS BND | 1.700 | 20311220 | 0.0193 |
| JGB #133 20YRS BND | 1.800 | 20311220 | 0.0239 |
| JGB #134 20YRS BND | 1.800 | 20320320 | 0.0221 |
| JGB #135 20YRS BND | 1.700 | 20320320 | 0.0119 |
| JGB #136 20YRS BND | 1.600 | 20320320 | 0.0126 |
| JGB #137 20YRS BND | 1.700 | 20320620 | 0.0111 |
| JGB #138 20YRS BND | 1.500 | 20320620 | 0.0114 |
| JGB #139 20YRS BND | 1.600 | 20320620 | 0.0135 |
| JGB #14 30YRS BND | 2.400 | 20340320 | 0.0141 |
| JGB #14 40YRS BND | 0.700 | 20610320 | 0.0392 |
| JGB #140 20YRS BND | 1.700 | 20320920 | 0.0364 |
| JGB #141 20YRS BND | 1.700 | 20321220 | 0.0255 |
| JGB #142 20YRS BND | 1.800 | 20321220 | 0.0124 |
| JGB #143 20YRS BND | 1.600 | 20330320 | 0.0175 |
| JGB #143 5YRS BND | 0.100 | 20250320 | 0.0197 |
| JGB #144 20YRS BND | 1.500 | 20330320 | 0.0113 |
| JGB #144 5YRS BND | 0.100 | 20250620 | 0.0300 |
| JGB #145 20YRS BND | 1.700 | 20330620 | 0.0229 |
| JGB #145 5YRS BND | 0.100 | 20250920 | 0.0217 |
| JGB #146 20YRS BND | 1.700 | 20330920 | 0.0235 |
| JGB #146 5YRS BND | 0.100 | 20251220 | 0.0251 |
| JGB #147 20YRS BND | 1.600 | 20331220 | 0.0223 |
| JGB #147 5YRS BND | 0.005 | 20260320 | 0.0248 |
| JGB #148 20YRS BND | 1.500 | 20340320 | 0.0291 |
| JGB #148 5YRS BND | 0.005 | 20260620 | 0.0216 |
| JGB #149 20YRS BND | 1.500 | 20340620 | 0.0282 |
| JGB #149 5YRS BND | 0.005 | 20260920 | 0.0301 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JGB #15 30YRS BND | 2.500 | 20340620 | 0.0184 |
| JGB #15 40YRS BND | 1.000 | 20620320 | 0.0409 |
| JGB #150 20YRS BND | 1.400 | 20340920 | 0.0340 |
| JGB #150 5YRS BND | 0.005 | 20261220 | 0.0309 |
| JGB #151 20YRS BND | 1.200 | 20341220 | 0.0297 |
| JGB #151 5YRS BND | 0.005 | 20270320 | 0.0270 |
| JGB #152 20YRS BND | 1.200 | 20350320 | 0.0307 |
| JGB #152 5YRS BND | 0.100 | 20270320 | 0.0164 |
| JGB #153 20YRS BND | 1.300 | 20350620 | 0.0264 |
| JGB #153 5YRS BND | 0.005 | 20270620 | 0.0412 |
| JGB #154 20YRS BND | 1.200 | 20350920 | 0.0303 |
| JGB #154 5YRS BND | 0.100 | 20270920 | 0.0343 |
| JGB #155 20YRS BND | 1.000 | 20351220 | 0.0318 |
| JGB #155 5YRS BND | 0.300 | 20271220 | 0.0128 |
| JGB #156 20YRS BND | 0.400 | 20360320 | 0.0205 |
| JGB #156 5YRS BND | 0.200 | 20271220 | 0.0153 |
| JGB #157 20YRS BND | 0.200 | 20360620 | 0.0218 |
| JGB #157 5YRS BND | 0.200 | 20280320 | 0.0200 |
| JGB #158 20YRS BND | 0.500 | 20360920 | 0.0308 |
| JGB #158 5YRS BND | 0.100 | 20280320 | 0.0324 |
| JGB #159 20YRS BND | 0.600 | 20361220 | 0.0288 |
| JGB #159 5YRS BND | 0.100 | 20280620 | 0.0226 |
| JGB #16 30YRS BND | 2.500 | 20340920 | 0.0126 |
| JGB #16 40YRS BND | 1.300 | 20630320 | 0.0399 |
| JGB #160 20YRS BND | 0.700 | 20370320 | 0.0283 |
| JGB #160 5YRS BND | 0.200 | 20280620 | 0.0137 |
| JGB #161 20YRS BND | 0.600 | 20370620 | 0.0239 |
| JGB #161 5YRS BND | 0.300 | 20280620 | 0.0194 |
| JGB #162 20YRS BND | 0.600 | 20370920 | 0.0316 |
| JGB #162 5YRS BND | 0.300 | 20280920 | 0.0179 |
| JGB #163 20YRS BND | 0.600 | 20371220 | 0.0278 |
| JGB #163 5YRS BND | 0.400 | 20280920 | 0.0343 |
| JGB #164 20YRS BND | 0.500 | 20380320 | 0.0312 |
| JGB #164 5YRS BND | 0.200 | 20281220 | 0.0250 |
| JGB #165 20YRS BND | 0.500 | 20380620 | 0.0360 |
| JGB #165 5YRS BND | 0.300 | 20281220 | 0.0345 |
| JGB #166 20YRS BND | 0.700 | 20380920 | 0.0278 |
| JGB #167 20YRS BND | 0.500 | 20381220 | 0.0312 |
| JGB #168 20YRS BND | 0.400 | 20390320 | 0.0293 |
| JGB #169 20YRS BND | 0.300 | 20390620 | 0.0325 |
| JGB #17 30YRS BND | 2.400 | 20341220 | 0.0130 |
| JGB #170 20YRS BND | 0.300 | 20390920 | 0.0276 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JGB #171 20YRS BND | 0.300 | 20391220 | 0.0361 |
| JGB #172 20YRS BND | 0.400 | 20400320 | 0.0341 |
| JGB #173 20YRS BND | 0.400 | 20400620 | 0.0424 |
| JGB #174 20YRS BND | 0.400 | 20400920 | 0.0436 |
| JGB #175 20YRS BND | 0.500 | 20401220 | 0.0435 |
| JGB #176 20YRS BND | 0.500 | 20410320 | 0.0379 |
| JGB #177 20YRS BND | 0.400 | 20410620 | 0.0452 |
| JGB #178 20YRS BND | 0.500 | 20410920 | 0.0453 |
| JGB #179 20YRS BND | 0.500 | 20411220 | 0.0488 |
| JGB #18 30YRS BND | 2.300 | 20350320 | 0.0180 |
| JGB #180 20YRS BND | 0.800 | 20420320 | 0.0470 |
| JGB #181 20YRS BND | 0.900 | 20420620 | 0.0470 |
| JGB #182 20YRS BND | 1.100 | 20420920 | 0.0425 |
| JGB #183 20YRS BND | 1.400 | 20421220 | 0.0415 |
| JGB #184 20YRS BND | 1.100 | 20430320 | 0.0380 |
| JGB #185 20YRS BND | 1.100 | 20430620 | 0.0455 |
| JGB #186 20YRS BND | 1.500 | 20430920 | 0.0500 |
| JGB #187 20YRS BND | 1.300 | 20431220 | 0.0277 |
| JGB #19 30YRS BND | 2.300 | 20350620 | 0.0122 |
| JGB #2 40YRS BND | 2.200 | 20490320 | 0.0212 |
| JGB #20 30YRS BND | 2.500 | 20350920 | 0.0128 |
| JGB #21 30YRS BND | 2.300 | 20351220 | 0.0140 |
| JGB #22 30YRS BND | 2.500 | 20360320 | 0.0181 |
| JGB #23 30YRS BND | 2.500 | 20360620 | 0.0175 |
| JGB #24 30YRS BND | 2.500 | 20360920 | 0.0115 |
| JGB #25 30YRS BND | 2.300 | 20361220 | 0.0147 |
| JGB #26 30YRS BND | 2.400 | 20370320 | 0.0301 |
| JGB #27 30YRS BND | 2.500 | 20370920 | 0.0267 |
| JGB #28 30YRS BND | 2.500 | 20380320 | 0.0375 |
| JGB #29 30YRS BND | 2.400 | 20380920 | 0.0348 |
| JGB #3 40YRS BND | 2.200 | 20500320 | 0.0190 |
| JGB #30 30YRS BND | 2.300 | 20390320 | 0.0419 |
| JGB #31 30YRS BND | 2.200 | 20390920 | 0.0376 |
| JGB #32 30YRS BND | 2.300 | 20400320 | 0.0461 |
| JGB #33 30YRS BND | 2.000 | 20400920 | 0.0507 |
| JGB #338 10YRS BND | 0.400 | 20250320 | 0.0147 |
| JGB #339 10YRS BND | 0.400 | 20250620 | 0.0141 |
| JGB #34 30YRS BND | 2.200 | 20410320 | 0.0464 |
| JGB #340 10YRS BND | 0.400 | 20250920 | 0.0122 |
| JGB #341 10YRS BND | 0.300 | 20251220 | 0.0114 |
| JGB #342 10YRS BND | 0.100 | 20260320 | 0.0124 |
| JGB #343 10YRS BND | 0.100 | 20260620 | 0.0109 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JGB #344 10YRS BND | 0.100 | 20260920 | 0.0184 |
| JGB #345 10YRS BND | 0.100 | 20261220 | 0.0205 |
| JGB #346 10YRS BND | 0.100 | 20270320 | 0.0202 |
| JGB #347 10YRS BND | 0.100 | 20270620 | 0.0153 |
| JGB #348 10YRS BND | 0.100 | 20270920 | 0.0182 |
| JGB #349 10YRS BND | 0.100 | 20271220 | 0.0178 |
| JGB #35 30YRS BND | 2.000 | 20410920 | 0.0516 |
| JGB #350 10YRS BND | 0.100 | 20280320 | 0.0201 |
| JGB #351 10YRS BND | 0.100 | 20280620 | 0.0153 |
| JGB #352 10YRS BND | 0.100 | 20280920 | 0.0134 |
| JGB #353 10YRS BND | 0.100 | 20281220 | 0.0116 |
| JGB #354 10YRS BND | 0.100 | 20290320 | 0.0100 |
| JGB #355 10YRS BND | 0.100 | 20290620 | 0.0104 |
| JGB #356 10YRS BND | 0.100 | 20290920 | 0.0128 |
| JGB #357 10YRS BND | 0.100 | 20291220 | 0.0098 |
| JGB #358 10YRS BND | 0.100 | 20300320 | 0.0137 |
| JGB #359 10YRS BND | 0.100 | 20300620 | 0.0147 |
| JGB #36 30YRS BND | 2.000 | 20420320 | 0.0481 |
| JGB #360 10YRS BND | 0.100 | 20300920 | 0.0141 |
| JGB #361 10YRS BND | 0.100 | 20301220 | 0.0137 |
| JGB #362 10YRS BND | 0.100 | 20310320 | 0.0172 |
| JGB #363 10YRS BND | 0.100 | 20310620 | 0.0213 |
| JGB #364 10YRS BND | 0.100 | 20310920 | 0.0196 |
| JGB #365 10YRS BND | 0.100 | 20311220 | 0.0185 |
| JGB #367 10YRS BND | 0.200 | 20320620 | 0.0118 |
| JGB #368 10YRS BND | 0.200 | 20320920 | 0.0082 |
| JGB #369 10YRS BND | 0.500 | 20321220 | 0.0132 |
| JGB #37 30YRS BND | 1.900 | 20420920 | 0.0582 |
| JGB #370 10YRS BND | 0.500 | 20330320 | 0.0255 |
| JGB #371 10YRS BND | 0.400 | 20330620 | 0.0533 |
| JGB #372 10YRS BND | 0.800 | 20330920 | 0.0557 |
| JGB #373 10YRS BND | 0.600 | 20331220 | 0.0646 |
| JGB #38 30YRS BND | 1.800 | 20430320 | 0.0324 |
| JGB #39 30YRS BND | 1.900 | 20430620 | 0.0282 |
| JGB #4 40YRS BND | 2.200 | 20510320 | 0.0275 |
| JGB #40 30YRS BND | 1.800 | 20430920 | 0.0215 |
| JGB #41 30YRS BND | 1.700 | 20431220 | 0.0212 |
| JGB #42 30YRS BND | 1.700 | 20440320 | 0.0251 |
| JGB #43 30YRS BND | 1.700 | 20440620 | 0.0175 |
| JGB #44 30YRS BND | 1.700 | 20440920 | 0.0196 |
| JGB #446 2YRS BND | 0.005 | 20250301 | 0.0268 |
| JGB #447 2YRS BND | 0.005 | 20250401 | 0.0202 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JGB #448 2YRS BND | 0.005 | 20250501 | 0.0238 |
| JGB #449 2YRS BND | 0.005 | 20250601 | 0.0221 |
| JGB #45 30YRS BND | 1.500 | 20441220 | 0.0136 |
| JGB #450 2YRS BND | 0.005 | 20250701 | 0.0151 |
| JGB #451 2YRS BND | 0.005 | 20250801 | 0.0339 |
| JGB #452 2YRS BND | 0.005 | 20250901 | 0.0303 |
| JGB #453 2YRS BND | 0.005 | 20251001 | 0.0188 |
| JGB #454 2YRS BND | 0.100 | 20251101 | 0.0323 |
| JGB #455 2YRS BND | 0.005 | 20251201 | 0.0356 |
| JGB #456 2YRS BND | 0.100 | 20260101 | 0.0313 |
| JGB #457 2YRS BND | 0.100 | 20260201 | 0.0431 |
| JGB #46 30YRS BND | 1.500 | 20450320 | 0.0227 |
| JGB #47 30YRS BND | 1.600 | 20450620 | 0.0117 |
| JGB #48 30YRS BND | 1.400 | 20450920 | 0.0094 |
| JGB #49 30YRS BND | 1.400 | 20451220 | 0.0125 |
| JGB #5 40YRS BND | 2.000 | 20520320 | 0.0281 |
| JGB #50 30YRS BND | 0.800 | 20460320 | 0.0184 |
| JGB #51 30YRS BND | 0.300 | 20460620 | 0.0146 |
| JGB #52 30YRS BND | 0.500 | 20460920 | 0.0197 |
| JGB #53 30YRS BND | 0.600 | 20461220 | 0.0153 |
| JGB #54 30YRS BND | 0.800 | 20470320 | 0.0156 |
| JGB #55 30YRS BND | 0.800 | 20470620 | 0.0164 |
| JGB #56 30YRS BND | 0.800 | 20470920 | 0.0179 |
| JGB #57 30YRS BND | 0.800 | 20471220 | 0.0195 |
| JGB #58 30YRS BND | 0.800 | 20480320 | 0.0184 |
| JGB #59 30YRS BND | 0.700 | 20480620 | 0.0251 |
| JGB #6 40YRS BND | 1.900 | 20530320 | 0.0190 |
| JGB #60 30YRS BND | 0.900 | 20480920 | 0.0144 |
| JGB #61 30YRS BND | 0.700 | 20481220 | 0.0202 |
| JGB #62 30YRS BND | 0.500 | 20490320 | 0.0191 |
| JGB #63 30YRS BND | 0.400 | 20490620 | 0.0192 |
| JGB #64 30YRS BND | 0.400 | 20490920 | 0.0180 |
| JGB #65 30YRS BND | 0.400 | 20491220 | 0.0243 |
| JGB #66 30YRS BND | 0.400 | 20500320 | 0.0224 |
| JGB #67 30YRS BND | 0.600 | 20500620 | 0.0275 |
| JGB #68 30YRS BND | 0.600 | 20500920 | 0.0294 |
| JGB #69 30YRS BND | 0.700 | 20501220 | 0.0321 |
| JGB #7 30YRS BND | 2.300 | 20320520 | 0.0085 |
| JGB #7 40YRS BND | 1.700 | 20540320 | 0.0161 |
| JGB #70 30YRS BND | 0.700 | 20510320 | 0.0299 |
| JGB #71 30YRS BND | 0.700 | 20510620 | 0.0294 |
| JGB #72 30YRS BND | 0.700 | 20510920 | 0.0308 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JGB #73 30YRS BND | 0.700 | 20511220 | 0.0326 |
| JGB #74 30YRS BND | 1.000 | 20520320 | 0.0322 |
| JGB #75 20YRS BND | 2.100 | 20250320 | 0.0071 |
| JGB #75 30YRS BND | 1.300 | 20520620 | 0.0354 |
| JGB #76 20YRS BND | 1.900 | 20250320 | 0.0100 |
| JGB #76 30YRS BND | 1.400 | 20520920 | 0.0337 |
| JGB #77 30YRS BND | 1.600 | 20521220 | 0.0313 |
| JGB #78 20YRS BND | 1.900 | 20250620 | 0.0085 |
| JGB #78 30YRS BND | 1.400 | 20530320 | 0.0358 |
| JGB #79 30YRS BND | 1.200 | 20530620 | 0.0343 |
| JGB #8 30YRS BND | 1.800 | 20321122 | 0.0086 |
| JGB #8 40YRS BND | 1.400 | 20550320 | 0.0146 |
| JGB #80 30YRS BND | 1.800 | 20530920 | 0.0362 |
| JGB #81 20YRS BND | 2.000 | 20250920 | 0.0091 |
| JGB #81 30YRS BND | 1.600 | 20531220 | 0.0250 |
| JGB #82 20YRS BND | 2.100 | 20250920 | 0.0080 |
| JGB #83 20YRS BND | 2.100 | 20251220 | 0.0086 |
| JGB #84 20YRS BND | 2.000 | 20251220 | 0.0121 |
| JGB #85 20YRS BND | 2.100 | 20260320 | 0.0122 |
| JGB #86 20YRS BND | 2.300 | 20260320 | 0.0092 |
| JGB #87 20YRS BND | 2.200 | 20260320 | 0.0087 |
| JGB #88 20YRS BND | 2.300 | 20260620 | 0.0142 |
| JGB #89 20YRS BND | 2.200 | 20260620 | 0.0074 |
| JGB #9 40YRS BND | 0.400 | 20560320 | 0.0235 |
| JGB #90 20YRS BND | 2.200 | 20260920 | 0.0170 |
| JGB #92 20YRS BND | 2.100 | 20261220 | 0.0240 |
| JGB #93 20YRS BND | 2.000 | 20270320 | 0.0108 |
| JGB #94 20YRS BND | 2.100 | 20270320 | 0.0181 |
| JGB #95 20YRS BND | 2.300 | 20270620 | 0.0140 |
| JGB #96 20YRS BND | 2.100 | 20270620 | 0.0085 |
| JGB #97 20YRS BND | 2.200 | 20270920 | 0.0128 |
| JGB #98 20YRS BND | 2.100 | 20270920 | 0.0108 |
| JGB #99 20YRS BND | 2.100 | 20271220 | 0.0275 |
| JGB #GX1 10YRS BND | 0.700 | 20331220 | 0.0112 |
| JIC ZHIXIN LTD | 2.125 | 20300827 | 0.0009 |
| JIGSAW FUNDING PLC | 3.375 | 20520505 | 0.0007 |
| JMH CO LTD | 2.500 | 20310409 | 0.0014 |
| JOHN DEERE BANK SA | 2.500 | 20260914 | 0.0013 |
| JOHN DEERE BANK SA | 5.125 | 20281018 | 0.0011 |
| JOHN DEERE CAP CORP | 5.150 | 20250303 | 0.0011 |
| JOHN DEERE CAP CORP | 3.450 | 20250313 | 0.0019 |
| JOHN DEERE CAP CORP | 3.400 | 20250606 | 0.0021 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JOHN DEERE CAP CORP | 4.950 | 20250606 | 0.0013 |
| JOHN DEERE CAP CORP | 4.050 | 20250908 | 0.0016 |
| JOHN DEERE CAP CORP | 4.800 | 20260109 | 0.0025 |
| JOHN DEERE CAP CORP | 0.700 | 20260115 | 0.0017 |
| JOHN DEERE CAP CORP | 5.050 | 20260303 | 0.0012 |
| JOHN DEERE CAP CORP | 4.750 | 20260608 | 0.0013 |
| JOHN DEERE CAP CORP | 2.650 | 20260610 | 0.0010 |
| JOHN DEERE CAP CORP | 1.050 | 20260617 | 0.0011 |
| JOHN DEERE CAP CORP | 5.150 | 20260908 | 0.0012 |
| JOHN DEERE CAP CORP | 4.500 | 20270108 | 0.0016 |
| JOHN DEERE CAP CORP | 1.700 | 20270111 | 0.0010 |
| JOHN DEERE CAP CORP | 2.350 | 20270308 | 0.0010 |
| JOHN DEERE CAP CORP | 1.750 | 20270309 | 0.0010 |
| JOHN DEERE CAP CORP | 2.800 | 20270908 | 0.0010 |
| JOHN DEERE CAP CORP | 4.150 | 20270915 | 0.0019 |
| JOHN DEERE CAP CORP | 4.750 | 20280120 | 0.0023 |
| JOHN DEERE CAP CORP | 4.900 | 20280303 | 0.0014 |
| JOHN DEERE CAP CORP | 1.500 | 20280306 | 0.0009 |
| JOHN DEERE CAP CORP | 4.950 | 20280714 | 0.0032 |
| JOHN DEERE CAP CORP | 4.500 | 20290116 | 0.0021 |
| JOHN DEERE CAP CORP | 3.450 | 20290307 | 0.0012 |
| JOHN DEERE CAP CORP | 3.350 | 20290418 | 0.0012 |
| JOHN DEERE CAP CORP | 2.800 | 20290718 | 0.0011 |
| JOHN DEERE CAP CORP | 2.450 | 20300109 | 0.0010 |
| JOHN DEERE CAP CORP | 4.700 | 20300610 | 0.0021 |
| JOHN DEERE CAP CORP | 1.450 | 20310115 | 0.0010 |
| JOHN DEERE CAP CORP | 2.000 | 20310617 | 0.0010 |
| JOHN DEERE CAP CORP | 3.900 | 20320607 | 0.0010 |
| JOHN DEERE CAP CORP | 4.350 | 20320915 | 0.0012 |
| JOHN DEERE CAP CORP | 5.150 | 20330908 | 0.0022 |
| JOHN DEERE CASH MGMT SARL | 1.850 | 20280402 | 0.0013 |
| JOHN DEERE CASH MGMT SARL | 2.200 | 20320402 | 0.0013 |
| JOHN DEERE CASH MGMT SARL | 1.650 | 20390613 | 0.0012 |
| JOHN SEVIER COMBINED CYCLE GENERATION LLC | 4.626 | 20420115 | 0.0014 |
| JOHNS HOPKINS HEALTH SYSTEM CORP | 3.837 | 20460515 | 0.0012 |
| JOHNSON & JOHNSON | 0.550 | 20250901 | 0.0020 |
| JOHNSON & JOHNSON | 2.450 | 20260301 | 0.0040 |
| JOHNSON & JOHNSON | 2.950 | 20270303 | 0.0020 |
| JOHNSON & JOHNSON | 0.950 | 20270901 | 0.0028 |
| JOHNSON & JOHNSON | 2.900 | 20280115 | 0.0030 |
| JOHNSON & JOHNSON | 1.150 | 20281120 | 0.0016 |
| JOHNSON & JOHNSON | 1.300 | 20300901 | 0.0030 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JOHNSON & JOHNSON | 4.950 | 20330515 | 0.0011 |
| JOHNSON & JOHNSON | 4.375 | 20331205 | 0.0018 |
| JOHNSON & JOHNSON | 1.650 | 20350520 | 0.0030 |
| JOHNSON & JOHNSON | 3.550 | 20360301 | 0.0019 |
| JOHNSON & JOHNSON | 3.625 | 20370303 | 0.0028 |
| JOHNSON & JOHNSON | 5.950 | 20370815 | 0.0023 |
| JOHNSON & JOHNSON | 3.400 | 20380115 | 0.0018 |
| JOHNSON & JOHNSON | 5.850 | 20380715 | 0.0016 |
| JOHNSON & JOHNSON | 2.100 | 20400901 | 0.0014 |
| JOHNSON & JOHNSON | 4.500 | 20400901 | 0.0011 |
| JOHNSON & JOHNSON | 4.500 | 20431205 | 0.0010 |
| JOHNSON & JOHNSON | 3.700 | 20460301 | 0.0035 |
| JOHNSON & JOHNSON | 3.750 | 20470303 | 0.0018 |
| JOHNSON & JOHNSON | 3.500 | 20480115 | 0.0012 |
| JOHNSON & JOHNSON | 2.250 | 20500901 | 0.0013 |
| JOHNSON & JOHNSON | 2.450 | 20600901 | 0.0016 |
| JOHNSON CONTROLS INTL PLC | 0.375 | 20270915 | 0.0010 |
| JOHNSON CONTROLS INTL PLC | 3.000 | 20280915 | 0.0013 |
| JOHNSON CONTROLS INTL PLC | 1.750 | 20300915 | 0.0011 |
| JOHNSON CONTROLS INTL PLC | 2.000 | 20310916 | 0.0008 |
| JOHNSON CONTROLS INTL PLC | 1.000 | 20320915 | 0.0009 |
| JOHNSON CONTROLS INTL PLC | 4.250 | 20350523 | 0.0019 |
| JOHNSON CONTROLS INTL PLC | 4.500 | 20470215 | 0.0009 |
| JOY TREASURE ASSETS HLDGS INC | 5.500 | 20270201 | 0.0011 |
| JPMORGAN CHASE & CO | 3.900 | 20250715 | 0.0051 |
| JPMORGAN CHASE & CO | 3.000 | 20260219 | 0.0022 |
| JPMORGAN CHASE & CO | 2.005 | 20260313 | 0.0046 |
| JPMORGAN CHASE & CO | 3.300 | 20260401 | 0.0051 |
| JPMORGAN CHASE & CO | 2.083 | 20260422 | 0.0071 |
| JPMORGAN CHASE & CO | 4.080 | 20260426 | 0.0062 |
| JPMORGAN CHASE & CO | 0.991 | 20260428 | 0.0032 |
| JPMORGAN CHASE & CO | 3.200 | 20260615 | 0.0035 |
| JPMORGAN CHASE & CO | 2.950 | 20261001 | 0.0060 |
| JPMORGAN CHASE & CO | 7.625 | 20261015 | 0.0011 |
| JPMORGAN CHASE & CO | 1.500 | 20261029 | 0.0032 |
| JPMORGAN CHASE & CO | 1.045 | 20261119 | 0.0053 |
| JPMORGAN CHASE & CO | 4.125 | 20261215 | 0.0041 |
| JPMORGAN CHASE & CO | 3.500 | 20261218 | 0.0013 |
| JPMORGAN CHASE & CO | 3.960 | 20270129 | 0.0041 |
| JPMORGAN CHASE & CO | 1.040 | 20270204 | 0.0038 |
| JPMORGAN CHASE & CO | 1.090 | 20270311 | 0.0043 |
| JPMORGAN CHASE & CO | 1.578 | 20270422 | 0.0068 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JPMORGAN CHASE & CO | 8.000 | 20270429 | 0.0012 |
| JPMORGAN CHASE & CO | 1.470 | 20270922 | 0.0052 |
| JPMORGAN CHASE & CO | 4.250 | 20271001 | 0.0031 |
| JPMORGAN CHASE & CO | 6.070 | 20271022 | 0.0043 |
| JPMORGAN CHASE & CO | 3.625 | 20271201 | 0.0022 |
| JPMORGAN CHASE & CO | 5.040 | 20280123 | 0.0052 |
| JPMORGAN CHASE & CO | 3.782 | 20280201 | 0.0055 |
| JPMORGAN CHASE & CO | 0.389 | 20280224 | 0.0026 |
| JPMORGAN CHASE & CO | 2.947 | 20280224 | 0.0032 |
| JPMORGAN CHASE & CO | 4.323 | 20280426 | 0.0062 |
| JPMORGAN CHASE & CO | 3.540 | 20280501 | 0.0050 |
| JPMORGAN CHASE & CO | 1.638 | 20280518 | 0.0043 |
| JPMORGAN CHASE & CO | 2.875 | 20280524 | 0.0022 |
| JPMORGAN CHASE & CO | 2.182 | 20280601 | 0.0029 |
| JPMORGAN CHASE & CO | 4.851 | 20280725 | 0.0073 |
| JPMORGAN CHASE & CO | 3.509 | 20290123 | 0.0044 |
| JPMORGAN CHASE & CO | 4.005 | 20290423 | 0.0045 |
| JPMORGAN CHASE & CO | 2.069 | 20290601 | 0.0037 |
| JPMORGAN CHASE & CO | 1.812 | 20290612 | 0.0021 |
| JPMORGAN CHASE & CO | 4.203 | 20290723 | 0.0050 |
| JPMORGAN CHASE & CO | 5.299 | 20290724 | 0.0053 |
| JPMORGAN CHASE & CO | 6.087 | 20291023 | 0.0050 |
| JPMORGAN CHASE & CO | 4.452 | 20291205 | 0.0051 |
| JPMORGAN CHASE & CO | 5.012 | 20300123 | 0.0052 |
| JPMORGAN CHASE & CO | 1.963 | 20300323 | 0.0053 |
| JPMORGAN CHASE & CO | 3.702 | 20300506 | 0.0049 |
| JPMORGAN CHASE & CO | 4.565 | 20300614 | 0.0041 |
| JPMORGAN CHASE & CO | 2.739 | 20301015 | 0.0069 |
| JPMORGAN CHASE & CO | 4.493 | 20310324 | 0.0061 |
| JPMORGAN CHASE & CO | 2.522 | 20310422 | 0.0049 |
| JPMORGAN CHASE & CO | 2.956 | 20310513 | 0.0055 |
| JPMORGAN CHASE & CO | 1.001 | 20310725 | 0.0029 |
| JPMORGAN CHASE & CO | 4.457 | 20311113 | 0.0047 |
| JPMORGAN CHASE & CO | 1.764 | 20311119 | 0.0024 |
| JPMORGAN CHASE & CO | 1.953 | 20320204 | 0.0051 |
| JPMORGAN CHASE & CO | 2.580 | 20320422 | 0.0062 |
| JPMORGAN CHASE & CO | 1.047 | 20321104 | 0.0032 |
| JPMORGAN CHASE & CO | 2.545 | 20321108 | 0.0052 |
| JPMORGAN CHASE & CO | 2.963 | 20330125 | 0.0062 |
| JPMORGAN CHASE & CO | 0.597 | 20330217 | 0.0027 |
| JPMORGAN CHASE & CO | 4.586 | 20330426 | 0.0050 |
| JPMORGAN CHASE & CO | 1.895 | 20330428 | 0.0016 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JPMORGAN CHASE & CO | 4.912 | 20330725 | 0.0092 |
| JPMORGAN CHASE & CO | 5.717 | 20330914 | 0.0076 |
| JPMORGAN CHASE & CO | 5.350 | 20340601 | 0.0094 |
| JPMORGAN CHASE & CO | 6.254 | 20341023 | 0.0068 |
| JPMORGAN CHASE & CO | 5.336 | 20350123 | 0.0063 |
| JPMORGAN CHASE & CO | 6.400 | 20380515 | 0.0059 |
| JPMORGAN CHASE & CO | 3.882 | 20380724 | 0.0045 |
| JPMORGAN CHASE & CO | 5.500 | 20401015 | 0.0027 |
| JPMORGAN CHASE & CO | 3.109 | 20410422 | 0.0024 |
| JPMORGAN CHASE & CO | 5.600 | 20410715 | 0.0038 |
| JPMORGAN CHASE & CO | 2.525 | 20411119 | 0.0023 |
| JPMORGAN CHASE & CO | 5.400 | 20420106 | 0.0026 |
| JPMORGAN CHASE & CO | 3.157 | 20420422 | 0.0032 |
| JPMORGAN CHASE & CO | 5.625 | 20430816 | 0.0027 |
| JPMORGAN CHASE & CO | 4.850 | 20440201 | 0.0020 |
| JPMORGAN CHASE & CO | 4.950 | 20450601 | 0.0034 |
| JPMORGAN CHASE & CO | 4.260 | 20480222 | 0.0035 |
| JPMORGAN CHASE & CO | 4.032 | 20480724 | 0.0026 |
| JPMORGAN CHASE & CO | 3.964 | 20481115 | 0.0060 |
| JPMORGAN CHASE & CO | 3.897 | 20490123 | 0.0029 |
| JPMORGAN CHASE & CO | 3.109 | 20510422 | 0.0033 |
| JPMORGAN CHASE & CO | 3.328 | 20520422 | 0.0053 |
| JPMORGAN CHASE BANK NA | 5.110 | 20261208 | 0.0058 |
| JT INTL FINL SVCS BV | 1.125 | 20250928 | 0.0012 |
| JT INTL FINL SVCS BV | 3.875 | 20280928 | 0.0010 |
| JT INTL FINL SVCS BV | 1.000 | 20291126 | 0.0010 |
| JT INTL FINL SVCS BV | 2.250 | 20310914 | 0.0011 |
| JT INTL FINL SVCS BV | 2.750 | 20330928 | 0.0009 |
| JT INTL FINL SVCS BV | 2.375 | 20810407 | 0.0011 |
| JT INTL FINL SVCS BV | 2.875 | 20831007 | 0.0011 |
| JUNIPER NETWORKS INC | 3.750 | 20290815 | 0.0010 |
| JUTURNA | 5.064 | 20330810 | 0.0017 |
| JYSKE BANK A/S | 4.625 | 20260411 | 0.0012 |
| JYSKE BANK A/S | 0.050 | 20260902 | 0.0011 |
| JYSKE BANK A/S | 5.500 | 20271116 | 0.0012 |
| JYSKE BANK A/S | 0.250 | 20280217 | 0.0010 |
| JYSKE BANK A/S | 5.000 | 20281026 | 0.0012 |
| JYSKE BANK A/S | 4.875 | 20291110 | 0.0012 |
| JYSKE BANK A/S | 5.125 | 20350501 | 0.0011 |
| JYSKE REALKREDIT A/S | 0.375 | 20250401 | 0.0011 |
| JYSKE REALKREDIT A/S | 0.500 | 20261001 | 0.0016 |
| JYSKE REALKREDIT A/S | 0.010 | 20271001 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| JYSKE REALKREDIT A/S | 1.875 | 20291001 | 0.0011 |
| JYSKE REALKREDIT A/S | 3.250 | 20300701 | 0.0017 |
| JYSKE REALKREDIT A/S | 3.000 | 20310401 | 0.0017 |
| KAISER FOUNDATION HOSPITALS | 3.150 | 20270501 | 0.0011 |
| KAISER FOUNDATION HOSPITALS | 2.810 | 20410601 | 0.0019 |
| KAISER FOUNDATION HOSPITALS | 4.875 | 20420401 | 0.0012 |
| KAISER FOUNDATION HOSPITALS | 4.150 | 20470501 | 0.0027 |
| KAISER FOUNDATION HOSPITALS | 3.266 | 20491101 | 0.0015 |
| KAISER FOUNDATION HOSPITALS | 3.002 | 20510601 | 0.0020 |
| KAZAKHSTAN GOVT | 5.125 | 20250721 | 0.0053 |
| KAZAKHSTAN GOVT | 4.875 | 20441014 | 0.0020 |
| KAZAKHSTAN GOVT | 6.500 | 20450721 | 0.0035 |
| KAZAKHSTAN GOVT NT | 0.600 | 20260930 | 0.0010 |
| KAZAKHSTAN GOVT NT | 2.375 | 20281109 | 0.0011 |
| KAZAKHSTAN GOVT NT | 1.500 | 20340930 | 0.0012 |
| KBC BANK NV | 0.000 | 20251203 | 0.0021 |
| KBC BANK NV | 0.750 | 20260308 | 0.0016 |
| KBC BANK NV | 2.375 | 20260921 | 0.0056 |
| KBC BANK NV | 3.750 | 20260928 | 0.0023 |
| KBC BANK NV | 3.125 | 20270222 | 0.0022 |
| KBC BANK NV | 0.250 | 20270429 | 0.0021 |
| KBC BANK NV | 0.750 | 20271024 | 0.0010 |
| KBC BANK NV | 3.250 | 20280530 | 0.0017 |
| KBC GROEP NV | 0.625 | 20250410 | 0.0011 |
| KBC GROEP NV | 1.500 | 20260329 | 0.0017 |
| KBC GROEP NV | 4.500 | 20260606 | 0.0029 |
| KBC GROEP NV | 0.125 | 20260910 | 0.0016 |
| KBC GROEP NV | 0.250 | 20270301 | 0.0016 |
| KBC GROEP NV | 0.375 | 20270616 | 0.0010 |
| KBC GROEP NV | 1.250 | 20270921 | 0.0010 |
| KBC GROEP NV | 4.375 | 20271123 | 0.0023 |
| KBC GROEP NV | 0.750 | 20280121 | 0.0016 |
| KBC GROEP NV | 5.500 | 20280920 | 0.0011 |
| KBC GROEP NV | 0.125 | 20290114 | 0.0015 |
| KBC GROEP NV | 4.250 | 20291128 | 0.0012 |
| KBC GROEP NV | 0.750 | 20300124 | 0.0010 |
| KBC GROEP NV | 4.375 | 20300419 | 0.0024 |
| KBC GROEP NV | 3.000 | 20300825 | 0.0016 |
| KBC GROEP NV | 0.750 | 20310531 | 0.0013 |
| KBC GROEP NV | 4.375 | 20311206 | 0.0018 |
| KBC GROEP NV | 0.625 | 20311207 | 0.0015 |
| KBC GROEP NV | 4.875 | 20330425 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KBC GROEP NV | 4.750 | 20350417 | 0.0023 |
| KEB HANA BANK | 0.010 | 20260126 | 0.0011 |
| KEB HANA BANK | 3.750 | 20260504 | 0.0014 |
| KELLANOVA | 1.250 | 20250310 | 0.0013 |
| KELLANOVA | 3.250 | 20260401 | 0.0015 |
| KELLANOVA | 3.400 | 20271115 | 0.0012 |
| KELLANOVA | 4.300 | 20280515 | 0.0012 |
| KELLANOVA | 2.100 | 20300601 | 0.0009 |
| KELLANOVA | 7.450 | 20310401 | 0.0015 |
| KELLANOVA | 4.500 | 20460401 | 0.0012 |
| KENTUCKY UTILITIES CO | 5.125 | 20401101 | 0.0015 |
| KENTUCKY UTILITIES CO | 4.375 | 20451001 | 0.0010 |
| KENTUCKY UTILITIES CO | 3.300 | 20500601 | 0.0007 |
| KENVUE INC | 5.500 | 20250322 | 0.0016 |
| KENVUE INC | 5.350 | 20260322 | 0.0016 |
| KENVUE INC | 5.050 | 20280322 | 0.0021 |
| KENVUE INC | 5.000 | 20300322 | 0.0021 |
| KENVUE INC | 4.900 | 20330322 | 0.0026 |
| KENVUE INC | 5.100 | 20430322 | 0.0016 |
| KENVUE INC | 5.050 | 20530322 | 0.0031 |
| KENVUE INC | 5.200 | 20630322 | 0.0016 |
| KERING SA | 1.250 | 20250505 | 0.0017 |
| KERING SA | 3.750 | 20250905 | 0.0017 |
| KERING SA | 1.250 | 20260510 | 0.0011 |
| KERING SA | 5.125 | 20261123 | 0.0011 |
| KERING SA | 3.625 | 20270905 | 0.0017 |
| KERING SA | 0.750 | 20280513 | 0.0012 |
| KERING SA | 3.250 | 20290227 | 0.0017 |
| KERING SA | 1.875 | 20300505 | 0.0016 |
| KERING SA | 3.625 | 20310905 | 0.0023 |
| KERING SA | 5.000 | 20321123 | 0.0011 |
| KERING SA | 3.375 | 20330227 | 0.0017 |
| KERING SA | 3.875 | 20350905 | 0.0030 |
| KERRY GROUP FINL SVCS UNLTD CO | 2.375 | 20250910 | 0.0021 |
| KERRY GROUP FINL SVCS UNLTD CO | 0.625 | 20290920 | 0.0015 |
| KERRY GROUP FINL SVCS UNLTD CO | 0.875 | 20311201 | 0.0014 |
| KEURIG DR PEPPER INC | 4.417 | 20250525 | 0.0011 |
| KEURIG DR PEPPER INC | 3.400 | 20251115 | 0.0010 |
| KEURIG DR PEPPER INC | 4.597 | 20280525 | 0.0023 |
| KEURIG DR PEPPER INC | 3.950 | 20290415 | 0.0020 |
| KEURIG DR PEPPER INC | 3.200 | 20300501 | 0.0014 |
| KEURIG DR PEPPER INC | 2.250 | 20310315 | 0.0009 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KEURIG DR PEPPER INC | 4.050 | 20320415 | 0.0017 |
| KEURIG DR PEPPER INC | 4.500 | 20451115 | 0.0010 |
| KEURIG DR PEPPER INC | 3.800 | 20500501 | 0.0012 |
| KEURIG DR PEPPER INC | 3.350 | 20510315 | 0.0007 |
| KEURIG DR PEPPER INC | 4.500 | 20520415 | 0.0021 |
| KEYBANK NA | 3.300 | 20250601 | 0.0015 |
| KEYBANK NA | 4.150 | 20250808 | 0.0025 |
| KEYBANK NA | 4.700 | 20260126 | 0.0010 |
| KEYBANK NA | 5.850 | 20271115 | 0.0021 |
| KEYBANK NA | 4.900 | 20320808 | 0.0014 |
| KEYBANK NA | 5.000 | 20330126 | 0.0019 |
| KEYCORP | 4.150 | 20251029 | 0.0010 |
| KEYCORP | 2.250 | 20270406 | 0.0015 |
| KEYCORP | 4.100 | 20280430 | 0.0015 |
| KEYCORP | 2.550 | 20291001 | 0.0013 |
| KEYCORP | 4.789 | 20330601 | 0.0014 |
| KEYSIGHT TECHNOLOGIES INC | 4.600 | 20270406 | 0.0015 |
| KEYSIGHT TECHNOLOGIES INC | 3.000 | 20291030 | 0.0009 |
| KFW | 4.125 | 20250327 | 0.0021 |
| KFW | 0.010 | 20250331 | 0.0131 |
| KFW | 0.375 | 20250423 | 0.0109 |
| KFW | 2.000 | 20250502 | 0.0061 |
| KFW | 3.125 | 20250610 | 0.0062 |
| KFW | 5.500 | 20250618 | 0.0021 |
| KFW | 0.125 | 20250630 | 0.0108 |
| KFW | 0.250 | 20250630 | 0.0043 |
| KFW | 1.125 | 20250704 | 0.0084 |
| KFW | 0.375 | 20250718 | 0.0098 |
| KFW | 3.875 | 20250902 | 0.0023 |
| KFW | 0.250 | 20250915 | 0.0108 |
| KFW | 5.125 | 20250929 | 0.0085 |
| KFW | 2.500 | 20251119 | 0.0090 |
| KFW | 1.375 | 20251215 | 0.0046 |
| KFW | 0.625 | 20260122 | 0.0097 |
| KFW | 0.000 | 20260202 | 0.0015 |
| KFW | 2.050 | 20260216 | 0.0018 |
| KFW | 4.125 | 20260218 | 0.0063 |
| KFW | 0.375 | 20260309 | 0.0107 |
| KFW | 3.625 | 20260401 | 0.0062 |
| KFW | 2.875 | 20260529 | 0.0115 |
| KFW | 0.000 | 20260615 | 0.0148 |
| KFW | 1.250 | 20260731 | 0.0020 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KFW | 4.625 | 20260807 | 0.0105 |
| KFW | 0.875 | 20260915 | 0.0046 |
| KFW | 0.500 | 20260928 | 0.0021 |
| KFW | 0.000 | 20260930 | 0.0146 |
| KFW | 1.000 | 20261001 | 0.0058 |
| KFW | 0.125 | 20261230 | 0.0030 |
| KFW | 0.625 | 20270222 | 0.0106 |
| KFW | 0.000 | 20270331 | 0.0145 |
| KFW | 0.000 | 20270430 | 0.0124 |
| KFW | 0.010 | 20270505 | 0.0082 |
| KFW | 3.000 | 20270520 | 0.0100 |
| KFW | 1.250 | 20270630 | 0.0151 |
| KFW | 3.750 | 20270730 | 0.0054 |
| KFW | 2.375 | 20270805 | 0.0134 |
| KFW | 0.500 | 20270915 | 0.0104 |
| KFW | 0.750 | 20271207 | 0.0024 |
| KFW | 0.000 | 20271215 | 0.0081 |
| KFW | 0.625 | 20280107 | 0.0104 |
| KFW | 4.125 | 20280131 | 0.0021 |
| KFW | 3.750 | 20280215 | 0.0081 |
| KFW | 2.750 | 20280315 | 0.0162 |
| KFW | 2.875 | 20280403 | 0.0060 |
| KFW | 3.875 | 20280615 | 0.0082 |
| KFW | 0.750 | 20280628 | 0.0125 |
| KFW | 0.000 | 20280915 | 0.0119 |
| KFW | 3.125 | 20281010 | 0.0116 |
| KFW | 4.875 | 20281010 | 0.0030 |
| KFW | 0.000 | 20281109 | 0.0119 |
| KFW | 6.000 | 20281207 | 0.0087 |
| KFW | 3.750 | 20290109 | 0.0032 |
| KFW | 0.750 | 20290115 | 0.0123 |
| KFW | 4.000 | 20290315 | 0.0103 |
| KFW | 0.000 | 20290615 | 0.0078 |
| KFW | 1.750 | 20290914 | 0.0037 |
| KFW | 2.000 | 20291115 | 0.0087 |
| KFW | 2.875 | 20291228 | 0.0091 |
| KFW | 0.375 | 20300423 | 0.0039 |
| KFW | 2.750 | 20300515 | 0.0069 |
| KFW | 3.125 | 20300607 | 0.0117 |
| KFW | 0.000 | 20300917 | 0.0094 |
| KFW | 0.750 | 20300930 | 0.0033 |
| KFW | 4.750 | 20301029 | 0.0043 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KFW | 0.000 | 20310110 | 0.0112 |
| KFW | 4.875 | 20310203 | 0.0014 |
| KFW | 2.750 | 20310220 | 0.0090 |
| KFW | 3.250 | 20310324 | 0.0070 |
| KFW | 0.000 | 20310915 | 0.0073 |
| KFW | 0.125 | 20320109 | 0.0128 |
| KFW | 1.375 | 20320607 | 0.0102 |
| KFW | 5.750 | 20320607 | 0.0045 |
| KFW | 1.125 | 20320915 | 0.0059 |
| KFW | 2.750 | 20330214 | 0.0067 |
| KFW | 1.125 | 20330509 | 0.0039 |
| KFW | 2.875 | 20330607 | 0.0092 |
| KFW | 4.125 | 20330715 | 0.0082 |
| KFW | 0.240 | 20331001 | 0.0009 |
| KFW | 0.300 | 20331008 | 0.0009 |
| KFW | 2.625 | 20340110 | 0.0066 |
| KFW | 3.460 | 20340411 | 0.0011 |
| KFW | 0.050 | 20340929 | 0.0050 |
| KFW | 1.375 | 20350731 | 0.0039 |
| KFW | 0.000 | 20360418 | 0.0024 |
| KFW | 0.375 | 20360520 | 0.0050 |
| KFW | 5.000 | 20360609 | 0.0020 |
| KFW | 1.250 | 20360704 | 0.0056 |
| KFW | 4.875 | 20370315 | 0.0009 |
| KFW | 1.125 | 20370331 | 0.0073 |
| KFW | 1.125 | 20370615 | 0.0054 |
| KFW | 2.600 | 20370620 | 0.0009 |
| KFW | 0.000 | 20370629 | 0.0023 |
| KFW | 0.875 | 20390704 | 0.0050 |
| KHAZANAH CAP LTD | 4.876 | 20330601 | 0.0016 |
| KHAZANAH GLOBAL SUKUK BHD | 4.687 | 20280601 | 0.0016 |
| KILROY REALTY LP | 3.050 | 20300215 | 0.0009 |
| KIMBERLY-CLARK CORP | 1.050 | 20270915 | 0.0011 |
| KIMBERLY-CLARK CORP | 3.950 | 20281101 | 0.0010 |
| KIMBERLY-CLARK CORP | 3.200 | 20290425 | 0.0014 |
| KIMBERLY-CLARK CORP | 3.100 | 20300326 | 0.0014 |
| KIMBERLY-CLARK CORP | 2.000 | 20311102 | 0.0010 |
| KIMBERLY-CLARK CORP | 6.625 | 20370801 | 0.0017 |
| KIMBERLY-CLARK CORP | 3.200 | 20460730 | 0.0008 |
| KIMBERLY-CLARK CORP | 2.875 | 20500207 | 0.0007 |
| KIMCO REALTY OP LLC | 2.800 | 20261001 | 0.0010 |
| KIMCO REALTY OP LLC | 2.700 | 20301001 | 0.0009 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KIMCO REALTY OP LLC | 2.250 | 20311201 | 0.0008 |
| KIMCO REALTY OP LLC | 3.200 | 20320401 | 0.0011 |
| KIMCO REALTY OP LLC | 4.600 | 20330201 | 0.0013 |
| KIMCO REALTY OP LLC | 6.400 | 20340301 | 0.0011 |
| KIMCO REALTY OP LLC | 4.250 | 20450401 | 0.0008 |
| KINDER MORGAN ENERGY PARTNERS LP | 7.300 | 20330815 | 0.0012 |
| KINDER MORGAN ENERGY PARTNERS LP | 5.800 | 20350315 | 0.0011 |
| KINDER MORGAN ENERGY PARTNERS LP | 6.950 | 20380115 | 0.0027 |
| KINDER MORGAN ENERGY PARTNERS LP | 6.500 | 20390901 | 0.0013 |
| KINDER MORGAN ENERGY PARTNERS LP | 6.375 | 20410301 | 0.0013 |
| KINDER MORGAN ENERGY PARTNERS LP | 5.000 | 20420815 | 0.0011 |
| KINDER MORGAN ENERGY PARTNERS LP | 5.000 | 20430301 | 0.0013 |
| KINDER MORGAN ENERGY PARTNERS LP | 5.500 | 20440301 | 0.0015 |
| KINDER MORGAN ENERGY PARTNERS LP | 5.400 | 20440901 | 0.0011 |
| KINDER MORGAN INC | 4.300 | 20250601 | 0.0031 |
| KINDER MORGAN INC | 1.750 | 20261115 | 0.0010 |
| KINDER MORGAN INC | 2.250 | 20270316 | 0.0011 |
| KINDER MORGAN INC | 4.300 | 20280301 | 0.0026 |
| KINDER MORGAN INC | 5.000 | 20290201 | 0.0026 |
| KINDER MORGAN INC | 2.000 | 20310215 | 0.0013 |
| KINDER MORGAN INC | 7.800 | 20310801 | 0.0013 |
| KINDER MORGAN INC | 7.750 | 20320115 | 0.0024 |
| KINDER MORGAN INC | 4.800 | 20330201 | 0.0015 |
| KINDER MORGAN INC | 5.200 | 20330601 | 0.0031 |
| KINDER MORGAN INC | 5.400 | 20340201 | 0.0021 |
| KINDER MORGAN INC | 5.300 | 20341201 | 0.0015 |
| KINDER MORGAN INC | 5.550 | 20450601 | 0.0035 |
| KINDER MORGAN INC | 5.050 | 20460215 | 0.0015 |
| KINDER MORGAN INC | 5.200 | 20480301 | 0.0014 |
| KINDER MORGAN INC | 3.250 | 20500801 | 0.0007 |
| KINDER MORGAN INC | 3.600 | 20510215 | 0.0015 |
| KINDER MORGAN INC | 5.450 | 20520801 | 0.0014 |
| KINROSS GOLD CORP | 6.250 | 20330715 | 0.0011 |
| KION GROUP AG | 1.625 | 20250924 | 0.0011 |
| KIRBY CORP | 4.200 | 20280301 | 0.0010 |
| KKR GROUP FIN CO V LLC | 1.625 | 20290522 | 0.0013 |
| KLA CORP | 4.100 | 20290315 | 0.0016 |
| KLA CORP | 4.650 | 20320715 | 0.0020 |
| KLA CORP | 4.700 | 20340201 | 0.0010 |
| KLA CORP | 3.300 | 20500301 | 0.0012 |
| KLA CORP | 4.950 | 20520715 | 0.0029 |
| KLA CORP | 5.250 | 20620715 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KLEPIERRE SA | 1.875 | 20260219 | 0.0011 |
| KLEPIERRE SA | 1.375 | 20270216 | 0.0013 |
| KLEPIERRE SA | 2.000 | 20290512 | 0.0015 |
| KLEPIERRE SA | 0.625 | 20300701 | 0.0013 |
| KLEPIERRE SA | 0.875 | 20310217 | 0.0011 |
| KLEPIERRE SA | 1.250 | 20310929 | 0.0011 |
| KLEPIERRE SA | 1.625 | 20321213 | 0.0014 |
| KLEPIERRE SA | 3.875 | 20330923 | 0.0013 |
| KNORR BREMSE AG | 1.125 | 20250613 | 0.0017 |
| KNORR BREMSE AG | 3.250 | 20270921 | 0.0016 |
| KOJAMO OYJ | 1.875 | 20270527 | 0.0010 |
| KOMMUNALBANKEN AS | 0.875 | 20250312 | 0.0025 |
| KOMMUNALBANKEN AS | 2.125 | 20250423 | 0.0020 |
| KOMMUNALBANKEN AS | 0.375 | 20250911 | 0.0029 |
| KOMMUNALBANKEN AS | 4.625 | 20251024 | 0.0021 |
| KOMMUNALBANKEN AS | 0.250 | 20251215 | 0.0017 |
| KOMMUNALBANKEN AS | 0.500 | 20260113 | 0.0039 |
| KOMMUNALBANKEN AS | 4.000 | 20260213 | 0.0014 |
| KOMMUNALBANKEN AS | 0.625 | 20260420 | 0.0021 |
| KOMMUNALBANKEN AS | 1.125 | 20261026 | 0.0024 |
| KOMMUNALBANKEN AS | 0.625 | 20261215 | 0.0010 |
| KOMMUNALBANKEN AS | 1.500 | 20270120 | 0.0024 |
| KOMMUNALBANKEN AS | 5.125 | 20270301 | 0.0022 |
| KOMMUNALBANKEN AS | 0.875 | 20270524 | 0.0021 |
| KOMMUNALBANKEN AS | 2.750 | 20271129 | 0.0022 |
| KOMMUNALBANKEN AS | 4.000 | 20280119 | 0.0021 |
| KOMMUNALBANKEN AS | 4.500 | 20280901 | 0.0027 |
| KOMMUNALBANKEN AS | 4.250 | 20290124 | 0.0031 |
| KOMMUNALBANKEN AS | 0.050 | 20291024 | 0.0033 |
| KOMMUNALBANKEN AS | 1.125 | 20300614 | 0.0026 |
| KOMMUNEKREDIT | 0.625 | 20250610 | 0.0020 |
| KOMMUNEKREDIT | 4.250 | 20251117 | 0.0009 |
| KOMMUNEKREDIT | 0.500 | 20260128 | 0.0019 |
| KOMMUNEKREDIT | 0.625 | 20260511 | 0.0022 |
| KOMMUNEKREDIT | 5.125 | 20260515 | 0.0011 |
| KOMMUNEKREDIT | 0.750 | 20270518 | 0.0011 |
| KOMMUNEKREDIT | 5.125 | 20271101 | 0.0016 |
| KOMMUNEKREDIT | 3.750 | 20280524 | 0.0021 |
| KOMMUNEKREDIT | 0.750 | 20280705 | 0.0016 |
| KOMMUNEKREDIT | 1.500 | 20290516 | 0.0011 |
| KOMMUNEKREDIT | 0.000 | 20291117 | 0.0019 |
| KOMMUNEKREDIT | 0.000 | 20300827 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KOMMUNEKREDIT | 0.000 | 20310303 | 0.0019 |
| KOMMUNEKREDIT | 2.375 | 20320915 | 0.0022 |
| KOMMUNEKREDIT | 0.010 | 20340504 | 0.0017 |
| KOMMUNEKREDIT | 2.875 | 20350119 | 0.0011 |
| KOMMUNEKREDIT | 0.875 | 20361103 | 0.0016 |
| KOMMUNEKREDIT | 3.125 | 20381124 | 0.0011 |
| KOMMUNEKREDIT | 0.625 | 20391121 | 0.0008 |
| KOMMUNEKREDIT | 0.125 | 20400926 | 0.0007 |
| KOMMUNEKREDIT | 3.375 | 20430426 | 0.0012 |
| KOMMUNINVEST I SVERIGE AB | 2.750 | 20250301 | 0.0021 |
| KOMMUNINVEST I SVERIGE AB | 5.250 | 20250416 | 0.0026 |
| KOMMUNINVEST I SVERIGE AB | 4.750 | 20250702 | 0.0021 |
| KOMMUNINVEST I SVERIGE AB | 0.625 | 20250915 | 0.0020 |
| KOMMUNINVEST I SVERIGE AB | 4.750 | 20251022 | 0.0021 |
| KOMMUNINVEST I SVERIGE AB | 4.250 | 20251210 | 0.0021 |
| KOMMUNINVEST I SVERIGE AB | 5.125 | 20260512 | 0.0027 |
| KOMMUNINVEST I SVERIGE AB | 2.750 | 20270212 | 0.0022 |
| KOMMUNINVEST I SVERIGE AB | 3.375 | 20270315 | 0.0012 |
| KOMMUNINVEST I SVERIGE AB | 3.125 | 20271208 | 0.0011 |
| KOMMUNINVEST I SVERIGE AB | 4.625 | 20280929 | 0.0011 |
| KOMMUNINVEST I SVERIGE AB | 0.875 | 20290901 | 0.0010 |
| KOMMUNINVEST I SVERIGE AB | 2.875 | 20300523 | 0.0017 |
| KONINKLIJKE AHOLD DELHAIZE NV | 0.250 | 20250626 | 0.0013 |
| KONINKLIJKE AHOLD DELHAIZE NV | 1.125 | 20260319 | 0.0011 |
| KONINKLIJKE AHOLD DELHAIZE NV | 1.750 | 20270402 | 0.0011 |
| KONINKLIJKE AHOLD DELHAIZE NV | 3.500 | 20280404 | 0.0012 |
| KONINKLIJKE AHOLD DELHAIZE NV | 0.375 | 20300318 | 0.0011 |
| KONINKLIJKE KPN NV | 0.625 | 20250409 | 0.0014 |
| KONINKLIJKE KPN NV | 1.125 | 20280911 | 0.0013 |
| KONINKLIJKE KPN NV | 5.750 | 20290917 | 0.0015 |
| KONINKLIJKE KPN NV | 8.375 | 20301001 | 0.0015 |
| KONINKLIJKE KPN NV | 3.875 | 20310703 | 0.0014 |
| KONINKLIJKE KPN NV | 0.875 | 20321214 | 0.0011 |
| KONINKLIJKE KPN NV | 0.875 | 20331115 | 0.0012 |
| KONINKLIJKE KPN NV | 3.875 | 20360216 | 0.0023 |
| KONINKLIJKE PHILIPS NV | 0.500 | 20260522 | 0.0016 |
| KONINKLIJKE PHILIPS NV | 1.875 | 20270505 | 0.0016 |
| KONINKLIJKE PHILIPS NV | 1.375 | 20280502 | 0.0010 |
| KONINKLIJKE PHILIPS NV | 2.125 | 20291105 | 0.0013 |
| KONINKLIJKE PHILIPS NV | 2.000 | 20300330 | 0.0010 |
| KONINKLIJKE PHILIPS NV | 4.250 | 20310908 | 0.0012 |
| KONINKLIJKE PHILIPS NV | 2.625 | 20330505 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KONINKLIJKE PHILIPS NV | 6.875 | 20380311 | 0.0017 |
| KONINKLIJKE PHILIPS NV | 5.000 | 20420315 | 0.0010 |
| KOOKMIN BANK | 0.052 | 20250715 | 0.0011 |
| KOOKMIN BANK | 2.375 | 20260127 | 0.0011 |
| KOOKMIN BANK | 0.048 | 20261019 | 0.0010 |
| KOOKMIN BANK | 4.000 | 20270413 | 0.0012 |
| KOREA DEV BANK | 1.250 | 20250603 | 0.0020 |
| KOREA DEV BANK | 3.125 | 20250607 | 0.0010 |
| KOREA DEV BANK | 4.000 | 20250908 | 0.0021 |
| KOREA DEV BANK | 3.375 | 20250916 | 0.0015 |
| KOREA DEV BANK | 3.000 | 20260113 | 0.0020 |
| KOREA DEV BANK | 0.800 | 20260427 | 0.0010 |
| KOREA DEV BANK | 0.800 | 20260719 | 0.0009 |
| KOREA DEV BANK | 1.000 | 20260909 | 0.0009 |
| KOREA DEV BANK | 2.000 | 20260912 | 0.0010 |
| KOREA DEV BANK | 5.375 | 20261023 | 0.0015 |
| KOREA DEV BANK | 4.625 | 20270215 | 0.0036 |
| KOREA DEV BANK | 2.250 | 20270224 | 0.0010 |
| KOREA DEV BANK | 1.375 | 20270425 | 0.0009 |
| KOREA DEV BANK | 2.625 | 20270908 | 0.0011 |
| KOREA DEV BANK | 4.375 | 20280215 | 0.0021 |
| KOREA DEV BANK | 3.375 | 20280523 | 0.0023 |
| KOREA DEV BANK | 5.375 | 20281023 | 0.0011 |
| KOREA DEV BANK | 4.500 | 20290215 | 0.0026 |
| KOREA DEV BANK | 4.375 | 20330215 | 0.0020 |
| KOREA DEV BANK | 5.625 | 20331023 | 0.0011 |
| KOREA EAST WEST POWER CO LTD | 3.600 | 20250506 | 0.0010 |
| KOREA ELECTRIC POWER CORP | 4.875 | 20270131 | 0.0025 |
| KOREA EXPY CORP | 3.625 | 20250518 | 0.0010 |
| KOREA EXPY CORP | 1.125 | 20260517 | 0.0010 |
| KOREA GOVT | 2.750 | 20270119 | 0.0020 |
| KOREA GOVT | 3.500 | 20280920 | 0.0010 |
| KOREA GOVT | 2.500 | 20290619 | 0.0019 |
| KOREA GOVT | 1.000 | 20300916 | 0.0010 |
| KOREA GOVT | 1.750 | 20311015 | 0.0009 |
| KOREA GOVT | 4.125 | 20440610 | 0.0019 |
| KOREA GOVT | 3.875 | 20480920 | 0.0009 |
| KOREA GOVT NT | 0.000 | 20250916 | 0.0015 |
| KOREA GOVT NT | 0.000 | 20261015 | 0.0014 |
| KOREA HOUSING FIN CORP | 0.723 | 20250322 | 0.0013 |
| KOREA HOUSING FIN CORP | 0.010 | 20250707 | 0.0011 |
| KOREA HOUSING FIN CORP | 0.010 | 20260629 | 0.0021 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KOREA HOUSING FIN CORP | 1.963 | 20260719 | 0.0011 |
| KOREA HOUSING FIN CORP | 5.375 | 20261115 | 0.0011 |
| KOREA HOUSING FIN CORP | 3.714 | 20270411 | 0.0015 |
| KOREA HOUSING FIN CORP | 4.875 | 20270827 | 0.0010 |
| KOREA HOUSING FIN CORP | 4.082 | 20270925 | 0.0026 |
| KOREA HOUSING FIN CORP | 4.625 | 20280224 | 0.0021 |
| KOREA HOUSING FIN CORP | 0.258 | 20281027 | 0.0011 |
| KOREA LAND & HOUSING CORP | 5.750 | 20251006 | 0.0015 |
| KOREA MINE REHABILITATION AND MINERAL RESOURCES CORP | 1.750 | 20260415 | 0.0010 |
| KOREA MINE REHABILITATION AND MINERAL RESOURCES CORP | 5.375 | 20280511 | 0.0011 |
| KOREA NATL OIL CORP | 1.750 | 20250418 | 0.0011 |
| KOREA NATL OIL CORP | 4.750 | 20260403 | 0.0012 |
| KOREA NATL OIL CORP | 2.125 | 20270418 | 0.0011 |
| KOREA SMES AND STARTUPS AGENCY | 2.125 | 20260830 | 0.0010 |
| KRAFT HEINZ FOODS CO | 3.000 | 20260601 | 0.0038 |
| KRAFT HEINZ FOODS CO | 3.875 | 20270515 | 0.0027 |
| KRAFT HEINZ FOODS CO | 4.125 | 20270701 | 0.0011 |
| KRAFT HEINZ FOODS CO | 2.250 | 20280525 | 0.0027 |
| KRAFT HEINZ FOODS CO | 3.750 | 20300401 | 0.0015 |
| KRAFT HEINZ FOODS CO | 5.000 | 20350715 | 0.0013 |
| KRAFT HEINZ FOODS CO | 6.875 | 20390126 | 0.0019 |
| KRAFT HEINZ FOODS CO | 6.500 | 20400209 | 0.0013 |
| KRAFT HEINZ FOODS CO | 5.000 | 20420604 | 0.0029 |
| KRAFT HEINZ FOODS CO | 5.200 | 20450715 | 0.0032 |
| KRAFT HEINZ FOODS CO | 4.375 | 20460601 | 0.0049 |
| KRAFT HEINZ FOODS CO | 4.875 | 20491001 | 0.0028 |
| KRAFT HEINZ FOODS CO | 5.500 | 20500601 | 0.0016 |
| KROGER CO | 3.500 | 20260201 | 0.0010 |
| KROGER CO | 2.650 | 20261015 | 0.0015 |
| KROGER CO | 3.700 | 20270801 | 0.0012 |
| KROGER CO | 4.500 | 20290115 | 0.0012 |
| KROGER CO | 2.200 | 20300501 | 0.0009 |
| KROGER CO | 1.700 | 20310115 | 0.0008 |
| KROGER CO | 3.875 | 20461015 | 0.0008 |
| KROGER CO | 4.450 | 20470201 | 0.0018 |
| KROGER CO | 4.650 | 20480115 | 0.0009 |
| KROGER CO | 5.400 | 20490115 | 0.0012 |
| KROGER CO | 3.950 | 20500115 | 0.0012 |
| KSA SUKUK LTD | 4.303 | 20290119 | 0.0041 |
| KSA SUKUK LTD | 2.969 | 20291029 | 0.0047 |
| KUBOTA CREDIT CORP USA | 4.958 | 20260531 | 0.0010 |
| KUNTARAHOITUS OYJ | 0.000 | 20250422 | 0.0043 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| KUNTARAHOITUS OYJ | 1.125 | 20250619 | 0.0025 |
| KUNTARAHOITUS OYJ | 0.375 | 20251217 | 0.0038 |
| KUNTARAHOITUS OYJ | 0.625 | 20260320 | 0.0029 |
| KUNTARAHOITUS OYJ | 0.875 | 20260902 | 0.0019 |
| KUNTARAHOITUS OYJ | 0.625 | 20261126 | 0.0032 |
| KUNTARAHOITUS OYJ | 4.875 | 20270113 | 0.0026 |
| KUNTARAHOITUS OYJ | 3.250 | 20270824 | 0.0020 |
| KUNTARAHOITUS OYJ | 0.750 | 20270907 | 0.0011 |
| KUNTARAHOITUS OYJ | 4.125 | 20271215 | 0.0021 |
| KUNTARAHOITUS OYJ | 2.875 | 20280118 | 0.0040 |
| KUNTARAHOITUS OYJ | 0.000 | 20280421 | 0.0022 |
| KUNTARAHOITUS OYJ | 3.000 | 20280925 | 0.0023 |
| KUNTARAHOITUS OYJ | 1.500 | 20290517 | 0.0011 |
| KUNTARAHOITUS OYJ | 0.050 | 20290906 | 0.0010 |
| KUNTARAHOITUS OYJ | 3.125 | 20300729 | 0.0023 |
| KUNTARAHOITUS OYJ | 0.000 | 20301014 | 0.0009 |
| KUNTARAHOITUS OYJ | 0.000 | 20310302 | 0.0018 |
| KUNTARAHOITUS OYJ | 0.250 | 20320225 | 0.0019 |
| KUNTARAHOITUS OYJ | 1.250 | 20330223 | 0.0015 |
| KUNTARAHOITUS OYJ | 2.750 | 20340202 | 0.0022 |
| KUNTARAHOITUS OYJ | 0.050 | 20350910 | 0.0018 |
| KUTXABANK SA | 1.250 | 20250922 | 0.0022 |
| KUTXABANK SA | 4.750 | 20270615 | 0.0012 |
| KUTXABANK SA | 4.000 | 20280201 | 0.0011 |
| KUWAIT GOVT | 3.500 | 20270320 | 0.0092 |
| KYNDRYL HLDGS INC | 2.050 | 20261015 | 0.0013 |
| KYNDRYL HLDGS INC | 3.150 | 20311015 | 0.0011 |
| KYNDRYL HLDGS INC | 6.350 | 20340220 | 0.0011 |
| KYNDRYL HLDGS INC | 4.100 | 20411015 | 0.0009 |
| L OREAL SA | 3.125 | 20250519 | 0.0023 |
| L OREAL SA | 0.875 | 20260629 | 0.0027 |
| L OREAL SA | 3.375 | 20270123 | 0.0018 |
| L OREAL SA | 2.875 | 20280519 | 0.0023 |
| L OREAL SA | 3.375 | 20291123 | 0.0016 |
| L3HARRIS TECHNOLOGIES INC | 3.832 | 20250427 | 0.0012 |
| L3HARRIS TECHNOLOGIES INC | 3.850 | 20261215 | 0.0011 |
| L3HARRIS TECHNOLOGIES INC | 5.400 | 20270115 | 0.0026 |
| L3HARRIS TECHNOLOGIES INC | 4.400 | 20280615 | 0.0017 |
| L3HARRIS TECHNOLOGIES INC | 4.400 | 20280615 | 0.0019 |
| L3HARRIS TECHNOLOGIES INC | 1.800 | 20310115 | 0.0011 |
| L3HARRIS TECHNOLOGIES INC | 5.400 | 20330731 | 0.0031 |
| L3HARRIS TECHNOLOGIES INC | 5.054 | 20450427 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| L3HARRIS TECHNOLOGIES INC | 5.600 | 20530731 | 0.0011 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 0.500 | 20260130 | 0.0016 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 0.625 | 20270623 | 0.0011 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 0.875 | 20280207 | 0.0016 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 1.000 | 20281004 | 0.0021 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 3.125 | 20290219 | 0.0023 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 0.010 | 20291022 | 0.0019 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 3.250 | 20300123 | 0.0023 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 1.625 | 20300512 | 0.0016 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 3.000 | 20310131 | 0.0028 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 3.125 | 20340129 | 0.0017 |
| LA BANQUE POSTALE HOME LOAN SFH SA | 0.250 | 20350212 | 0.0014 |
| LA BANQUE POSTALE SA | 0.500 | 20260617 | 0.0016 |
| LA BANQUE POSTALE SA | 0.250 | 20260712 | 0.0016 |
| LA BANQUE POSTALE SA | 1.000 | 20280209 | 0.0013 |
| LA BANQUE POSTALE SA | 4.000 | 20280503 | 0.0024 |
| LA BANQUE POSTALE SA | 3.000 | 20280609 | 0.0015 |
| LA BANQUE POSTALE SA | 2.000 | 20280713 | 0.0016 |
| LA BANQUE POSTALE SA | 5.625 | 20280921 | 0.0011 |
| LA BANQUE POSTALE SA | 1.375 | 20290424 | 0.0015 |
| LA BANQUE POSTALE SA | 4.375 | 20300117 | 0.0017 |
| LA BANQUE POSTALE SA | 3.500 | 20300613 | 0.0017 |
| LA BANQUE POSTALE SA | 0.875 | 20310126 | 0.0011 |
| LA BANQUE POSTALE SA | 0.750 | 20310623 | 0.0014 |
| LA BANQUE POSTALE SA | 0.750 | 20320802 | 0.0015 |
| LA BANQUE POSTALE SA | 5.500 | 20340305 | 0.0012 |
| LA MONDIALE SAM | 0.750 | 20260420 | 0.0011 |
| LA MONDIALE SAM | 2.125 | 20310623 | 0.0010 |
| LA MONDIALE SAM | 5.875 | 20470126 | 0.0011 |
| LA MONDIALE SAM | 5.050 | 22991231 | 0.0018 |
| LA POSTE SA | 1.125 | 20250604 | 0.0017 |
| LA POSTE SA | 0.625 | 20261021 | 0.0018 |
| LA POSTE SA | 0.375 | 20270917 | 0.0020 |
| LA POSTE SA | 2.625 | 20280914 | 0.0013 |
| LA POSTE SA | 1.450 | 20281130 | 0.0010 |
| LA POSTE SA | 0.000 | 20290718 | 0.0020 |
| LA POSTE SA | 3.750 | 20300612 | 0.0018 |
| LA POSTE SA | 1.375 | 20320421 | 0.0022 |
| LA POSTE SA | 3.125 | 20330314 | 0.0014 |
| LA POSTE SA | 1.000 | 20340917 | 0.0018 |
| LA POSTE SA | 4.000 | 20350612 | 0.0023 |
| LA POSTE SA | 0.625 | 20360118 | 0.0019 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LABORATORY CORP OF AMERICA HLDGS | 1.550 | 20260601 | 0.0010 |
| LABORATORY CORP OF AMERICA HLDGS | 3.600 | 20270901 | 0.0012 |
| LABORATORY CORP OF AMERICA HLDGS | 2.950 | 20291201 | 0.0012 |
| LABORATORY CORP OF AMERICA HLDGS | 2.700 | 20310601 | 0.0009 |
| LABORATORY CORP OF AMERICA HLDGS | 4.700 | 20450201 | 0.0017 |
| LAFARGE SA | 7.125 | 20360715 | 0.0012 |
| LAM RESEARCH CORP | 3.800 | 20250315 | 0.0010 |
| LAM RESEARCH CORP | 3.750 | 20260315 | 0.0016 |
| LAM RESEARCH CORP | 4.000 | 20290315 | 0.0020 |
| LAM RESEARCH CORP | 1.900 | 20300615 | 0.0013 |
| LAM RESEARCH CORP | 4.875 | 20490315 | 0.0015 |
| LAM RESEARCH CORP | 2.875 | 20500615 | 0.0011 |
| LAM RESEARCH CORP | 3.125 | 20600615 | 0.0007 |
| LAND SECURITIES CAP MARKETS PLC | 2.399 | 20290208 | 0.0007 |
| LAND SECURITIES CAP MARKETS PLC | 2.375 | 20290329 | 0.0009 |
| LAND SECURITIES CAP MARKETS PLC | 4.875 | 20340915 | 0.0011 |
| LAND SECURITIES CAP MARKETS PLC | 2.625 | 20370922 | 0.0010 |
| LAND SECURITIES CAP MARKETS PLC | 2.750 | 20570922 | 0.0008 |
| LANDESBANK BADEN WUERTTEMBERG | 3.625 | 20250616 | 0.0011 |
| LANDESBANK BADEN WUERTTEMBERG | 0.875 | 20250915 | 0.0022 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20260114 | 0.0016 |
| LANDESBANK BADEN WUERTTEMBERG | 2.875 | 20260323 | 0.0023 |
| LANDESBANK BADEN WUERTTEMBERG | 0.010 | 20260617 | 0.0010 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20260729 | 0.0010 |
| LANDESBANK BADEN WUERTTEMBERG | 2.875 | 20260928 | 0.0011 |
| LANDESBANK BADEN WUERTTEMBERG | 3.250 | 20261104 | 0.0017 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20270218 | 0.0020 |
| LANDESBANK BADEN WUERTTEMBERG | 2.375 | 20270226 | 0.0022 |
| LANDESBANK BADEN WUERTTEMBERG | 3.500 | 20270426 | 0.0012 |
| LANDESBANK BADEN WUERTTEMBERG | 0.010 | 20270716 | 0.0015 |
| LANDESBANK BADEN WUERTTEMBERG | 3.250 | 20270927 | 0.0011 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20270930 | 0.0010 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20280228 | 0.0010 |
| LANDESBANK BADEN WUERTTEMBERG | 1.750 | 20280228 | 0.0021 |
| LANDESBANK BADEN WUERTTEMBERG | 0.250 | 20280721 | 0.0009 |
| LANDESBANK BADEN WUERTTEMBERG | 0.010 | 20280918 | 0.0013 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20290507 | 0.0009 |
| LANDESBANK BADEN WUERTTEMBERG | 2.200 | 20290509 | 0.0010 |
| LANDESBANK BADEN WUERTTEMBERG | 0.125 | 20290724 | 0.0015 |
| LANDESBANK BADEN WUERTTEMBERG | 0.375 | 20310221 | 0.0013 |
| LANDESBANK BADEN WUERTTEMBERG | 2.750 | 20310312 | 0.0017 |
| LANDESBANK BADEN WUERTTEMBERG | 3.250 | 20330627 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LANDESBANK BADEN WUERTTEMBERG | 3.000 | 20340216 | 0.0011 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.375 | 20250512 | 0.0032 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.500 | 20250925 | 0.0022 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.500 | 20260116 | 0.0016 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 2.375 | 20260921 | 0.0034 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.625 | 20270112 | 0.0021 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.010 | 20270719 | 0.0025 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 2.625 | 20270824 | 0.0014 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 3.500 | 20270831 | 0.0017 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 3.375 | 20280120 | 0.0023 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.875 | 20280320 | 0.0021 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.375 | 20290604 | 0.0009 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.010 | 20290926 | 0.0019 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.125 | 20300122 | 0.0014 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 4.000 | 20300204 | 0.0017 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 4.500 | 20320915 | 0.0012 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 2.875 | 20340206 | 0.0028 |
| LANDESBANK HESSEN THUERINGEN GIROZENTRALE | 0.500 | 20370119 | 0.0016 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 0.500 | 20251208 | 0.0024 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 0.625 | 20251215 | 0.0018 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 4.500 | 20260126 | 0.0042 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 4.875 | 20260309 | 0.0044 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 0.375 | 20260413 | 0.0032 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 0.375 | 20270225 | 0.0021 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 2.750 | 20280216 | 0.0028 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 0.010 | 20310120 | 0.0019 |
| LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK | 0.750 | 20320316 | 0.0024 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.500 | 20250306 | 0.0034 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.500 | 20250527 | 0.0040 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 2.375 | 20250610 | 0.0030 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.250 | 20250829 | 0.0040 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 1.375 | 20250908 | 0.0021 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.375 | 20260316 | 0.0054 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.875 | 20260330 | 0.0034 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 1.750 | 20260727 | 0.0029 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.000 | 20260928 | 0.0031 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.875 | 20261215 | 0.0020 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 1.750 | 20270114 | 0.0048 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.100 | 20270308 | 0.0042 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.625 | 20270518 | 0.0044 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 1.250 | 20270722 | 0.0007 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.000 | 20270922 | 0.0041 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.875 | 20270928 | 0.0026 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 2.500 | 20271115 | 0.0025 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.375 | 20280214 | 0.0051 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 1.000 | 20280225 | 0.0026 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.875 | 20280614 | 0.0026 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.000 | 20280719 | 0.0033 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.000 | 20281213 | 0.0049 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.875 | 20290209 | 0.0010 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.500 | 20290228 | 0.0050 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.000 | 20290521 | 0.0019 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.000 | 20291127 | 0.0048 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.050 | 20291218 | 0.0025 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.625 | 20300220 | 0.0042 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.875 | 20300903 | 0.0025 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.250 | 20300906 | 0.0059 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.050 | 20310131 | 0.0027 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 4.125 | 20310206 | 0.0020 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.000 | 20310630 | 0.0018 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 2.750 | 20320216 | 0.0035 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 1.900 | 20320712 | 0.0021 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.250 | 20330926 | 0.0024 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 5.000 | 20331024 | 0.0022 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.000 | 20341114 | 0.0011 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.625 | 20361031 | 0.0032 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 0.010 | 20401126 | 0.0007 |
| LANDWIRTSCHAFTLICHE RENTENBANK | 3.676 | 20431012 | 0.0024 |
| LANSFORSAKRINGAR BANK AB | 0.050 | 20260415 | 0.0010 |
| LANSFORSAKRINGAR BANK AB | 4.000 | 20270118 | 0.0011 |
| LANSFORSAKRINGAR BANK AB | 3.750 | 20290117 | 0.0011 |
| LANSFORSAKRINGAR HYPOTEK AB PUBL | 0.625 | 20250327 | 0.0011 |
| LANSFORSAKRINGAR HYPOTEK AB PUBL | 0.625 | 20260129 | 0.0011 |
| LANSFORSAKRINGAR HYPOTEK AB PUBL | 1.375 | 20270531 | 0.0011 |
| LANSFORSAKRINGAR HYPOTEK AB PUBL | 0.010 | 20280927 | 0.0010 |
| LANSFORSAKRINGAR HYPOTEK AB PUBL | 3.250 | 20290504 | 0.0012 |
| LANXESS AG | 1.125 | 20250516 | 0.0011 |
| LANXESS AG | 1.000 | 20261007 | 0.0011 |
| LANXESS AG | 0.000 | 20270908 | 0.0010 |
| LANXESS AG | 1.750 | 20280322 | 0.0013 |
| LANXESS AG | 0.625 | 20291201 | 0.0011 |
| LAS VEGAS SANDS CORP | 2.900 | 20250625 | 0.0010 |
| LAS VEGAS SANDS CORP | 3.500 | 20260818 | 0.0020 |
| LAS VEGAS SANDS CORP | 3.900 | 20290808 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LAZARD GROUP LLC | 4.500 | 20280919 | 0.0010 |
| LAZARD GROUP LLC | 4.375 | 20290311 | 0.0010 |
| LCR FIN PLC | 4.500 | 20281207 | 0.0033 |
| LCR FIN PLC | 4.500 | 20381207 | 0.0011 |
| LCR FIN PLC | 5.100 | 20510307 | 0.0031 |
| LEAR CORP | 3.800 | 20270915 | 0.0011 |
| LEAR CORP | 5.250 | 20490515 | 0.0012 |
| LEASEPLAN CORP NV | 3.500 | 20250409 | 0.0012 |
| LEASEPLAN CORP NV | 2.125 | 20250506 | 0.0017 |
| LEASEPLAN CORP NV | 0.250 | 20260223 | 0.0021 |
| LEASEPLAN CORP NV | 0.250 | 20260907 | 0.0021 |
| LEEDS BUILDING SOCIETY | 1.500 | 20270316 | 0.0009 |
| LEEDS BUILDING SOCIETY | 1.375 | 20271006 | 0.0008 |
| LEG IMMOBILIEN SE | 0.375 | 20260117 | 0.0011 |
| LEG IMMOBILIEN SE | 0.875 | 20271128 | 0.0010 |
| LEG IMMOBILIEN SE | 0.875 | 20290117 | 0.0012 |
| LEG IMMOBILIEN SE | 0.750 | 20310630 | 0.0012 |
| LEG IMMOBILIEN SE | 1.000 | 20321119 | 0.0009 |
| LEG IMMOBILIEN SE | 0.875 | 20330330 | 0.0010 |
| LEG IMMOBILIEN SE | 1.500 | 20340117 | 0.0009 |
| LEGAL & GENERAL FIN PLC | 5.875 | 20311211 | 0.0010 |
| LEGAL & GENERAL GROUP PLC | 5.375 | 20451027 | 0.0016 |
| LEGAL & GENERAL GROUP PLC | 5.250 | 20470321 | 0.0018 |
| LEGAL & GENERAL GROUP PLC | 5.125 | 20481114 | 0.0010 |
| LEGAL & GENERAL GROUP PLC | 3.750 | 20491126 | 0.0014 |
| LEGAL & GENERAL GROUP PLC | 4.500 | 20501101 | 0.0012 |
| LEGAL & GENERAL GROUP PLC | 5.550 | 20520424 | 0.0010 |
| LEGAL & GENERAL GROUP PLC | 5.500 | 20640627 | 0.0015 |
| LEGG MASON INC | 5.625 | 20440115 | 0.0012 |
| LEGGETT & PLATT INC | 3.500 | 20271115 | 0.0010 |
| LEGGETT & PLATT INC | 4.400 | 20290315 | 0.0010 |
| LEGGETT & PLATT INC | 3.500 | 20511115 | 0.0007 |
| LEGRAND SA | 3.500 | 20290529 | 0.0016 |
| LEGRAND SA | 0.750 | 20300520 | 0.0012 |
| LEGRAND SA | 0.375 | 20311006 | 0.0011 |
| LEGRAND SA | 1.875 | 20320706 | 0.0010 |
| LEIDOS INC | 3.625 | 20250515 | 0.0010 |
| LEIDOS INC | 4.375 | 20300515 | 0.0015 |
| LEIDOS INC | 2.300 | 20310215 | 0.0017 |
| LEIDOS INC | 5.750 | 20330315 | 0.0016 |
| LELAND STANFORD JUNIOR UNIVERSITY | 3.647 | 20480501 | 0.0013 |
| LENNAR CORP | 4.750 | 20250530 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LENNAR CORP | 4.750 | 20271129 | 0.0019 |
| LENNOX INTL INC | 5.500 | 20280915 | 0.0011 |
| LEONARDO SPA | 4.875 | 20250324 | 0.0012 |
| LEONARDO SPA | 2.375 | 20260108 | 0.0011 |
| LFA FOERDERBANK BAYERN | 0.750 | 20250402 | 0.0013 |
| LFA FOERDERBANK BAYERN | 1.250 | 20251015 | 0.0013 |
| LFA FOERDERBANK BAYERN | 0.750 | 20260313 | 0.0014 |
| LFA FOERDERBANK BAYERN | 0.250 | 20260824 | 0.0013 |
| LFA FOERDERBANK BAYERN | 1.050 | 20270831 | 0.0013 |
| LFA FOERDERBANK BAYERN | 1.000 | 20280301 | 0.0013 |
| LFA FOERDERBANK BAYERN | 1.000 | 20290403 | 0.0014 |
| LIBERTY LIVING FIN PLC | 3.375 | 20291128 | 0.0007 |
| LIBERTY MUTUAL GROUP INC | 2.750 | 20260504 | 0.0017 |
| LIBERTY MUTUAL GROUP INC | 4.625 | 20301202 | 0.0012 |
| LIBRA LONGHURST GROUP TREASURY NO 2 PLC | 3.250 | 20430515 | 0.0007 |
| LINCOLN NATL CORP | 3.800 | 20280301 | 0.0010 |
| LINCOLN NATL CORP | 3.050 | 20300115 | 0.0009 |
| LINCOLN NATL CORP | 3.400 | 20310115 | 0.0009 |
| LINCOLN NATL CORP | 7.000 | 20400615 | 0.0012 |
| LINDE FIN BV | 0.250 | 20270519 | 0.0015 |
| LINDE FIN BV | 1.000 | 20280420 | 0.0016 |
| LINDE FIN BV | 0.550 | 20320519 | 0.0014 |
| LINDE INC | 1.625 | 20251201 | 0.0011 |
| LINDE INC | 4.700 | 20251205 | 0.0013 |
| LINDE INC | 3.200 | 20260130 | 0.0015 |
| LINDE INC | 1.100 | 20300810 | 0.0012 |
| LINDE INC | 3.550 | 20421107 | 0.0011 |
| LINDE PLC | 3.625 | 20250612 | 0.0012 |
| LINDE PLC | 0.000 | 20260930 | 0.0014 |
| LINDE PLC | 1.000 | 20270331 | 0.0011 |
| LINDE PLC | 3.000 | 20280214 | 0.0016 |
| LINDE PLC | 3.375 | 20290612 | 0.0017 |
| LINDE PLC | 3.200 | 20310214 | 0.0019 |
| LINDE PLC | 1.375 | 20310331 | 0.0015 |
| LINDE PLC | 0.375 | 20330930 | 0.0009 |
| LINDE PLC | 3.625 | 20340612 | 0.0015 |
| LINDE PLC | 1.625 | 20350331 | 0.0015 |
| LINDE PLC | 3.400 | 20360214 | 0.0016 |
| LINDE PLC | 1.000 | 20510930 | 0.0009 |
| LINK FIN CAYMAN 2009 LTD | 2.875 | 20260721 | 0.0010 |
| LINK FIN CAYMAN 2009 LTD | 2.750 | 20320119 | 0.0010 |
| LKQ CORP | 5.750 | 20280615 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LKQ CORP | 6.250 | 20330615 | 0.0013 |
| LLOYDS BANK CORPORATE MARKETS PLC | 2.375 | 20260409 | 0.0022 |
| LLOYDS BANK CORPORATE MARKETS PLC | 4.125 | 20270530 | 0.0018 |
| LLOYDS BANK PLC | 5.125 | 20250307 | 0.0035 |
| LLOYDS BANK PLC | 0.625 | 20250326 | 0.0020 |
| LLOYDS BANK PLC | 3.250 | 20260202 | 0.0023 |
| LLOYDS BANK PLC | 0.125 | 20260618 | 0.0019 |
| LLOYDS BANK PLC | 4.875 | 20270330 | 0.0034 |
| LLOYDS BANK PLC | 6.000 | 20290208 | 0.0035 |
| LLOYDS BANK PLC | 0.125 | 20290923 | 0.0014 |
| LLOYDS BANK PLC | 6.500 | 20400917 | 0.0026 |
| LLOYDS BANKING GROUP PLC | 4.450 | 20250508 | 0.0031 |
| LLOYDS BANKING GROUP PLC | 4.582 | 20251210 | 0.0027 |
| LLOYDS BANKING GROUP PLC | 3.511 | 20260318 | 0.0021 |
| LLOYDS BANKING GROUP PLC | 4.650 | 20260324 | 0.0031 |
| LLOYDS BANKING GROUP PLC | 3.500 | 20260401 | 0.0035 |
| LLOYDS BANKING GROUP PLC | 4.716 | 20260811 | 0.0026 |
| LLOYDS BANKING GROUP PLC | 3.750 | 20270111 | 0.0025 |
| LLOYDS BANKING GROUP PLC | 1.627 | 20270511 | 0.0019 |
| LLOYDS BANKING GROUP PLC | 5.985 | 20270807 | 0.0032 |
| LLOYDS BANKING GROUP PLC | 1.500 | 20270912 | 0.0021 |
| LLOYDS BANKING GROUP PLC | 5.462 | 20280105 | 0.0031 |
| LLOYDS BANKING GROUP PLC | 3.750 | 20280318 | 0.0020 |
| LLOYDS BANKING GROUP PLC | 4.375 | 20280322 | 0.0031 |
| LLOYDS BANKING GROUP PLC | 2.000 | 20280412 | 0.0012 |
| LLOYDS BANKING GROUP PLC | 4.550 | 20280816 | 0.0025 |
| LLOYDS BANKING GROUP PLC | 3.574 | 20281107 | 0.0035 |
| LLOYDS BANKING GROUP PLC | 4.500 | 20290111 | 0.0017 |
| LLOYDS BANKING GROUP PLC | 5.871 | 20290306 | 0.0027 |
| LLOYDS BANKING GROUP PLC | 3.125 | 20300824 | 0.0022 |
| LLOYDS BANKING GROUP PLC | 4.750 | 20310921 | 0.0030 |
| LLOYDS BANKING GROUP PLC | 1.985 | 20311215 | 0.0012 |
| LLOYDS BANKING GROUP PLC | 6.625 | 20330602 | 0.0020 |
| LLOYDS BANKING GROUP PLC | 4.976 | 20330811 | 0.0025 |
| LLOYDS BANKING GROUP PLC | 7.953 | 20331115 | 0.0024 |
| LLOYDS BANKING GROUP PLC | 4.375 | 20340405 | 0.0011 |
| LLOYDS BANKING GROUP PLC | 5.679 | 20350105 | 0.0042 |
| LLOYDS BANKING GROUP PLC | 2.707 | 20351203 | 0.0028 |
| LLOYDS BANKING GROUP PLC | 5.300 | 20451201 | 0.0016 |
| LLOYDS BANKING GROUP PLC | 3.369 | 20461214 | 0.0017 |
| LLOYDS BANKING GROUP PLC | 4.344 | 20480109 | 0.0025 |
| LOCKHEED MARTIN CORP | 4.950 | 20251015 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LOCKHEED MARTIN CORP | 3.550 | 20260115 | 0.0020 |
| LOCKHEED MARTIN CORP | 5.100 | 20271115 | 0.0016 |
| LOCKHEED MARTIN CORP | 4.450 | 20280515 | 0.0010 |
| LOCKHEED MARTIN CORP | 4.500 | 20290215 | 0.0013 |
| LOCKHEED MARTIN CORP | 3.900 | 20320615 | 0.0016 |
| LOCKHEED MARTIN CORP | 5.250 | 20330115 | 0.0021 |
| LOCKHEED MARTIN CORP | 4.750 | 20340215 | 0.0017 |
| LOCKHEED MARTIN CORP | 4.800 | 20340815 | 0.0012 |
| LOCKHEED MARTIN CORP | 3.600 | 20350301 | 0.0009 |
| LOCKHEED MARTIN CORP | 4.500 | 20360515 | 0.0010 |
| LOCKHEED MARTIN CORP | 6.150 | 20360901 | 0.0013 |
| LOCKHEED MARTIN CORP | 4.070 | 20421215 | 0.0024 |
| LOCKHEED MARTIN CORP | 3.800 | 20450301 | 0.0017 |
| LOCKHEED MARTIN CORP | 4.700 | 20460515 | 0.0026 |
| LOCKHEED MARTIN CORP | 2.800 | 20500615 | 0.0010 |
| LOCKHEED MARTIN CORP | 4.090 | 20520915 | 0.0028 |
| LOCKHEED MARTIN CORP | 4.150 | 20530615 | 0.0015 |
| LOCKHEED MARTIN CORP | 5.700 | 20541115 | 0.0022 |
| LOCKHEED MARTIN CORP | 5.200 | 20550215 | 0.0013 |
| LOCKHEED MARTIN CORP | 4.300 | 20620615 | 0.0011 |
| LOCKHEED MARTIN CORP | 5.900 | 20631115 | 0.0017 |
| LOCKHEED MARTIN CORP | 5.200 | 20640215 | 0.0015 |
| LOEWS CORP | 3.750 | 20260401 | 0.0010 |
| LOEWS CORP | 3.200 | 20300515 | 0.0009 |
| LOEWS CORP | 4.125 | 20430515 | 0.0009 |
| LOGICOR FINANCING SARL | 2.250 | 20250513 | 0.0011 |
| LOGICOR FINANCING SARL | 0.625 | 20251117 | 0.0011 |
| LOGICOR FINANCING SARL | 1.500 | 20260713 | 0.0011 |
| LOGICOR FINANCING SARL | 1.625 | 20270715 | 0.0021 |
| LOGICOR FINANCING SARL | 4.625 | 20280725 | 0.0015 |
| LOGICOR FINANCING SARL | 3.250 | 20281113 | 0.0013 |
| LOGICOR FINANCING SARL | 2.750 | 20300115 | 0.0007 |
| LOGICOR FINANCING SARL | 1.625 | 20300117 | 0.0010 |
| LOGICOR FINANCING SARL | 0.875 | 20310114 | 0.0011 |
| LOGICOR FINANCING SARL | 2.000 | 20340117 | 0.0009 |
| LONDON & QUADRANT HOUSING TRUST | 2.625 | 20260505 | 0.0008 |
| LONDON & QUADRANT HOUSING TRUST | 2.000 | 20320331 | 0.0006 |
| LONDON & QUADRANT HOUSING TRUST | 5.500 | 20400127 | 0.0008 |
| LONDON & QUADRANT HOUSING TRUST | 3.125 | 20530228 | 0.0006 |
| LONDON POWER NETWORKS PLC | 6.125 | 20270607 | 0.0009 |
| LONDON POWER NETWORKS PLC | 5.875 | 20401115 | 0.0008 |
| LONDON STOCK EXCHANGE GROUP PLC | 1.750 | 20271206 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LONDON STOCK EXCHANGE GROUP PLC | 1.750 | 20290919 | 0.0010 |
| LONDON STOCK EXCHANGE GROUP PLC | 1.625 | 20300406 | 0.0011 |
| LONZA FIN INTL NV | 1.625 | 20270421 | 0.0011 |
| LONZA FIN INTL NV | 3.875 | 20330525 | 0.0012 |
| LOUIS DREYFUS CO BV | 2.375 | 20251127 | 0.0014 |
| LOUIS DREYFUS CO BV | 1.625 | 20280428 | 0.0010 |
| LOWE S COMPANIES INC | 4.000 | 20250415 | 0.0016 |
| LOWE S COMPANIES INC | 4.400 | 20250908 | 0.0021 |
| LOWE S COMPANIES INC | 3.375 | 20250915 | 0.0015 |
| LOWE S COMPANIES INC | 4.800 | 20260401 | 0.0021 |
| LOWE S COMPANIES INC | 2.500 | 20260415 | 0.0027 |
| LOWE S COMPANIES INC | 3.350 | 20270401 | 0.0015 |
| LOWE S COMPANIES INC | 3.100 | 20270503 | 0.0030 |
| LOWE S COMPANIES INC | 1.300 | 20280415 | 0.0018 |
| LOWE S COMPANIES INC | 1.700 | 20280915 | 0.0018 |
| LOWE S COMPANIES INC | 3.650 | 20290405 | 0.0030 |
| LOWE S COMPANIES INC | 4.500 | 20300415 | 0.0026 |
| LOWE S COMPANIES INC | 1.700 | 20301015 | 0.0021 |
| LOWE S COMPANIES INC | 2.625 | 20310401 | 0.0027 |
| LOWE S COMPANIES INC | 3.750 | 20320401 | 0.0029 |
| LOWE S COMPANIES INC | 5.000 | 20330415 | 0.0026 |
| LOWE S COMPANIES INC | 5.150 | 20330701 | 0.0021 |
| LOWE S COMPANIES INC | 2.800 | 20410915 | 0.0015 |
| LOWE S COMPANIES INC | 4.650 | 20420415 | 0.0010 |
| LOWE S COMPANIES INC | 3.700 | 20460415 | 0.0022 |
| LOWE S COMPANIES INC | 4.050 | 20470503 | 0.0025 |
| LOWE S COMPANIES INC | 4.550 | 20490405 | 0.0011 |
| LOWE S COMPANIES INC | 3.000 | 20501015 | 0.0024 |
| LOWE S COMPANIES INC | 3.500 | 20510401 | 0.0007 |
| LOWE S COMPANIES INC | 4.250 | 20520401 | 0.0026 |
| LOWE S COMPANIES INC | 5.625 | 20530415 | 0.0032 |
| LOWE S COMPANIES INC | 5.750 | 20530701 | 0.0011 |
| LOWE S COMPANIES INC | 4.450 | 20620401 | 0.0021 |
| LOWE S COMPANIES INC | 5.800 | 20620915 | 0.0021 |
| LOWE S COMPANIES INC | 5.850 | 20630401 | 0.0011 |
| LOWER AUSTRIA | 3.625 | 20331004 | 0.0012 |
| LOWER AUSTRIA | 0.000 | 20351116 | 0.0008 |
| LPL HLDGS INC | 6.750 | 20281117 | 0.0017 |
| LSEG NETHERLANDS BV | 0.000 | 20250406 | 0.0011 |
| LSEG NETHERLANDS BV | 4.125 | 20260929 | 0.0016 |
| LSEG NETHERLANDS BV | 0.250 | 20280406 | 0.0010 |
| LSEG NETHERLANDS BV | 4.231 | 20300929 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| LSEG NETHERLANDS BV | 0.750 | 20330406 | 0.0009 |
| LUMINOR BANK AS | 0.010 | 20250311 | 0.0011 |
| LUMINOR BANK AS | 1.688 | 20270614 | 0.0011 |
| LUNAR FUNDING V PLC | 1.750 | 20250915 | 0.0011 |
| LUNAR FUNDING V PLC | 1.125 | 20261012 | 0.0011 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 0.750 | 20250407 | 0.0033 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 3.375 | 20251021 | 0.0023 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 0.000 | 20260211 | 0.0026 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 1.125 | 20270211 | 0.0020 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 0.125 | 20280211 | 0.0035 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 3.250 | 20290907 | 0.0023 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 0.375 | 20310211 | 0.0028 |
| LVMH MOET HENNESSY LOUIS VUITTON SE | 3.500 | 20330907 | 0.0035 |
| LYB INTL FIN BV | 5.250 | 20430715 | 0.0014 |
| LYB INTL FIN BV | 4.875 | 20440315 | 0.0019 |
| LYB INTL FIN II BV | 0.875 | 20260917 | 0.0011 |
| LYB INTL FIN II BV | 3.500 | 20270302 | 0.0012 |
| LYB INTL FIN II BV | 1.625 | 20310917 | 0.0010 |
| LYB INTL FIN III LLC | 2.250 | 20301001 | 0.0009 |
| LYB INTL FIN III LLC | 5.625 | 20330515 | 0.0011 |
| LYB INTL FIN III LLC | 3.375 | 20401001 | 0.0012 |
| LYB INTL FIN III LLC | 4.200 | 20491015 | 0.0017 |
| LYB INTL FIN III LLC | 4.200 | 20500501 | 0.0016 |
| LYB INTL FIN III LLC | 3.625 | 20510401 | 0.0015 |
| LYB INTL FIN III LLC | 3.800 | 20601001 | 0.0007 |
| LYONDELLBASELL INDUSTRIES NV | 4.625 | 20550226 | 0.0017 |
| M&G PLC | 6.500 | 20481020 | 0.0011 |
| M&G PLC | 5.625 | 20511020 | 0.0019 |
| M&G PLC | 6.250 | 20681020 | 0.0013 |
| M&T BANK CORP | 4.553 | 20280816 | 0.0010 |
| M&T BANK CORP | 7.413 | 20291030 | 0.0022 |
| M&T BANK CORP | 5.053 | 20340127 | 0.0019 |
| MACIF SAM | 0.625 | 20270621 | 0.0010 |
| MACIF SAM | 2.125 | 20520621 | 0.0015 |
| MACQUARIE BANK LTD | 1.125 | 20251215 | 0.0010 |
| MACQUARIE BANK LTD | 2.574 | 20270915 | 0.0013 |
| MACQUARIE GROUP LTD | 0.625 | 20270203 | 0.0010 |
| MACQUARIE GROUP LTD | 0.350 | 20280303 | 0.0015 |
| MACQUARIE GROUP LTD | 1.297 | 20281211 | 0.0007 |
| MACQUARIE GROUP LTD | 0.943 | 20290119 | 0.0010 |
| MACQUARIE GROUP LTD | 1.270 | 20290420 | 0.0007 |
| MACQUARIE GROUP LTD | 4.080 | 20290531 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MACQUARIE GROUP LTD | 4.747 | 20300123 | 0.0018 |
| MACQUARIE GROUP LTD | 0.950 | 20310521 | 0.0012 |
| MACQUARIE GROUP LTD | 2.125 | 20311001 | 0.0010 |
| MADRID | 1.826 | 20250430 | 0.0044 |
| MADRID | 4.300 | 20260915 | 0.0046 |
| MADRID | 2.146 | 20270430 | 0.0022 |
| MADRID | 0.827 | 20270730 | 0.0015 |
| MADRID | 1.773 | 20280430 | 0.0022 |
| MADRID | 0.160 | 20280730 | 0.0010 |
| MADRID | 3.362 | 20281031 | 0.0014 |
| MADRID | 1.571 | 20290430 | 0.0026 |
| MADRID | 2.822 | 20291031 | 0.0011 |
| MADRID | 2.080 | 20300312 | 0.0014 |
| MADRID | 0.419 | 20300430 | 0.0024 |
| MADRID | 0.420 | 20310430 | 0.0018 |
| MADRID | 1.723 | 20320430 | 0.0020 |
| MADRID | 3.596 | 20330430 | 0.0024 |
| MADRID | 3.250 | 20460503 | 0.0016 |
| MAF SUKUK LTD | 4.500 | 20251103 | 0.0010 |
| MAF SUKUK LTD | 4.638 | 20290514 | 0.0012 |
| MAF SUKUK LTD | 3.933 | 20300228 | 0.0012 |
| MAF SUKUK LTD | 5.000 | 20330601 | 0.0010 |
| MAGELLAN MIDSTREAM PARTNERS LP | 5.000 | 20260301 | 0.0014 |
| MAGELLAN MIDSTREAM PARTNERS LP | 3.250 | 20300601 | 0.0009 |
| MAGELLAN MIDSTREAM PARTNERS LP | 5.150 | 20431015 | 0.0011 |
| MAGELLAN MIDSTREAM PARTNERS LP | 4.250 | 20460915 | 0.0008 |
| MAGELLAN MIDSTREAM PARTNERS LP | 4.200 | 20471003 | 0.0008 |
| MAGELLAN MIDSTREAM PARTNERS LP | 4.850 | 20490201 | 0.0009 |
| MAGELLAN MIDSTREAM PARTNERS LP | 3.950 | 20500301 | 0.0013 |
| MAGNA INTL INC | 4.150 | 20251001 | 0.0014 |
| MAGNA INTL INC | 1.500 | 20270925 | 0.0013 |
| MAGNA INTL INC | 2.450 | 20300615 | 0.0013 |
| MAGNA INTL INC | 4.375 | 20320317 | 0.0013 |
| MAGNA INTL INC | 5.500 | 20330321 | 0.0011 |
| MAGYAR EXPORT IMPORT BANK ZRT | 6.125 | 20271204 | 0.0026 |
| MAGYAR EXPORT IMPORT BANK ZRT | 6.000 | 20290516 | 0.0024 |
| MAIN STREET CAP CORP | 3.000 | 20260714 | 0.0010 |
| MALAYSIA GOVT BND | 3.882 | 20250314 | 0.0079 |
| MALAYSIA GOVT BND | 3.955 | 20250915 | 0.0123 |
| MALAYSIA GOVT BND | 4.392 | 20260415 | 0.0038 |
| MALAYSIA GOVT BND | 3.906 | 20260715 | 0.0091 |
| MALAYSIA GOVT BND | 3.900 | 20261130 | 0.0103 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MALAYSIA GOVT BND | 3.892 | 20270315 | 0.0019 |
| MALAYSIA GOVT BND | 3.502 | 20270531 | 0.0098 |
| MALAYSIA GOVT BND | 3.899 | 20271116 | 0.0110 |
| MALAYSIA GOVT BND | 3.519 | 20280420 | 0.0067 |
| MALAYSIA GOVT BND | 3.733 | 20280615 | 0.0107 |
| MALAYSIA GOVT BND | 4.504 | 20290430 | 0.0046 |
| MALAYSIA GOVT BND | 3.885 | 20290815 | 0.0091 |
| MALAYSIA GOVT BND | 4.498 | 20300415 | 0.0129 |
| MALAYSIA GOVT BND | 2.632 | 20310415 | 0.0101 |
| MALAYSIA GOVT BND | 4.232 | 20310630 | 0.0063 |
| MALAYSIA GOVT BND | 3.582 | 20320715 | 0.0078 |
| MALAYSIA GOVT BND | 3.844 | 20330415 | 0.0062 |
| MALAYSIA GOVT BND | 4.642 | 20331107 | 0.0095 |
| MALAYSIA GOVT BND | 3.828 | 20340705 | 0.0081 |
| MALAYSIA GOVT BND | 4.254 | 20350531 | 0.0074 |
| MALAYSIA GOVT BND | 4.762 | 20370407 | 0.0125 |
| MALAYSIA GOVT BND | 4.893 | 20380608 | 0.0114 |
| MALAYSIA GOVT BND | 3.757 | 20400522 | 0.0106 |
| MALAYSIA GOVT BND | 4.696 | 20421015 | 0.0120 |
| MALAYSIA GOVT BND | 4.935 | 20430930 | 0.0041 |
| MALAYSIA GOVT BND | 4.736 | 20460315 | 0.0055 |
| MALAYSIA GOVT BND | 4.921 | 20480706 | 0.0081 |
| MALAYSIA GOVT BND | 4.065 | 20500615 | 0.0121 |
| MALAYSIA GOVT BND | 4.457 | 20530331 | 0.0074 |
| MALAYSIA SOVEREIGN SUKUK BHD | 3.043 | 20250422 | 0.0021 |
| MALAYSIA SOVEREIGN SUKUK BHD | 4.236 | 20450422 | 0.0010 |
| MALAYSIA SUKUK GLOBAL BHD | 3.179 | 20260427 | 0.0020 |
| MALAYSIA SUKUK GLOBAL BHD | 4.080 | 20460427 | 0.0010 |
| MANCHESTER AIRPORT GROUP FUNDING PLC | 4.750 | 20340331 | 0.0012 |
| MANCHESTER AIRPORT GROUP FUNDING PLC | 2.875 | 20390331 | 0.0006 |
| MANCHESTER AIRPORT GROUP FUNDING PLC | 6.125 | 20410930 | 0.0010 |
| MANCHESTER AIRPORT GROUP FUNDING PLC | 2.875 | 20440930 | 0.0006 |
| MANITOBA | 2.125 | 20260622 | 0.0010 |
| MANITOBA | 1.500 | 20281025 | 0.0018 |
| MANITOBA | 4.300 | 20330727 | 0.0020 |
| MANITOBA | 1.770 | 20400625 | 0.0011 |
| MANPOWERGROUP INC | 1.750 | 20260622 | 0.0011 |
| MANUFACTURERS AND TRADERS TRUST CO | 5.400 | 20251121 | 0.0010 |
| MANUFACTURERS AND TRADERS TRUST CO | 4.650 | 20260127 | 0.0026 |
| MANUFACTURERS AND TRADERS TRUST CO | 3.400 | 20270817 | 0.0010 |
| MANUFACTURERS AND TRADERS TRUST CO | 4.700 | 20280127 | 0.0024 |
| MANULIFE FINL CORP | 4.150 | 20260304 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MANULIFE FINL CORP | 2.484 | 20270519 | 0.0010 |
| MANULIFE FINL CORP | 4.061 | 20320224 | 0.0015 |
| MANULIFE FINL CORP | 3.703 | 20320316 | 0.0014 |
| MANULIFE FINL CORP | 5.375 | 20460304 | 0.0016 |
| MANULIFE FINL CORP | 3.050 | 20600827 | 0.0014 |
| MAPFRE SA | 1.625 | 20260519 | 0.0019 |
| MAPFRE SA | 4.375 | 20470331 | 0.0014 |
| MAR SUKUK LTD | 2.210 | 20250902 | 0.0015 |
| MARATHON OIL CORP | 4.400 | 20270715 | 0.0020 |
| MARATHON OIL CORP | 6.800 | 20320315 | 0.0013 |
| MARATHON OIL CORP | 6.600 | 20371001 | 0.0017 |
| MARATHON OIL CORP | 5.200 | 20450601 | 0.0009 |
| MARATHON PETROLEUM CORP | 4.700 | 20250501 | 0.0026 |
| MARATHON PETROLEUM CORP | 5.125 | 20261215 | 0.0015 |
| MARATHON PETROLEUM CORP | 6.500 | 20410301 | 0.0028 |
| MARATHON PETROLEUM CORP | 4.750 | 20440915 | 0.0015 |
| MARKEL GROUP INC | 5.000 | 20460405 | 0.0009 |
| MARKEL GROUP INC | 5.000 | 20490520 | 0.0012 |
| MARKEL GROUP INC | 4.150 | 20500917 | 0.0008 |
| MARKEL GROUP INC | 3.450 | 20520507 | 0.0009 |
| MARRIOTT INTL INC | 5.750 | 20250501 | 0.0013 |
| MARRIOTT INTL INC | 3.125 | 20260615 | 0.0015 |
| MARRIOTT INTL INC | 5.000 | 20271015 | 0.0021 |
| MARRIOTT INTL INC | 5.550 | 20281015 | 0.0015 |
| MARRIOTT INTL INC | 4.900 | 20290415 | 0.0017 |
| MARRIOTT INTL INC | 4.875 | 20290515 | 0.0010 |
| MARRIOTT INTL INC | 4.625 | 20300615 | 0.0020 |
| MARRIOTT INTL INC | 2.850 | 20310415 | 0.0020 |
| MARRIOTT INTL INC | 3.500 | 20321015 | 0.0018 |
| MARRIOTT INTL INC | 2.750 | 20331015 | 0.0012 |
| MARRIOTT INTL INC | 5.300 | 20340515 | 0.0020 |
| MARSH & MCLENNAN COMPANIES INC | 3.500 | 20250310 | 0.0010 |
| MARSH & MCLENNAN COMPANIES INC | 3.750 | 20260314 | 0.0012 |
| MARSH & MCLENNAN COMPANIES INC | 1.349 | 20260921 | 0.0012 |
| MARSH & MCLENNAN COMPANIES INC | 4.375 | 20290315 | 0.0031 |
| MARSH & MCLENNAN COMPANIES INC | 1.979 | 20300321 | 0.0012 |
| MARSH & MCLENNAN COMPANIES INC | 2.250 | 20301115 | 0.0013 |
| MARSH & MCLENNAN COMPANIES INC | 5.750 | 20321101 | 0.0011 |
| MARSH & MCLENNAN COMPANIES INC | 5.400 | 20330915 | 0.0013 |
| MARSH & MCLENNAN COMPANIES INC | 5.150 | 20340315 | 0.0010 |
| MARSH & MCLENNAN COMPANIES INC | 4.750 | 20390315 | 0.0010 |
| MARSH & MCLENNAN COMPANIES INC | 4.350 | 20470130 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MARSH & MCLENNAN COMPANIES INC | 4.200 | 20480301 | 0.0011 |
| MARSH & MCLENNAN COMPANIES INC | 4.900 | 20490315 | 0.0025 |
| MARSH & MCLENNAN COMPANIES INC | 6.250 | 20521101 | 0.0012 |
| MARSH & MCLENNAN COMPANIES INC | 5.450 | 20530315 | 0.0013 |
| MARSH & MCLENNAN COMPANIES INC | 5.700 | 20530915 | 0.0022 |
| MARSH & MCLENNAN COMPANIES INC | 5.450 | 20540315 | 0.0010 |
| MARTIN MARIETTA MATERIALS INC | 3.500 | 20271215 | 0.0010 |
| MARTIN MARIETTA MATERIALS INC | 2.500 | 20300315 | 0.0009 |
| MARTIN MARIETTA MATERIALS INC | 2.400 | 20310715 | 0.0016 |
| MARTIN MARIETTA MATERIALS INC | 4.250 | 20471215 | 0.0010 |
| MARTIN MARIETTA MATERIALS INC | 3.200 | 20510715 | 0.0013 |
| MARTLET HOMES LTD | 3.000 | 20520509 | 0.0007 |
| MARUBENI CORP | 1.319 | 20250918 | 0.0010 |
| MARUBENI CORP | 1.577 | 20260917 | 0.0010 |
| MARVELL TECHNOLOGY INC | 1.650 | 20260415 | 0.0010 |
| MARVELL TECHNOLOGY INC | 2.450 | 20280415 | 0.0014 |
| MARVELL TECHNOLOGY INC | 5.750 | 20290215 | 0.0011 |
| MARVELL TECHNOLOGY INC | 2.950 | 20310415 | 0.0014 |
| MARVELL TECHNOLOGY INC | 5.950 | 20330915 | 0.0011 |
| MASCO CORP | 1.500 | 20280215 | 0.0011 |
| MASCO CORP | 2.000 | 20310215 | 0.0010 |
| MASS GENERAL BRIGHAM INC | 3.342 | 20600701 | 0.0009 |
| MASSACHUSETTS INSTITUTE OF TECHNOLOGY | 2.989 | 20500701 | 0.0008 |
| MASSACHUSETTS INSTITUTE OF TECHNOLOGY | 3.067 | 20520401 | 0.0008 |
| MASSACHUSETTS INSTITUTE OF TECHNOLOGY | 5.600 | 21110701 | 0.0017 |
| MASSACHUSETTS INSTITUTE OF TECHNOLOGY | 4.678 | 21140701 | 0.0010 |
| MASSACHUSETTS INSTITUTE OF TECHNOLOGY | 3.885 | 21160701 | 0.0008 |
| MASSMUTUAL GLOBAL FUNDING II | 1.375 | 20261215 | 0.0008 |
| MASSMUTUAL GLOBAL FUNDING II | 5.000 | 20271212 | 0.0011 |
| MASSMUTUAL GLOBAL FUNDING II | 3.750 | 20300119 | 0.0011 |
| MASTER CREDIT CARD TRUST II 2023-1 A | 4.700 | 20270621 | 0.0010 |
| MASTERCARD INC | 2.000 | 20250303 | 0.0015 |
| MASTERCARD INC | 2.950 | 20261121 | 0.0015 |
| MASTERCARD INC | 3.300 | 20270326 | 0.0020 |
| MASTERCARD INC | 2.100 | 20271201 | 0.0017 |
| MASTERCARD INC | 3.500 | 20280226 | 0.0010 |
| MASTERCARD INC | 4.875 | 20280309 | 0.0016 |
| MASTERCARD INC | 1.000 | 20290222 | 0.0015 |
| MASTERCARD INC | 2.950 | 20290601 | 0.0019 |
| MASTERCARD INC | 3.350 | 20300326 | 0.0029 |
| MASTERCARD INC | 1.900 | 20310315 | 0.0011 |
| MASTERCARD INC | 2.000 | 20311118 | 0.0013 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MASTERCARD INC | 4.850 | 20330309 | 0.0016 |
| MASTERCARD INC | 3.800 | 20461121 | 0.0010 |
| MASTERCARD INC | 3.950 | 20480226 | 0.0009 |
| MASTERCARD INC | 3.650 | 20490601 | 0.0017 |
| MASTERCARD INC | 3.850 | 20500326 | 0.0026 |
| MASTERCARD INC | 2.950 | 20510315 | 0.0010 |
| MAYO CLINIC | 3.196 | 20611115 | 0.0007 |
| MCCORMICK & CO INC | 0.900 | 20260215 | 0.0010 |
| MCCORMICK & CO INC | 3.400 | 20270815 | 0.0015 |
| MCCORMICK & CO INC | 2.500 | 20300415 | 0.0009 |
| MCCORMICK & CO INC | 1.850 | 20310215 | 0.0008 |
| MCCORMICK & CO INC | 4.950 | 20330415 | 0.0010 |
| MCDONALD S CORP | 3.375 | 20250526 | 0.0014 |
| MCDONALD S CORP | 3.300 | 20250701 | 0.0015 |
| MCDONALD S CORP | 1.450 | 20250901 | 0.0010 |
| MCDONALD S CORP | 3.700 | 20260130 | 0.0036 |
| MCDONALD S CORP | 0.900 | 20260615 | 0.0011 |
| MCDONALD S CORP | 3.500 | 20270301 | 0.0017 |
| MCDONALD S CORP | 1.875 | 20270526 | 0.0013 |
| MCDONALD S CORP | 3.500 | 20270701 | 0.0020 |
| MCDONALD S CORP | 3.625 | 20271128 | 0.0013 |
| MCDONALD S CORP | 3.800 | 20280401 | 0.0021 |
| MCDONALD S CORP | 1.750 | 20280503 | 0.0016 |
| MCDONALD S CORP | 4.800 | 20280814 | 0.0013 |
| MCDONALD S CORP | 0.250 | 20281004 | 0.0010 |
| MCDONALD S CORP | 2.375 | 20290531 | 0.0015 |
| MCDONALD S CORP | 2.625 | 20290901 | 0.0019 |
| MCDONALD S CORP | 1.500 | 20291128 | 0.0010 |
| MCDONALD S CORP | 2.125 | 20300301 | 0.0014 |
| MCDONALD S CORP | 4.000 | 20300307 | 0.0012 |
| MCDONALD S CORP | 3.600 | 20300701 | 0.0019 |
| MCDONALD S CORP | 3.875 | 20310220 | 0.0016 |
| MCDONALD S CORP | 1.600 | 20310315 | 0.0010 |
| MCDONALD S CORP | 4.600 | 20320909 | 0.0016 |
| MCDONALD S CORP | 4.950 | 20330814 | 0.0012 |
| MCDONALD S CORP | 0.875 | 20331004 | 0.0009 |
| MCDONALD S CORP | 2.950 | 20340315 | 0.0007 |
| MCDONALD S CORP | 3.000 | 20340531 | 0.0013 |
| MCDONALD S CORP | 4.250 | 20350307 | 0.0012 |
| MCDONALD S CORP | 4.125 | 20351128 | 0.0017 |
| MCDONALD S CORP | 4.700 | 20351209 | 0.0015 |
| MCDONALD S CORP | 6.300 | 20371015 | 0.0020 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MCDONALD S CORP | 6.300 | 20380301 | 0.0018 |
| MCDONALD S CORP | 3.750 | 20380531 | 0.0009 |
| MCDONALD S CORP | 3.700 | 20420215 | 0.0008 |
| MCDONALD S CORP | 3.625 | 20430501 | 0.0008 |
| MCDONALD S CORP | 4.600 | 20450526 | 0.0011 |
| MCDONALD S CORP | 4.875 | 20451209 | 0.0034 |
| MCDONALD S CORP | 4.450 | 20470301 | 0.0019 |
| MCDONALD S CORP | 4.450 | 20480901 | 0.0014 |
| MCDONALD S CORP | 3.625 | 20490901 | 0.0028 |
| MCDONALD S CORP | 4.200 | 20500401 | 0.0013 |
| MCDONALD S CORP | 5.150 | 20520909 | 0.0015 |
| MCDONALD S CORP | 5.450 | 20530814 | 0.0017 |
| MCDONALD S CORP | 4.125 | 20540611 | 0.0007 |
| MCKESSON CORP | 1.500 | 20251117 | 0.0013 |
| MCKESSON CORP | 0.900 | 20251203 | 0.0010 |
| MCKESSON CORP | 5.250 | 20260215 | 0.0010 |
| MCKESSON CORP | 1.300 | 20260815 | 0.0010 |
| MCKESSON CORP | 1.625 | 20261030 | 0.0011 |
| MCKESSON CORP | 3.125 | 20290217 | 0.0011 |
| MCKESSON CORP | 5.100 | 20330715 | 0.0013 |
| MDC HLDGS INC | 6.000 | 20430115 | 0.0010 |
| MDGH GMTN RSC LTD | 6.875 | 20260314 | 0.0016 |
| MDGH GMTN RSC LTD | 2.500 | 20260521 | 0.0020 |
| MDGH GMTN RSC LTD | 0.375 | 20270310 | 0.0012 |
| MDGH GMTN RSC LTD | 3.000 | 20270328 | 0.0010 |
| MDGH GMTN RSC LTD | 3.750 | 20290419 | 0.0013 |
| MDGH GMTN RSC LTD | 2.875 | 20300521 | 0.0019 |
| MDGH GMTN RSC LTD | 2.500 | 20310603 | 0.0009 |
| MDGH GMTN RSC LTD | 3.375 | 20320328 | 0.0019 |
| MDGH GMTN RSC LTD | 1.000 | 20340310 | 0.0009 |
| MDGH GMTN RSC LTD | 3.950 | 20500521 | 0.0033 |
| MDGH GMTN RSC LTD | 3.400 | 20510607 | 0.0015 |
| MEAD JOHNSON NUTRITION CO | 4.125 | 20251115 | 0.0016 |
| MEAD JOHNSON NUTRITION CO | 4.600 | 20440601 | 0.0009 |
| MEADOWHALL CMR FIN PLC | 4.986 | 20320112 | 0.0007 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 1.125 | 20250423 | 0.0011 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 1.125 | 20250715 | 0.0011 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 0.875 | 20260115 | 0.0011 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 3.400 | 20261021 | 0.0011 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 3.800 | 20270426 | 0.0012 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 1.000 | 20270908 | 0.0010 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 4.875 | 20270913 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 4.750 | 20280314 | 0.0018 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 3.650 | 20280929 | 0.0011 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 0.750 | 20281102 | 0.0010 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 4.625 | 20290207 | 0.0012 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 1.000 | 20290717 | 0.0010 |
| MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | 4.375 | 20300201 | 0.0012 |
| MEDTRONIC GLOBAL HLDGS SCA | 0.250 | 20250702 | 0.0022 |
| MEDTRONIC GLOBAL HLDGS SCA | 0.000 | 20251015 | 0.0021 |
| MEDTRONIC GLOBAL HLDGS SCA | 2.625 | 20251015 | 0.0011 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.125 | 20270307 | 0.0032 |
| MEDTRONIC GLOBAL HLDGS SCA | 4.250 | 20280330 | 0.0021 |
| MEDTRONIC GLOBAL HLDGS SCA | 0.375 | 20281015 | 0.0020 |
| MEDTRONIC GLOBAL HLDGS SCA | 3.000 | 20281015 | 0.0022 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.625 | 20310307 | 0.0020 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.000 | 20310702 | 0.0019 |
| MEDTRONIC GLOBAL HLDGS SCA | 3.125 | 20311015 | 0.0022 |
| MEDTRONIC GLOBAL HLDGS SCA | 0.750 | 20321015 | 0.0018 |
| MEDTRONIC GLOBAL HLDGS SCA | 4.500 | 20330330 | 0.0020 |
| MEDTRONIC GLOBAL HLDGS SCA | 3.375 | 20341015 | 0.0022 |
| MEDTRONIC GLOBAL HLDGS SCA | 2.250 | 20390307 | 0.0019 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.500 | 20390702 | 0.0017 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.375 | 20401015 | 0.0016 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.750 | 20490702 | 0.0015 |
| MEDTRONIC GLOBAL HLDGS SCA | 1.625 | 20501015 | 0.0015 |
| MEDTRONIC INC | 4.375 | 20350315 | 0.0039 |
| MEDTRONIC INC | 4.625 | 20450315 | 0.0036 |
| MEMORIAL SLOAN-KETTERING CANCER CENTER | 4.200 | 20550701 | 0.0010 |
| MERCEDES BENZ GROUP AG | 1.000 | 20271115 | 0.0021 |
| MERCEDES BENZ GROUP AG | 1.375 | 20280511 | 0.0026 |
| MERCEDES BENZ GROUP AG | 1.500 | 20290703 | 0.0031 |
| MERCEDES BENZ GROUP AG | 0.750 | 20300208 | 0.0015 |
| MERCEDES BENZ GROUP AG | 2.375 | 20300522 | 0.0016 |
| MERCEDES BENZ GROUP AG | 0.750 | 20300910 | 0.0019 |
| MERCEDES BENZ GROUP AG | 2.000 | 20310227 | 0.0016 |
| MERCEDES BENZ GROUP AG | 1.125 | 20311106 | 0.0019 |
| MERCEDES BENZ GROUP AG | 0.750 | 20330311 | 0.0018 |
| MERCEDES BENZ GROUP AG | 1.125 | 20340808 | 0.0009 |
| MERCEDES BENZ GROUP AG | 2.125 | 20370703 | 0.0026 |
| MERCEDES-BENZ FIN CANADA INC | 3.000 | 20270223 | 0.0017 |
| MERCEDES-BENZ FIN NORTH AMERICA LLC | 8.500 | 20310118 | 0.0038 |
| MERCEDES-BENZ INTL FIN BV | 0.850 | 20250228 | 0.0027 |
| MERCEDES-BENZ INTL FIN BV | 2.625 | 20250407 | 0.0034 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MERCEDES-BENZ INTL FIN BV | 3.400 | 20250413 | 0.0012 |
| MERCEDES-BENZ INTL FIN BV | 1.000 | 20251111 | 0.0027 |
| MERCEDES-BENZ INTL FIN BV | 1.500 | 20260309 | 0.0022 |
| MERCEDES-BENZ INTL FIN BV | 3.500 | 20260530 | 0.0023 |
| MERCEDES-BENZ INTL FIN BV | 1.375 | 20260626 | 0.0022 |
| MERCEDES-BENZ INTL FIN BV | 5.625 | 20260817 | 0.0010 |
| MERCEDES-BENZ INTL FIN BV | 2.000 | 20260822 | 0.0028 |
| MERCEDES-BENZ INTL FIN BV | 0.375 | 20261108 | 0.0021 |
| MERCEDES-BENZ INTL FIN BV | 1.500 | 20270209 | 0.0011 |
| MERCEDES-BENZ INTL FIN BV | 0.625 | 20270506 | 0.0026 |
| MERCEDES-BENZ INTL FIN BV | 3.000 | 20270710 | 0.0019 |
| MERCEDES-BENZ INTL FIN BV | 3.700 | 20310530 | 0.0024 |
| MERCEDES-BENZ INTL FIN BV | 3.250 | 20320110 | 0.0019 |
| MERCIALYS SA | 2.500 | 20290228 | 0.0010 |
| MERCK & CO INC | 0.750 | 20260224 | 0.0019 |
| MERCK & CO INC | 1.875 | 20261015 | 0.0022 |
| MERCK & CO INC | 1.700 | 20270610 | 0.0028 |
| MERCK & CO INC | 4.050 | 20280517 | 0.0010 |
| MERCK & CO INC | 1.900 | 20281210 | 0.0019 |
| MERCK & CO INC | 3.400 | 20290307 | 0.0035 |
| MERCK & CO INC | 4.300 | 20300517 | 0.0015 |
| MERCK & CO INC | 1.450 | 20300624 | 0.0021 |
| MERCK & CO INC | 2.150 | 20311210 | 0.0035 |
| MERCK & CO INC | 4.500 | 20330517 | 0.0031 |
| MERCK & CO INC | 6.500 | 20331201 | 0.0015 |
| MERCK & CO INC | 2.500 | 20341015 | 0.0011 |
| MERCK & CO INC | 1.375 | 20361102 | 0.0009 |
| MERCK & CO INC | 3.900 | 20390307 | 0.0018 |
| MERCK & CO INC | 2.350 | 20400624 | 0.0015 |
| MERCK & CO INC | 3.600 | 20420915 | 0.0009 |
| MERCK & CO INC | 4.150 | 20430518 | 0.0023 |
| MERCK & CO INC | 4.900 | 20440517 | 0.0015 |
| MERCK & CO INC | 3.700 | 20450210 | 0.0033 |
| MERCK & CO INC | 4.000 | 20490307 | 0.0027 |
| MERCK & CO INC | 2.450 | 20500624 | 0.0016 |
| MERCK & CO INC | 2.750 | 20511210 | 0.0027 |
| MERCK & CO INC | 5.000 | 20530517 | 0.0031 |
| MERCK & CO INC | 2.900 | 20611210 | 0.0020 |
| MERCK & CO INC | 5.150 | 20630517 | 0.0021 |
| MERCK FINL SVCS GMBH | 0.125 | 20250716 | 0.0016 |
| MERCK FINL SVCS GMBH | 1.875 | 20260615 | 0.0011 |
| MERCK FINL SVCS GMBH | 0.375 | 20270705 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MERCK FINL SVCS GMBH | 0.500 | 20280716 | 0.0015 |
| MERCK FINL SVCS GMBH | 2.375 | 20300615 | 0.0011 |
| MERCK FINL SVCS GMBH | 0.875 | 20310705 | 0.0015 |
| MERCK KGAA | 2.875 | 20790625 | 0.0013 |
| MERCK KGAA | 1.625 | 20800909 | 0.0018 |
| MERLIN PROPERTIES SOCIMI SA | 1.750 | 20250526 | 0.0013 |
| MERLIN PROPERTIES SOCIMI SA | 1.875 | 20261102 | 0.0017 |
| MERLIN PROPERTIES SOCIMI SA | 2.375 | 20270713 | 0.0011 |
| MERLIN PROPERTIES SOCIMI SA | 1.375 | 20300601 | 0.0010 |
| MERLIN PROPERTIES SOCIMI SA | 1.875 | 20341204 | 0.0011 |
| META PLATFORMS INC | 3.500 | 20270815 | 0.0053 |
| META PLATFORMS INC | 4.600 | 20280515 | 0.0032 |
| META PLATFORMS INC | 4.800 | 20300515 | 0.0021 |
| META PLATFORMS INC | 3.850 | 20320815 | 0.0058 |
| META PLATFORMS INC | 4.950 | 20330515 | 0.0037 |
| META PLATFORMS INC | 4.450 | 20520815 | 0.0050 |
| META PLATFORMS INC | 5.600 | 20530515 | 0.0055 |
| META PLATFORMS INC | 4.650 | 20620815 | 0.0028 |
| META PLATFORMS INC | 5.750 | 20630515 | 0.0039 |
| METLIFE INC | 3.000 | 20250301 | 0.0010 |
| METLIFE INC | 3.600 | 20251113 | 0.0010 |
| METLIFE INC | 0.769 | 20290523 | 0.0009 |
| METLIFE INC | 4.550 | 20300323 | 0.0021 |
| METLIFE INC | 6.500 | 20321215 | 0.0014 |
| METLIFE INC | 5.375 | 20330715 | 0.0021 |
| METLIFE INC | 6.375 | 20340615 | 0.0017 |
| METLIFE INC | 5.700 | 20350615 | 0.0022 |
| METLIFE INC | 5.875 | 20410206 | 0.0016 |
| METLIFE INC | 4.125 | 20420813 | 0.0013 |
| METLIFE INC | 4.875 | 20431113 | 0.0019 |
| METLIFE INC | 4.050 | 20450301 | 0.0018 |
| METLIFE INC | 4.600 | 20460513 | 0.0014 |
| METLIFE INC | 5.000 | 20520715 | 0.0020 |
| METLIFE INC | 5.250 | 20540115 | 0.0020 |
| METLIFE INC | 6.400 | 20661215 | 0.0027 |
| METLIFE INC | 10.750 | 20690801 | 0.0014 |
| METRO AG | 1.500 | 20250319 | 0.0013 |
| METROPOLITAN BANK AND TRUST CO | 2.125 | 20260115 | 0.0010 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 1.750 | 20250525 | 0.0011 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 4.125 | 20250902 | 0.0009 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 3.500 | 20260930 | 0.0013 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 0.550 | 20270616 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| METROPOLITAN LIFE GLOBAL FUNDING I | 4.500 | 20270709 | 0.0012 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 0.625 | 20271208 | 0.0011 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 4.000 | 20280405 | 0.0014 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 1.625 | 20281012 | 0.0012 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 0.500 | 20290525 | 0.0012 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 1.625 | 20290921 | 0.0011 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 5.000 | 20300110 | 0.0016 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 3.750 | 20301205 | 0.0017 |
| METROPOLITAN LIFE GLOBAL FUNDING I | 3.750 | 20311207 | 0.0011 |
| MEXICO GOVT | 3.900 | 20250427 | 0.0019 |
| MEXICO GOVT | 4.125 | 20260121 | 0.0042 |
| MEXICO GOVT | 1.625 | 20260408 | 0.0029 |
| MEXICO GOVT | 4.150 | 20270328 | 0.0049 |
| MEXICO GOVT | 1.350 | 20270918 | 0.0016 |
| MEXICO GOVT | 3.750 | 20280111 | 0.0037 |
| MEXICO GOVT | 5.400 | 20280209 | 0.0026 |
| MEXICO GOVT | 1.750 | 20280417 | 0.0028 |
| MEXICO GOVT | 3.625 | 20290409 | 0.0023 |
| MEXICO GOVT | 4.500 | 20290422 | 0.0063 |
| MEXICO GOVT | 5.000 | 20290507 | 0.0021 |
| MEXICO GOVT | 1.125 | 20300117 | 0.0024 |
| MEXICO GOVT | 2.375 | 20300211 | 0.0016 |
| MEXICO GOVT | 3.250 | 20300416 | 0.0042 |
| MEXICO GOVT | 3.375 | 20310223 | 0.0037 |
| MEXICO GOVT | 2.659 | 20310524 | 0.0059 |
| MEXICO GOVT | 8.300 | 20310815 | 0.0029 |
| MEXICO GOVT | 4.750 | 20320427 | 0.0049 |
| MEXICO GOVT | 4.490 | 20320525 | 0.0046 |
| MEXICO GOVT | 7.500 | 20330408 | 0.0018 |
| MEXICO GOVT | 4.875 | 20330519 | 0.0044 |
| MEXICO GOVT | 1.450 | 20331025 | 0.0026 |
| MEXICO GOVT | 3.500 | 20340212 | 0.0049 |
| MEXICO GOVT | 6.750 | 20340927 | 0.0038 |
| MEXICO GOVT | 6.350 | 20350209 | 0.0059 |
| MEXICO GOVT | 6.000 | 20360507 | 0.0084 |
| MEXICO GOVT | 2.250 | 20360812 | 0.0022 |
| MEXICO GOVT | 2.875 | 20390408 | 0.0026 |
| MEXICO GOVT | 6.050 | 20400111 | 0.0058 |
| MEXICO GOVT | 4.280 | 20410814 | 0.0041 |
| MEXICO GOVT | 4.750 | 20440308 | 0.0066 |
| MEXICO GOVT | 5.550 | 20450121 | 0.0053 |
| MEXICO GOVT | 3.000 | 20450306 | 0.0018 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MEXICO GOVT | 4.600 | 20460123 | 0.0039 |
| MEXICO GOVT | 4.350 | 20470115 | 0.0020 |
| MEXICO GOVT | 4.600 | 20480210 | 0.0031 |
| MEXICO GOVT | 4.500 | 20500131 | 0.0032 |
| MEXICO GOVT | 5.000 | 20510427 | 0.0044 |
| MEXICO GOVT | 2.125 | 20511025 | 0.0016 |
| MEXICO GOVT | 4.400 | 20520212 | 0.0035 |
| MEXICO GOVT | 6.338 | 20530504 | 0.0061 |
| MEXICO GOVT | 6.400 | 20540507 | 0.0052 |
| MEXICO GOVT | 3.771 | 20610524 | 0.0041 |
| MEXICO GOVT | 3.750 | 20710419 | 0.0040 |
| MEXICO GOVT | 5.750 | 21101012 | 0.0049 |
| MEXICO GOVT | 5.625 | 21140319 | 0.0022 |
| MEXICO GOVT BONO | 5.000 | 20250306 | 0.0174 |
| MEXICO GOVT BONO | 5.750 | 20260305 | 0.0512 |
| MEXICO GOVT BONO | 7.000 | 20260903 | 0.0197 |
| MEXICO GOVT BONO | 5.500 | 20270304 | 0.0410 |
| MEXICO GOVT BONO | 7.500 | 20270603 | 0.0414 |
| MEXICO GOVT BONO | 8.500 | 20290301 | 0.0158 |
| MEXICO GOVT BONO | 8.500 | 20290531 | 0.0358 |
| MEXICO GOVT BONO | 7.750 | 20310529 | 0.0477 |
| MEXICO GOVT BONO | 7.500 | 20330526 | 0.0316 |
| MEXICO GOVT BONO | 7.750 | 20341123 | 0.0133 |
| MEXICO GOVT BONO | 8.000 | 20350524 | 0.0026 |
| MEXICO GOVT BONO | 10.000 | 20361120 | 0.0099 |
| MEXICO GOVT BONO | 8.500 | 20381118 | 0.0255 |
| MEXICO GOVT BONO | 7.750 | 20421113 | 0.0356 |
| MEXICO GOVT BONO | 8.000 | 20471107 | 0.0285 |
| MEXICO GOVT BONO | 8.000 | 20530731 | 0.0257 |
| MFB MAGYAR FEJLESZTESI BANK ZRT | 1.375 | 20250624 | 0.0016 |
| MFB MAGYAR FEJLESZTESI BANK ZRT | 0.375 | 20260609 | 0.0010 |
| MFB MAGYAR FEJLESZTESI BANK ZRT | 6.500 | 20280629 | 0.0024 |
| MGIC INV CORP | 5.250 | 20280815 | 0.0013 |
| MICROCHIP TECHNOLOGY INC | 4.250 | 20250901 | 0.0025 |
| MICRON TECHNOLOGY INC | 4.975 | 20260206 | 0.0010 |
| MICRON TECHNOLOGY INC | 4.185 | 20270215 | 0.0018 |
| MICRON TECHNOLOGY INC | 5.375 | 20280415 | 0.0013 |
| MICRON TECHNOLOGY INC | 5.327 | 20290206 | 0.0015 |
| MICRON TECHNOLOGY INC | 6.750 | 20291101 | 0.0028 |
| MICRON TECHNOLOGY INC | 4.663 | 20300215 | 0.0017 |
| MICRON TECHNOLOGY INC | 5.300 | 20310115 | 0.0021 |
| MICRON TECHNOLOGY INC | 2.703 | 20320415 | 0.0017 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MICRON TECHNOLOGY INC | 5.875 | 20330209 | 0.0016 |
| MICRON TECHNOLOGY INC | 5.875 | 20330915 | 0.0020 |
| MICRON TECHNOLOGY INC | 3.366 | 20411101 | 0.0008 |
| MICRON TECHNOLOGY INC | 3.477 | 20511101 | 0.0007 |
| MICROSOFT CORP | 3.125 | 20251103 | 0.0061 |
| MICROSOFT CORP | 2.400 | 20260808 | 0.0079 |
| MICROSOFT CORP | 3.400 | 20260915 | 0.0016 |
| MICROSOFT CORP | 3.300 | 20270206 | 0.0081 |
| MICROSOFT CORP | 3.125 | 20281206 | 0.0040 |
| MICROSOFT CORP | 2.625 | 20330502 | 0.0012 |
| MICROSOFT CORP | 3.500 | 20350212 | 0.0028 |
| MICROSOFT CORP | 4.200 | 20351103 | 0.0015 |
| MICROSOFT CORP | 3.450 | 20360808 | 0.0032 |
| MICROSOFT CORP | 4.100 | 20370206 | 0.0017 |
| MICROSOFT CORP | 5.200 | 20390601 | 0.0012 |
| MICROSOFT CORP | 5.300 | 20410208 | 0.0016 |
| MICROSOFT CORP | 4.450 | 20451103 | 0.0020 |
| MICROSOFT CORP | 3.700 | 20460808 | 0.0030 |
| MICROSOFT CORP | 4.250 | 20470206 | 0.0021 |
| MICROSOFT CORP | 2.525 | 20500601 | 0.0085 |
| MICROSOFT CORP | 2.500 | 20500915 | 0.0019 |
| MICROSOFT CORP | 2.921 | 20520317 | 0.0092 |
| MICROSOFT CORP | 4.000 | 20550212 | 0.0010 |
| MICROSOFT CORP | 4.500 | 20570206 | 0.0015 |
| MICROSOFT CORP | 2.675 | 20600601 | 0.0050 |
| MICROSOFT CORP | 3.041 | 20620317 | 0.0028 |
| MID-AMERICA APARTMENTS LP | 3.600 | 20270601 | 0.0012 |
| MID-AMERICA APARTMENTS LP | 3.950 | 20290315 | 0.0011 |
| MIDAMERICAN ENERGY CO | 3.650 | 20290415 | 0.0017 |
| MIDAMERICAN ENERGY CO | 3.650 | 20480801 | 0.0011 |
| MIDAMERICAN ENERGY CO | 4.250 | 20490715 | 0.0016 |
| MIDAMERICAN ENERGY CO | 3.150 | 20500415 | 0.0009 |
| MIDAMERICAN ENERGY CO | 2.700 | 20520801 | 0.0006 |
| MIDAMERICAN ENERGY CO | 5.850 | 20540915 | 0.0023 |
| MIDAMERICAN ENERGY CO | 5.300 | 20550201 | 0.0012 |
| MILAN | 4.019 | 20350629 | 0.0038 |
| MINMETALS BOUNTEOUS FIN BVI LTD | 4.750 | 20250730 | 0.0010 |
| MINMETALS BOUNTEOUS FIN BVI LTD | 4.200 | 20260727 | 0.0014 |
| MITSUBISHI HC CAP UK PLC | 3.733 | 20270202 | 0.0011 |
| MITSUI & CO LTD | 2.194 | 20270119 | 0.0010 |
| MITSUI & CO LTD | 5.509 | 20281010 | 0.0011 |
| MIZUHO FINL GROUP INC | 0.214 | 20251007 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MIZUHO FINL GROUP INC | 0.184 | 20260413 | 0.0016 |
| MIZUHO FINL GROUP INC | 2.651 | 20260522 | 0.0012 |
| MIZUHO FINL GROUP INC | 2.226 | 20260525 | 0.0015 |
| MIZUHO FINL GROUP INC | 2.839 | 20260913 | 0.0020 |
| MIZUHO FINL GROUP INC | 3.663 | 20270228 | 0.0010 |
| MIZUHO FINL GROUP INC | 1.631 | 20270408 | 0.0016 |
| MIZUHO FINL GROUP INC | 1.234 | 20270522 | 0.0027 |
| MIZUHO FINL GROUP INC | 1.554 | 20270709 | 0.0021 |
| MIZUHO FINL GROUP INC | 3.490 | 20270905 | 0.0018 |
| MIZUHO FINL GROUP INC | 3.170 | 20270911 | 0.0022 |
| MIZUHO FINL GROUP INC | 4.018 | 20280305 | 0.0027 |
| MIZUHO FINL GROUP INC | 1.598 | 20280410 | 0.0011 |
| MIZUHO FINL GROUP INC | 4.157 | 20280520 | 0.0014 |
| MIZUHO FINL GROUP INC | 5.628 | 20280613 | 0.0014 |
| MIZUHO FINL GROUP INC | 5.414 | 20280913 | 0.0021 |
| MIZUHO FINL GROUP INC | 5.667 | 20290527 | 0.0021 |
| MIZUHO FINL GROUP INC | 5.778 | 20290706 | 0.0030 |
| MIZUHO FINL GROUP INC | 0.402 | 20290906 | 0.0009 |
| MIZUHO FINL GROUP INC | 0.470 | 20290906 | 0.0019 |
| MIZUHO FINL GROUP INC | 4.254 | 20290911 | 0.0020 |
| MIZUHO FINL GROUP INC | 0.797 | 20300415 | 0.0014 |
| MIZUHO FINL GROUP INC | 3.261 | 20300522 | 0.0010 |
| MIZUHO FINL GROUP INC | 5.376 | 20300526 | 0.0016 |
| MIZUHO FINL GROUP INC | 3.153 | 20300716 | 0.0014 |
| MIZUHO FINL GROUP INC | 4.608 | 20300828 | 0.0018 |
| MIZUHO FINL GROUP INC | 2.869 | 20300913 | 0.0009 |
| MIZUHO FINL GROUP INC | 0.693 | 20301007 | 0.0019 |
| MIZUHO FINL GROUP INC | 2.591 | 20310525 | 0.0009 |
| MIZUHO FINL GROUP INC | 5.739 | 20310527 | 0.0015 |
| MIZUHO FINL GROUP INC | 2.201 | 20310710 | 0.0017 |
| MIZUHO FINL GROUP INC | 1.979 | 20310908 | 0.0014 |
| MIZUHO FINL GROUP INC | 2.564 | 20310913 | 0.0017 |
| MIZUHO FINL GROUP INC | 2.096 | 20320408 | 0.0015 |
| MIZUHO FINL GROUP INC | 2.172 | 20320522 | 0.0010 |
| MIZUHO FINL GROUP INC | 2.260 | 20320709 | 0.0011 |
| MIZUHO FINL GROUP INC | 4.029 | 20320905 | 0.0012 |
| MIZUHO FINL GROUP INC | 0.843 | 20330412 | 0.0014 |
| MIZUHO FINL GROUP INC | 4.416 | 20330520 | 0.0018 |
| MIZUHO FINL GROUP INC | 5.669 | 20330913 | 0.0016 |
| MIZUHO FINL GROUP INC | 3.980 | 20340521 | 0.0017 |
| MIZUHO FINL GROUP INC | 5.754 | 20340527 | 0.0019 |
| MIZUHO FINL GROUP INC | 5.748 | 20340706 | 0.0024 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MIZUHO FINL GROUP INC | 5.579 | 20350526 | 0.0016 |
| MMB SCF SA | 0.750 | 20251031 | 0.0011 |
| MMB SCF SA | 0.050 | 20290917 | 0.0010 |
| MMB SCF SA | 0.010 | 20301014 | 0.0009 |
| MMB SCF SA | 0.010 | 20310920 | 0.0009 |
| MMS USA HLDGS INC | 0.625 | 20250613 | 0.0016 |
| MMS USA HLDGS INC | 1.250 | 20280613 | 0.0016 |
| MMS USA HLDGS INC | 1.750 | 20310613 | 0.0015 |
| MOAT HOMES FIN PLC | 5.000 | 20410923 | 0.0008 |
| MOBICO GROUP PLC | 4.875 | 20310926 | 0.0011 |
| MOHAWK CAP FIN SA | 1.750 | 20270612 | 0.0011 |
| MOHAWK INDUSTRIES INC | 5.850 | 20280918 | 0.0013 |
| MOHAWK INDUSTRIES INC | 3.625 | 20300515 | 0.0010 |
| MOL MAGYAR OLAJES GAZIPARI NYRT | 1.500 | 20271008 | 0.0013 |
| MOLNLYCKE HLDG AB | 1.875 | 20250228 | 0.0011 |
| MOLNLYCKE HLDG AB | 0.875 | 20290905 | 0.0010 |
| MOLSON COORS BEVERAGE CO | 3.000 | 20260715 | 0.0040 |
| MOLSON COORS BEVERAGE CO | 5.000 | 20420501 | 0.0022 |
| MOLSON COORS BEVERAGE CO | 4.200 | 20460715 | 0.0031 |
| MONDELEZ INTL HLDGS NETHERLANDS BV | 0.000 | 20260922 | 0.0010 |
| MONDELEZ INTL HLDGS NETHERLANDS BV | 0.250 | 20290909 | 0.0012 |
| MONDELEZ INTL HLDGS NETHERLANDS BV | 0.375 | 20290922 | 0.0014 |
| MONDELEZ INTL HLDGS NETHERLANDS BV | 0.875 | 20311001 | 0.0009 |
| MONDELEZ INTL HLDGS NETHERLANDS BV | 0.625 | 20320909 | 0.0012 |
| MONDELEZ INTL HLDGS NETHERLANDS BV | 1.250 | 20410909 | 0.0011 |
| MONDELEZ INTL INC | 1.500 | 20250504 | 0.0015 |
| MONDELEZ INTL INC | 1.625 | 20270308 | 0.0016 |
| MONDELEZ INTL INC | 2.625 | 20270317 | 0.0015 |
| MONDELEZ INTL INC | 0.250 | 20280317 | 0.0015 |
| MONDELEZ INTL INC | 4.750 | 20290220 | 0.0011 |
| MONDELEZ INTL INC | 2.750 | 20300413 | 0.0014 |
| MONDELEZ INTL INC | 1.500 | 20310204 | 0.0008 |
| MONDELEZ INTL INC | 3.000 | 20320317 | 0.0014 |
| MONDELEZ INTL INC | 1.875 | 20321015 | 0.0010 |
| MONDELEZ INTL INC | 0.750 | 20330317 | 0.0011 |
| MONDELEZ INTL INC | 1.375 | 20410317 | 0.0010 |
| MONDELEZ INTL INC | 2.625 | 20500904 | 0.0015 |
| MONDI FIN EUROPE GMBH | 2.375 | 20280401 | 0.0017 |
| MONDI FIN PLC | 1.625 | 20260427 | 0.0013 |
| MOODY S CORP | 3.750 | 20250324 | 0.0015 |
| MOODY S CORP | 1.750 | 20270309 | 0.0011 |
| MOODY S CORP | 3.250 | 20280115 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MOODY S CORP | 0.950 | 20300225 | 0.0015 |
| MOODY S CORP | 2.000 | 20310819 | 0.0010 |
| MOODY S CORP | 4.250 | 20320808 | 0.0010 |
| MOODY S CORP | 2.750 | 20410819 | 0.0009 |
| MOODY S CORP | 5.250 | 20440715 | 0.0012 |
| MOODY S CORP | 3.750 | 20520225 | 0.0008 |
| MOODY S CORP | 3.100 | 20611129 | 0.0007 |
| MORGAN STANLEY | 4.000 | 20250723 | 0.0062 |
| MORGAN STANLEY | 5.000 | 20251124 | 0.0042 |
| MORGAN STANLEY | 3.875 | 20260127 | 0.0061 |
| MORGAN STANLEY | 2.188 | 20260428 | 0.0061 |
| MORGAN STANLEY | 2.103 | 20260508 | 0.0034 |
| MORGAN STANLEY | 4.679 | 20260717 | 0.0041 |
| MORGAN STANLEY | 3.125 | 20260727 | 0.0060 |
| MORGAN STANLEY | 6.250 | 20260809 | 0.0015 |
| MORGAN STANLEY | 4.350 | 20260908 | 0.0047 |
| MORGAN STANLEY | 6.138 | 20261016 | 0.0027 |
| MORGAN STANLEY | 1.342 | 20261023 | 0.0022 |
| MORGAN STANLEY | 1.375 | 20261027 | 0.0032 |
| MORGAN STANLEY | 0.985 | 20261210 | 0.0048 |
| MORGAN STANLEY | 3.625 | 20270120 | 0.0061 |
| MORGAN STANLEY | 5.050 | 20270128 | 0.0031 |
| MORGAN STANLEY | 2.625 | 20270309 | 0.0025 |
| MORGAN STANLEY | 3.950 | 20270423 | 0.0041 |
| MORGAN STANLEY | 1.875 | 20270427 | 0.0044 |
| MORGAN STANLEY | 1.593 | 20270504 | 0.0068 |
| MORGAN STANLEY | 1.512 | 20270720 | 0.0057 |
| MORGAN STANLEY | 0.406 | 20271029 | 0.0036 |
| MORGAN STANLEY | 2.475 | 20280121 | 0.0044 |
| MORGAN STANLEY | 4.210 | 20280420 | 0.0051 |
| MORGAN STANLEY | 3.591 | 20280722 | 0.0060 |
| MORGAN STANLEY | 6.296 | 20281018 | 0.0050 |
| MORGAN STANLEY | 4.813 | 20281025 | 0.0024 |
| MORGAN STANLEY | 3.772 | 20290124 | 0.0059 |
| MORGAN STANLEY | 5.123 | 20290201 | 0.0052 |
| MORGAN STANLEY | 4.656 | 20290302 | 0.0048 |
| MORGAN STANLEY | 5.164 | 20290420 | 0.0058 |
| MORGAN STANLEY | 5.449 | 20290720 | 0.0047 |
| MORGAN STANLEY | 0.495 | 20291026 | 0.0034 |
| MORGAN STANLEY | 6.407 | 20291101 | 0.0044 |
| MORGAN STANLEY | 5.173 | 20300116 | 0.0047 |
| MORGAN STANLEY | 4.431 | 20300123 | 0.0060 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MORGAN STANLEY | 2.699 | 20310122 | 0.0063 |
| MORGAN STANLEY | 0.497 | 20310207 | 0.0032 |
| MORGAN STANLEY | 3.622 | 20310401 | 0.0058 |
| MORGAN STANLEY | 1.794 | 20320213 | 0.0045 |
| MORGAN STANLEY | 7.250 | 20320401 | 0.0024 |
| MORGAN STANLEY | 1.928 | 20320428 | 0.0042 |
| MORGAN STANLEY | 2.950 | 20320507 | 0.0033 |
| MORGAN STANLEY | 2.239 | 20320721 | 0.0059 |
| MORGAN STANLEY | 2.511 | 20321020 | 0.0043 |
| MORGAN STANLEY | 2.943 | 20330121 | 0.0044 |
| MORGAN STANLEY | 1.102 | 20330429 | 0.0032 |
| MORGAN STANLEY | 4.889 | 20330720 | 0.0040 |
| MORGAN STANLEY | 6.342 | 20331018 | 0.0068 |
| MORGAN STANLEY | 5.789 | 20331118 | 0.0035 |
| MORGAN STANLEY | 5.148 | 20340125 | 0.0043 |
| MORGAN STANLEY | 5.250 | 20340421 | 0.0068 |
| MORGAN STANLEY | 5.424 | 20340721 | 0.0052 |
| MORGAN STANLEY | 6.627 | 20341101 | 0.0046 |
| MORGAN STANLEY | 5.466 | 20350118 | 0.0052 |
| MORGAN STANLEY | 2.484 | 20360916 | 0.0050 |
| MORGAN STANLEY | 5.297 | 20370420 | 0.0041 |
| MORGAN STANLEY | 5.948 | 20380119 | 0.0042 |
| MORGAN STANLEY | 3.971 | 20380722 | 0.0036 |
| MORGAN STANLEY | 5.942 | 20390207 | 0.0031 |
| MORGAN STANLEY | 4.457 | 20390422 | 0.0019 |
| MORGAN STANLEY | 3.217 | 20420422 | 0.0032 |
| MORGAN STANLEY | 6.375 | 20420724 | 0.0047 |
| MORGAN STANLEY | 4.300 | 20450127 | 0.0045 |
| MORGAN STANLEY | 4.375 | 20470122 | 0.0041 |
| MORGAN STANLEY | 5.597 | 20510324 | 0.0044 |
| MORGAN STANLEY | 2.802 | 20520125 | 0.0027 |
| MORGAN STANLEY & CO INTL PLC | 0.330 | 20250423 | 0.0010 |
| MORGAN STANLEY BANK NA | 5.479 | 20250716 | 0.0025 |
| MORGAN STANLEY BANK NA | 4.754 | 20260421 | 0.0032 |
| MORGAN STANLEY BANK NA | 5.882 | 20261030 | 0.0036 |
| MORGAN STANLEY BANK NA | 4.952 | 20280114 | 0.0032 |
| MORHOMES PLC | 3.400 | 20380219 | 0.0009 |
| MOSAIC CO | 4.050 | 20271115 | 0.0014 |
| MOSAIC CO | 5.450 | 20331115 | 0.0010 |
| MOSAIC CO | 5.625 | 20431115 | 0.0012 |
| MOTABILITY OPERATIONS GROUP PLC | 0.875 | 20250314 | 0.0011 |
| MOTABILITY OPERATIONS GROUP PLC | 0.375 | 20260103 | 0.0013 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MOTABILITY OPERATIONS GROUP PLC | 3.750 | 20260716 | 0.0008 |
| MOTABILITY OPERATIONS GROUP PLC | 4.375 | 20270208 | 0.0008 |
| MOTABILITY OPERATIONS GROUP PLC | 0.125 | 20280720 | 0.0010 |
| MOTABILITY OPERATIONS GROUP PLC | 1.750 | 20290703 | 0.0009 |
| MOTABILITY OPERATIONS GROUP PLC | 3.625 | 20290724 | 0.0016 |
| MOTABILITY OPERATIONS GROUP PLC | 5.625 | 20301129 | 0.0008 |
| MOTABILITY OPERATIONS GROUP PLC | 3.500 | 20310717 | 0.0011 |
| MOTABILITY OPERATIONS GROUP PLC | 2.375 | 20320314 | 0.0008 |
| MOTABILITY OPERATIONS GROUP PLC | 3.875 | 20340124 | 0.0023 |
| MOTABILITY OPERATIONS GROUP PLC | 3.625 | 20360310 | 0.0014 |
| MOTABILITY OPERATIONS GROUP PLC | 2.375 | 20390703 | 0.0009 |
| MOTABILITY OPERATIONS GROUP PLC | 1.500 | 20410120 | 0.0005 |
| MOTABILITY OPERATIONS GROUP PLC | 2.125 | 20420118 | 0.0009 |
| MOTABILITY OPERATIONS GROUP PLC | 4.875 | 20430117 | 0.0009 |
| MOTABILITY OPERATIONS GROUP PLC | 5.750 | 20480911 | 0.0011 |
| MOTABILITY OPERATIONS GROUP PLC | 5.625 | 20540124 | 0.0014 |
| MOTOROLA SOLUTIONS INC | 4.600 | 20280223 | 0.0014 |
| MOTOROLA SOLUTIONS INC | 4.600 | 20290523 | 0.0016 |
| MOTOROLA SOLUTIONS INC | 2.300 | 20301115 | 0.0016 |
| MOTOROLA SOLUTIONS INC | 2.750 | 20310524 | 0.0015 |
| MOTOROLA SOLUTIONS INC | 5.600 | 20320601 | 0.0013 |
| MOUNT SINAI HOSPITAL NEW YORK | 3.737 | 20490701 | 0.0008 |
| MPLX LP | 4.875 | 20250601 | 0.0025 |
| MPLX LP | 1.750 | 20260301 | 0.0029 |
| MPLX LP | 4.125 | 20270301 | 0.0026 |
| MPLX LP | 4.250 | 20271201 | 0.0015 |
| MPLX LP | 4.000 | 20280315 | 0.0025 |
| MPLX LP | 4.800 | 20290215 | 0.0015 |
| MPLX LP | 2.650 | 20300815 | 0.0027 |
| MPLX LP | 4.950 | 20320901 | 0.0020 |
| MPLX LP | 5.000 | 20330301 | 0.0023 |
| MPLX LP | 4.500 | 20380415 | 0.0032 |
| MPLX LP | 5.200 | 20470301 | 0.0019 |
| MPLX LP | 4.700 | 20480415 | 0.0027 |
| MPLX LP | 5.500 | 20490215 | 0.0029 |
| MPLX LP | 4.950 | 20520314 | 0.0028 |
| MPLX LP | 5.650 | 20530301 | 0.0010 |
| MPLX LP | 4.900 | 20580415 | 0.0009 |
| MTR CORP CI LTD | 2.500 | 20261102 | 0.0012 |
| MTR CORP LTD | 1.625 | 20300819 | 0.0021 |
| MTU AERO ENGINES AG | 3.000 | 20250701 | 0.0011 |
| MUENCHENER HYPOTHEKENBANK EG | 0.500 | 20250314 | 0.0016 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MUENCHENER HYPOTHEKENBANK EG | 2.750 | 20250924 | 0.0028 |
| MUENCHENER HYPOTHEKENBANK EG | 0.500 | 20260422 | 0.0016 |
| MUENCHENER HYPOTHEKENBANK EG | 3.500 | 20260828 | 0.0012 |
| MUENCHENER HYPOTHEKENBANK EG | 0.625 | 20261023 | 0.0016 |
| MUENCHENER HYPOTHEKENBANK EG | 0.625 | 20270507 | 0.0016 |
| MUENCHENER HYPOTHEKENBANK EG | 3.000 | 20270804 | 0.0023 |
| MUENCHENER HYPOTHEKENBANK EG | 0.625 | 20271110 | 0.0016 |
| MUENCHENER HYPOTHEKENBANK EG | 2.500 | 20280704 | 0.0022 |
| MUENCHENER HYPOTHEKENBANK EG | 3.250 | 20281123 | 0.0017 |
| MUENCHENER HYPOTHEKENBANK EG | 0.125 | 20290201 | 0.0015 |
| MUENCHENER HYPOTHEKENBANK EG | 0.375 | 20290309 | 0.0009 |
| MUENCHENER HYPOTHEKENBANK EG | 3.125 | 20290814 | 0.0017 |
| MUENCHENER HYPOTHEKENBANK EG | 1.250 | 20300214 | 0.0020 |
| MUENCHENER HYPOTHEKENBANK EG | 3.000 | 20300814 | 0.0011 |
| MUENCHENER HYPOTHEKENBANK EG | 1.875 | 20320825 | 0.0021 |
| MUENCHENER HYPOTHEKENBANK EG | 3.000 | 20340201 | 0.0011 |
| MUENCHENER HYPOTHEKENBANK EG | 0.125 | 20350905 | 0.0008 |
| MUENCHENER HYPOTHEKENBANK EG | 0.250 | 20360502 | 0.0008 |
| MUENCHENER HYPOTHEKENBANK EG | 1.000 | 20390418 | 0.0008 |
| MUENCHENER HYPOTHEKENBANK EG | 0.010 | 20391019 | 0.0010 |
| MUENCHENER HYPOTHEKENBANK EG | 0.010 | 20401102 | 0.0007 |
| MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT IN MUENCHEN AG | 1.250 | 20410526 | 0.0023 |
| MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT IN MUENCHEN AG | 1.000 | 20420526 | 0.0018 |
| MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT IN MUENCHEN AG | 3.250 | 20490526 | 0.0027 |
| MUFG FINL GROUP INC | 3.777 | 20250302 | 0.0016 |
| MUFG FINL GROUP INC | 1.412 | 20250717 | 0.0035 |
| MUFG FINL GROUP INC | 3.850 | 20260301 | 0.0049 |
| MUFG FINL GROUP INC | 3.837 | 20260417 | 0.0010 |
| MUFG FINL GROUP INC | 5.541 | 20260417 | 0.0011 |
| MUFG FINL GROUP INC | 2.757 | 20260913 | 0.0020 |
| MUFG FINL GROUP INC | 3.677 | 20270222 | 0.0020 |
| MUFG FINL GROUP INC | 0.337 | 20270608 | 0.0010 |
| MUFG FINL GROUP INC | 1.538 | 20270720 | 0.0040 |
| MUFG FINL GROUP INC | 3.287 | 20270725 | 0.0020 |
| MUFG FINL GROUP INC | 1.640 | 20271013 | 0.0024 |
| MUFG FINL GROUP INC | 2.341 | 20280119 | 0.0025 |
| MUFG FINL GROUP INC | 3.961 | 20280302 | 0.0027 |
| MUFG FINL GROUP INC | 4.080 | 20280419 | 0.0016 |
| MUFG FINL GROUP INC | 5.017 | 20280720 | 0.0026 |
| MUFG FINL GROUP INC | 4.050 | 20280911 | 0.0021 |
| MUFG FINL GROUP INC | 5.354 | 20280913 | 0.0027 |
| MUFG FINL GROUP INC | 5.422 | 20290222 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| MUFG FINL GROUP INC | 3.741 | 20290307 | 0.0030 |
| MUFG FINL GROUP INC | 5.242 | 20290419 | 0.0015 |
| MUFG FINL GROUP INC | 3.195 | 20290718 | 0.0033 |
| MUFG FINL GROUP INC | 0.848 | 20290719 | 0.0010 |
| MUFG FINL GROUP INC | 2.559 | 20300225 | 0.0021 |
| MUFG FINL GROUP INC | 2.048 | 20300717 | 0.0022 |
| MUFG FINL GROUP INC | 5.475 | 20310222 | 0.0011 |
| MUFG FINL GROUP INC | 4.636 | 20310607 | 0.0012 |
| MUFG FINL GROUP INC | 3.556 | 20320615 | 0.0017 |
| MUFG FINL GROUP INC | 2.309 | 20320720 | 0.0031 |
| MUFG FINL GROUP INC | 2.494 | 20321013 | 0.0013 |
| MUFG FINL GROUP INC | 2.852 | 20330119 | 0.0018 |
| MUFG FINL GROUP INC | 4.315 | 20330419 | 0.0014 |
| MUFG FINL GROUP INC | 5.133 | 20330720 | 0.0031 |
| MUFG FINL GROUP INC | 5.472 | 20330913 | 0.0016 |
| MUFG FINL GROUP INC | 5.441 | 20340222 | 0.0026 |
| MUFG FINL GROUP INC | 5.406 | 20340419 | 0.0021 |
| MUFG FINL GROUP INC | 4.286 | 20380726 | 0.0010 |
| MUFG FINL GROUP INC | 4.153 | 20390307 | 0.0010 |
| MUFG FINL GROUP INC | 3.751 | 20390718 | 0.0027 |
| MVM ENERGETIKA ZRT | 0.875 | 20271118 | 0.0010 |
| MVM ENERGETIKA ZRT | 7.500 | 20280609 | 0.0016 |
| MYLAN II BV | 3.125 | 20281122 | 0.0016 |
| MYLAN II BV | 5.250 | 20460615 | 0.0017 |
| MYLAN INC | 2.125 | 20250523 | 0.0011 |
| MYLAN INC | 4.550 | 20280415 | 0.0015 |
| MYLAN INC | 5.400 | 20431129 | 0.0009 |
| MYLAN INC | 5.200 | 20480415 | 0.0013 |
| NAN FUNG TREASURY LTD | 3.625 | 20300827 | 0.0009 |
| NASDAQ INC | 5.650 | 20250628 | 0.0011 |
| NASDAQ INC | 3.850 | 20260630 | 0.0010 |
| NASDAQ INC | 5.350 | 20280628 | 0.0021 |
| NASDAQ INC | 1.750 | 20290328 | 0.0013 |
| NASDAQ INC | 0.875 | 20300213 | 0.0012 |
| NASDAQ INC | 1.650 | 20310115 | 0.0011 |
| NASDAQ INC | 4.500 | 20320215 | 0.0018 |
| NASDAQ INC | 0.900 | 20330730 | 0.0011 |
| NASDAQ INC | 5.550 | 20340215 | 0.0026 |
| NASDAQ INC | 2.500 | 20401221 | 0.0009 |
| NASDAQ INC | 3.250 | 20500428 | 0.0007 |
| NASDAQ INC | 3.950 | 20520307 | 0.0009 |
| NASDAQ INC | 5.950 | 20530815 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NASDAQ INC | 6.100 | 20630628 | 0.0016 |
| NATIONWIDE BUILDING SOCIETY | 1.250 | 20250303 | 0.0020 |
| NATIONWIDE BUILDING SOCIETY | 0.250 | 20250722 | 0.0022 |
| NATIONWIDE BUILDING SOCIETY | 5.625 | 20260128 | 0.0020 |
| NATIONWIDE BUILDING SOCIETY | 1.500 | 20260308 | 0.0022 |
| NATIONWIDE BUILDING SOCIETY | 4.000 | 20260914 | 0.0023 |
| NATIONWIDE BUILDING SOCIETY | 4.500 | 20261101 | 0.0029 |
| NATIONWIDE BUILDING SOCIETY | 0.625 | 20270325 | 0.0010 |
| NATIONWIDE BUILDING SOCIETY | 2.000 | 20270428 | 0.0020 |
| NATIONWIDE BUILDING SOCIETY | 6.178 | 20271207 | 0.0018 |
| NATIONWIDE BUILDING SOCIETY | 3.250 | 20280120 | 0.0012 |
| NATIONWIDE BUILDING SOCIETY | 3.625 | 20280315 | 0.0024 |
| NATIONWIDE BUILDING SOCIETY | 1.125 | 20280531 | 0.0010 |
| NATIONWIDE BUILDING SOCIETY | 6.125 | 20280821 | 0.0020 |
| NATIONWIDE BUILDING SOCIETY | 0.250 | 20280914 | 0.0015 |
| NATIONWIDE BUILDING SOCIETY | 3.375 | 20281127 | 0.0023 |
| NATIONWIDE BUILDING SOCIETY | 2.250 | 20290625 | 0.0016 |
| NATIONWIDE BUILDING SOCIETY | 3.250 | 20290905 | 0.0017 |
| NATIONWIDE BUILDING SOCIETY | 1.375 | 20320629 | 0.0016 |
| NATIONWIDE BUILDING SOCIETY | 0.500 | 20410505 | 0.0011 |
| NATL AUSTRALIA BANK LTD | 2.250 | 20250606 | 0.0017 |
| NATL AUSTRALIA BANK LTD | 0.750 | 20260130 | 0.0027 |
| NATL AUSTRALIA BANK LTD | 3.263 | 20260213 | 0.0034 |
| NATL AUSTRALIA BANK LTD | 1.250 | 20260518 | 0.0022 |
| NATL AUSTRALIA BANK LTD | 0.875 | 20270219 | 0.0021 |
| NATL AUSTRALIA BANK LTD | 0.625 | 20270316 | 0.0031 |
| NATL AUSTRALIA BANK LTD | 2.125 | 20280524 | 0.0022 |
| NATL AUSTRALIA BANK LTD | 1.375 | 20280830 | 0.0026 |
| NATL AUSTRALIA BANK LTD | 0.010 | 20290106 | 0.0016 |
| NATL AUSTRALIA BANK LTD | 2.347 | 20290830 | 0.0016 |
| NATL AUSTRALIA BANK LTD | 3.146 | 20310205 | 0.0028 |
| NATL AUSTRALIA BANK LTD | 1.125 | 20310520 | 0.0010 |
| NATL AUSTRALIA BANK LTD | 1.699 | 20310915 | 0.0014 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 5.200 | 20250513 | 0.0018 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 3.500 | 20250609 | 0.0015 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 4.750 | 20251210 | 0.0021 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 4.966 | 20260112 | 0.0024 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 3.375 | 20260114 | 0.0015 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 2.500 | 20260712 | 0.0025 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 3.905 | 20270609 | 0.0025 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 4.944 | 20280112 | 0.0023 |
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 4.900 | 20280613 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NATL AUSTRALIA BANK LTD NEW YORK BRANCH | 4.787 | 20290110 | 0.0021 |
| NATL BANK OF CANADA | 0.750 | 20250313 | 0.0022 |
| NATL BANK OF CANADA | 0.010 | 20260929 | 0.0016 |
| NATL BANK OF CANADA | 0.125 | 20270127 | 0.0021 |
| NATL BANK OF CANADA | 3.750 | 20280125 | 0.0011 |
| NATL BANK OF CANADA | 0.010 | 20280325 | 0.0010 |
| NATL BANK OF CANADA | 3.500 | 20280425 | 0.0023 |
| NATL BANK OF CANADA | 5.600 | 20281218 | 0.0021 |
| NATL CENTRAL COOLING CO PJSC | 2.500 | 20271021 | 0.0009 |
| NATL FUEL GAS CO | 5.500 | 20260115 | 0.0010 |
| NATL FUEL GAS CO | 2.950 | 20310301 | 0.0009 |
| NATL GAS TRANSMISSION PLC | 4.250 | 20300405 | 0.0013 |
| NATL GAS TRANSMISSION PLC | 1.375 | 20310207 | 0.0006 |
| NATL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC | 3.530 | 20280920 | 0.0011 |
| NATL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC | 3.949 | 20320920 | 0.0012 |
| NATL GRID ELECTRICITY DISTRIBUTION PLC | 3.500 | 20261016 | 0.0009 |
| NATL GRID ELECTRICITY DISTRIBUTION SOUTH WALES PLC | 5.350 | 20390710 | 0.0008 |
| NATL GRID ELECTRICITY DISTRIBUTION SOUTH WEST PLC | 5.818 | 20410731 | 0.0010 |
| NATL GRID ELECTRICITY DISTRIBUTION WEST MIDLANDS PLC | 5.750 | 20320416 | 0.0019 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 1.375 | 20260916 | 0.0007 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 4.000 | 20270608 | 0.0008 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 1.125 | 20280707 | 0.0008 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 0.823 | 20320707 | 0.0013 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 2.000 | 20380916 | 0.0008 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 2.000 | 20400417 | 0.0007 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 0.872 | 20401126 | 0.0010 |
| NATL GRID ELECTRICITY TRANSMISSION PLC | 5.272 | 20430118 | 0.0010 |
| NATL GRID NORTH AMERICA INC | 0.410 | 20260120 | 0.0011 |
| NATL GRID NORTH AMERICA INC | 4.151 | 20270912 | 0.0012 |
| NATL GRID NORTH AMERICA INC | 1.054 | 20310120 | 0.0009 |
| NATL GRID NORTH AMERICA INC | 4.668 | 20330912 | 0.0012 |
| NATL GRID PLC | 2.179 | 20260630 | 0.0014 |
| NATL GRID PLC | 0.163 | 20280120 | 0.0010 |
| NATL GRID PLC | 5.602 | 20280612 | 0.0015 |
| NATL GRID PLC | 0.250 | 20280901 | 0.0017 |
| NATL GRID PLC | 3.875 | 20290116 | 0.0017 |
| NATL GRID PLC | 0.553 | 20290918 | 0.0010 |
| NATL GRID PLC | 2.949 | 20300330 | 0.0011 |
| NATL GRID PLC | 5.809 | 20330612 | 0.0017 |
| NATL GRID PLC | 0.750 | 20330901 | 0.0013 |
| NATL GRID PLC | 5.418 | 20340111 | 0.0015 |
| NATL GRID PLC | 3.245 | 20340330 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NATL GRID PLC | 4.275 | 20350116 | 0.0023 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 5.450 | 20251030 | 0.0011 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 4.450 | 20260313 | 0.0013 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 1.000 | 20260615 | 0.0011 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 4.800 | 20270205 | 0.0012 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 3.400 | 20280207 | 0.0014 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 4.800 | 20280315 | 0.0013 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 4.850 | 20290207 | 0.0010 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 2.400 | 20300315 | 0.0009 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 2.750 | 20320415 | 0.0009 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 4.023 | 20321101 | 0.0012 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 5.800 | 20330115 | 0.0014 |
| NATL RURAL UTILITIES COOPERATIVE FIN CORP | 4.300 | 20490315 | 0.0009 |
| NATLE NEDERLANDEN BANK NV | 0.625 | 20250911 | 0.0011 |
| NATLE NEDERLANDEN BANK NV | 3.625 | 20261016 | 0.0017 |
| NATLE NEDERLANDEN BANK NV | 3.250 | 20270528 | 0.0017 |
| NATLE NEDERLANDEN BANK NV | 0.500 | 20280921 | 0.0010 |
| NATLE NEDERLANDEN BANK NV | 1.000 | 20280925 | 0.0011 |
| NATLE NEDERLANDEN BANK NV | 0.125 | 20290924 | 0.0010 |
| NATLE NEDERLANDEN BANK NV | 0.010 | 20300708 | 0.0009 |
| NATLE NEDERLANDEN BANK NV | 1.875 | 20320517 | 0.0010 |
| NATLE NEDERLANDEN BANK NV | 0.050 | 20350924 | 0.0008 |
| NATLE NEDERLANDEN BANK NV | 0.375 | 20410304 | 0.0007 |
| NATS EN ROUTE PLC | 1.375 | 20310331 | 0.0010 |
| NATS EN ROUTE PLC | 1.750 | 20330930 | 0.0009 |
| NATURGY FIN BV | 0.875 | 20250515 | 0.0018 |
| NATURGY FIN BV | 1.250 | 20260115 | 0.0022 |
| NATURGY FIN BV | 1.250 | 20260419 | 0.0013 |
| NATURGY FIN BV | 1.375 | 20270119 | 0.0021 |
| NATURGY FIN BV | 1.500 | 20280129 | 0.0018 |
| NATURGY FIN BV | 0.750 | 20291128 | 0.0018 |
| NATWEST GROUP PLC | 1.750 | 20260302 | 0.0034 |
| NATWEST GROUP PLC | 4.800 | 20260405 | 0.0031 |
| NATWEST GROUP PLC | 2.875 | 20260919 | 0.0021 |
| NATWEST GROUP PLC | 7.472 | 20261110 | 0.0033 |
| NATWEST GROUP PLC | 5.847 | 20270302 | 0.0022 |
| NATWEST GROUP PLC | 3.125 | 20270328 | 0.0013 |
| NATWEST GROUP PLC | 1.642 | 20270614 | 0.0029 |
| NATWEST GROUP PLC | 4.699 | 20280314 | 0.0012 |
| NATWEST GROUP PLC | 3.073 | 20280522 | 0.0019 |
| NATWEST GROUP PLC | 4.067 | 20280906 | 0.0023 |
| NATWEST GROUP PLC | 5.516 | 20280930 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NATWEST GROUP PLC | 2.057 | 20281109 | 0.0014 |
| NATWEST GROUP PLC | 4.771 | 20290216 | 0.0023 |
| NATWEST GROUP PLC | 3.619 | 20290329 | 0.0019 |
| NATWEST GROUP PLC | 4.892 | 20290518 | 0.0036 |
| NATWEST GROUP PLC | 5.808 | 20290913 | 0.0027 |
| NATWEST GROUP PLC | 0.670 | 20290914 | 0.0020 |
| NATWEST GROUP PLC | 5.076 | 20300127 | 0.0036 |
| NATWEST GROUP PLC | 0.780 | 20300226 | 0.0019 |
| NATWEST GROUP PLC | 4.445 | 20300508 | 0.0025 |
| NATWEST GROUP PLC | 3.622 | 20300814 | 0.0026 |
| NATWEST GROUP PLC | 2.105 | 20311128 | 0.0024 |
| NATWEST GROUP PLC | 1.043 | 20320914 | 0.0015 |
| NATWEST GROUP PLC | 7.416 | 20330606 | 0.0018 |
| NATWEST GROUP PLC | 5.763 | 20340228 | 0.0016 |
| NATWEST GROUP PLC | 6.016 | 20340302 | 0.0022 |
| NATWEST GROUP PLC | 3.032 | 20351128 | 0.0015 |
| NATWEST MARKETS PLC | 2.750 | 20250402 | 0.0023 |
| NATWEST MARKETS PLC | 2.000 | 20250827 | 0.0017 |
| NATWEST MARKETS PLC | 0.125 | 20251112 | 0.0021 |
| NATWEST MARKETS PLC | 0.125 | 20260618 | 0.0026 |
| NATWEST MARKETS PLC | 6.625 | 20260622 | 0.0014 |
| NATWEST MARKETS PLC | 1.375 | 20270302 | 0.0021 |
| NATWEST MARKETS PLC | 6.375 | 20271108 | 0.0021 |
| NATWEST MARKETS PLC | 4.250 | 20280113 | 0.0017 |
| NATWEST MARKETS PLC | 3.625 | 20290109 | 0.0017 |
| NBCUNIVERSAL MEDIA LLC | 4.450 | 20430115 | 0.0014 |
| NBN CO LTD | 4.125 | 20290315 | 0.0018 |
| NBN CO LTD | 4.375 | 20330315 | 0.0015 |
| NE PPTY BV | 1.875 | 20261009 | 0.0011 |
| NE PPTY BV | 3.375 | 20270714 | 0.0011 |
| NE PPTY BV | 2.000 | 20300120 | 0.0010 |
| NEDERLANDSE GASUNIE NV | 1.000 | 20260511 | 0.0014 |
| NEDERLANDSE GASUNIE NV | 0.375 | 20311003 | 0.0009 |
| NEDERLANDSE GASUNIE NV | 3.375 | 20340711 | 0.0011 |
| NEDERLANDSE WATERSCHAPSBANK NV | 4.500 | 20250618 | 0.0008 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.000 | 20250903 | 0.0022 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.500 | 20251202 | 0.0019 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.250 | 20251215 | 0.0035 |
| NEDERLANDSE WATERSCHAPSBANK NV | 2.375 | 20260324 | 0.0025 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.875 | 20260930 | 0.0014 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.000 | 20261116 | 0.0045 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.625 | 20270118 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NEDERLANDSE WATERSCHAPSBANK NV | 3.250 | 20270309 | 0.0018 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.125 | 20270528 | 0.0021 |
| NEDERLANDSE WATERSCHAPSBANK NV | 2.750 | 20271109 | 0.0011 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.000 | 20280301 | 0.0026 |
| NEDERLANDSE WATERSCHAPSBANK NV | 4.000 | 20280601 | 0.0021 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.625 | 20290206 | 0.0020 |
| NEDERLANDSE WATERSCHAPSBANK NV | 2.750 | 20291217 | 0.0011 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.050 | 20300128 | 0.0019 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.500 | 20300429 | 0.0029 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.000 | 20300528 | 0.0008 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.000 | 20310908 | 0.0018 |
| NEDERLANDSE WATERSCHAPSBANK NV | 3.000 | 20310911 | 0.0014 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.250 | 20320119 | 0.0032 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.250 | 20320607 | 0.0010 |
| NEDERLANDSE WATERSCHAPSBANK NV | 5.375 | 20320607 | 0.0011 |
| NEDERLANDSE WATERSCHAPSBANK NV | 3.000 | 20330420 | 0.0035 |
| NEDERLANDSE WATERSCHAPSBANK NV | 2.625 | 20340110 | 0.0027 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.000 | 20341002 | 0.0008 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.125 | 20350903 | 0.0017 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.250 | 20360527 | 0.0035 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.000 | 20370216 | 0.0038 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.500 | 20380427 | 0.0009 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.500 | 20390615 | 0.0011 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.750 | 20411004 | 0.0040 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.375 | 20460928 | 0.0016 |
| NEDERLANDSE WATERSCHAPSBANK NV | 1.625 | 20480129 | 0.0010 |
| NEDERLANDSE WATERSCHAPSBANK NV | 0.500 | 20510426 | 0.0008 |
| NERVAL SAS | 2.875 | 20320414 | 0.0010 |
| NESTE OYJ | 3.875 | 20290316 | 0.0012 |
| NESTE OYJ | 3.875 | 20310521 | 0.0014 |
| NESTE OYJ | 4.250 | 20330316 | 0.0012 |
| NESTLE FIN INTL LTD SA | 0.000 | 20251203 | 0.0011 |
| NESTLE FIN INTL LTD SA | 1.125 | 20260401 | 0.0022 |
| NESTLE FIN INTL LTD SA | 0.000 | 20260614 | 0.0026 |
| NESTLE FIN INTL LTD SA | 0.875 | 20270329 | 0.0013 |
| NESTLE FIN INTL LTD SA | 0.125 | 20271112 | 0.0017 |
| NESTLE FIN INTL LTD SA | 3.500 | 20271213 | 0.0020 |
| NESTLE FIN INTL LTD SA | 3.000 | 20280315 | 0.0012 |
| NESTLE FIN INTL LTD SA | 0.250 | 20290614 | 0.0015 |
| NESTLE FIN INTL LTD SA | 1.250 | 20291102 | 0.0015 |
| NESTLE FIN INTL LTD SA | 3.500 | 20300117 | 0.0011 |
| NESTLE FIN INTL LTD SA | 1.500 | 20300401 | 0.0021 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NESTLE FIN INTL LTD SA | 3.250 | 20310115 | 0.0011 |
| NESTLE FIN INTL LTD SA | 3.000 | 20310123 | 0.0017 |
| NESTLE FIN INTL LTD SA | 1.250 | 20310329 | 0.0012 |
| NESTLE FIN INTL LTD SA | 0.375 | 20320512 | 0.0018 |
| NESTLE FIN INTL LTD SA | 0.000 | 20330303 | 0.0008 |
| NESTLE FIN INTL LTD SA | 3.750 | 20330313 | 0.0021 |
| NESTLE FIN INTL LTD SA | 0.625 | 20340214 | 0.0009 |
| NESTLE FIN INTL LTD SA | 3.375 | 20341115 | 0.0012 |
| NESTLE FIN INTL LTD SA | 1.500 | 20350329 | 0.0015 |
| NESTLE FIN INTL LTD SA | 3.750 | 20351114 | 0.0012 |
| NESTLE FIN INTL LTD SA | 3.250 | 20370123 | 0.0017 |
| NESTLE FIN INTL LTD SA | 1.750 | 20371102 | 0.0014 |
| NESTLE FIN INTL LTD SA | 5.125 | 20381207 | 0.0011 |
| NESTLE FIN INTL LTD SA | 0.375 | 20401203 | 0.0007 |
| NESTLE FIN INTL LTD SA | 0.875 | 20410614 | 0.0010 |
| NESTLE HLDGS INC | 0.875 | 20250718 | 0.0019 |
| NESTLE HLDGS INC | 0.625 | 20251218 | 0.0015 |
| NESTLE HLDGS INC | 5.250 | 20260921 | 0.0011 |
| NESTLE HLDGS INC | 2.125 | 20270404 | 0.0007 |
| NESTLE HLDGS INC | 2.500 | 20320404 | 0.0014 |
| NESTLE HLDGS INC | 5.125 | 20320921 | 0.0011 |
| NESTLE HLDGS INC | 1.375 | 20330623 | 0.0008 |
| NETAPP INC | 1.875 | 20250622 | 0.0015 |
| NETAPP INC | 2.375 | 20270622 | 0.0011 |
| NETAPP INC | 2.700 | 20300622 | 0.0013 |
| NETFLIX INC | 4.375 | 20261115 | 0.0021 |
| NETFLIX INC | 3.625 | 20270515 | 0.0030 |
| NETFLIX INC | 4.875 | 20280415 | 0.0034 |
| NETFLIX INC | 5.875 | 20281115 | 0.0042 |
| NETFLIX INC | 4.625 | 20290515 | 0.0026 |
| NETFLIX INC | 6.375 | 20290515 | 0.0018 |
| NETFLIX INC | 3.875 | 20291115 | 0.0028 |
| NETFLIX INC | 3.625 | 20300615 | 0.0025 |
| NETHERLANDS DEV FIN CO NV | 0.125 | 20270403 | 0.0010 |
| NETHERLANDS DEV FIN CO NV | 3.000 | 20271025 | 0.0011 |
| NETHERLANDS DEV FIN CO NV | 4.750 | 20281115 | 0.0011 |
| NETHERLANDS GOVT DSL | 0.250 | 20250715 | 0.0433 |
| NETHERLANDS GOVT DSL | 0.000 | 20260115 | 0.0316 |
| NETHERLANDS GOVT DSL | 0.500 | 20260715 | 0.0407 |
| NETHERLANDS GOVT DSL | 0.000 | 20270115 | 0.0329 |
| NETHERLANDS GOVT DSL | 0.750 | 20270715 | 0.0377 |
| NETHERLANDS GOVT DSL | 5.500 | 20280115 | 0.0326 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NETHERLANDS GOVT DSL | 0.750 | 20280715 | 0.0405 |
| NETHERLANDS GOVT DSL | 0.000 | 20290115 | 0.0250 |
| NETHERLANDS GOVT DSL | 0.250 | 20290715 | 0.0244 |
| NETHERLANDS GOVT DSL | 2.500 | 20300115 | 0.0229 |
| NETHERLANDS GOVT DSL | 0.000 | 20300715 | 0.0269 |
| NETHERLANDS GOVT DSL | 0.000 | 20310715 | 0.0281 |
| NETHERLANDS GOVT DSL | 0.500 | 20320715 | 0.0259 |
| NETHERLANDS GOVT DSL | 2.500 | 20330115 | 0.0347 |
| NETHERLANDS GOVT DSL | 2.500 | 20330715 | 0.0274 |
| NETHERLANDS GOVT DSL | 2.500 | 20340715 | 0.0133 |
| NETHERLANDS GOVT DSL | 4.000 | 20370115 | 0.0460 |
| NETHERLANDS GOVT DSL | 0.000 | 20380115 | 0.0191 |
| NETHERLANDS GOVT DSL | 0.500 | 20400115 | 0.0251 |
| NETHERLANDS GOVT DSL | 3.750 | 20420115 | 0.0482 |
| NETHERLANDS GOVT DSL | 3.250 | 20440115 | 0.0120 |
| NETHERLANDS GOVT DSL | 2.750 | 20470115 | 0.0462 |
| NETHERLANDS GOVT DSL | 0.000 | 20520115 | 0.0192 |
| NETHERLANDS GOVT DSL | 2.000 | 20540115 | 0.0166 |
| NETWORK RAIL INFRASTRUCTURE FIN PLC | 4.375 | 20301209 | 0.0023 |
| NETWORK RAIL INFRASTRUCTURE FIN PLC | 4.750 | 20351129 | 0.0034 |
| NEVADA POWER CO | 3.700 | 20290501 | 0.0010 |
| NEVADA POWER CO | 6.000 | 20540315 | 0.0011 |
| NEW BRUNSWICK | 3.625 | 20280224 | 0.0010 |
| NEW DEV BANK | 0.625 | 20250929 | 0.0039 |
| NEW DEV BANK | 1.125 | 20260427 | 0.0029 |
| NEW YORK AND PRESBYTERIAN HOSPITAL | 4.024 | 20450801 | 0.0013 |
| NEW YORK AND PRESBYTERIAN HOSPITAL | 3.954 | 21190801 | 0.0008 |
| NEW YORK LIFE GLOBAL FUNDING | 4.350 | 20250916 | 0.0012 |
| NEW YORK LIFE GLOBAL FUNDING | 1.250 | 20261217 | 0.0013 |
| NEW YORK LIFE GLOBAL FUNDING | 0.250 | 20270123 | 0.0017 |
| NEW YORK LIFE GLOBAL FUNDING | 1.500 | 20270715 | 0.0015 |
| NEW YORK LIFE GLOBAL FUNDING | 0.250 | 20281004 | 0.0012 |
| NEW YORK LIFE GLOBAL FUNDING | 0.750 | 20281214 | 0.0014 |
| NEW YORK LIFE GLOBAL FUNDING | 4.950 | 20291207 | 0.0013 |
| NEW YORK LIFE GLOBAL FUNDING | 3.625 | 20300109 | 0.0015 |
| NEW YORK LIFE GLOBAL FUNDING | 3.450 | 20310130 | 0.0015 |
| NEW ZEALAND GOVT BND | 2.750 | 20250415 | 0.0106 |
| NEW ZEALAND GOVT BND | 0.500 | 20260515 | 0.0095 |
| NEW ZEALAND GOVT BND | 4.500 | 20270415 | 0.0130 |
| NEW ZEALAND GOVT BND | 0.250 | 20280515 | 0.0104 |
| NEW ZEALAND GOVT BND | 3.000 | 20290420 | 0.0103 |
| NEW ZEALAND GOVT BND | 4.500 | 20300515 | 0.0075 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NEW ZEALAND GOVT BND | 1.500 | 20310515 | 0.0082 |
| NEW ZEALAND GOVT BND | 2.000 | 20320515 | 0.0088 |
| NEW ZEALAND GOVT BND | 3.500 | 20330414 | 0.0164 |
| NEW ZEALAND GOVT BND | 4.250 | 20340515 | 0.0063 |
| NEW ZEALAND GOVT BND | 2.750 | 20370415 | 0.0071 |
| NEW ZEALAND GOVT BND | 1.750 | 20410515 | 0.0041 |
| NEW ZEALAND GOVT BND | 2.750 | 20510515 | 0.0058 |
| NEW ZEALAND GOVT BND | 5.000 | 20540515 | 0.0052 |
| NEWMONT CORP | 2.800 | 20291001 | 0.0013 |
| NEWMONT CORP | 3.250 | 20300513 | 0.0012 |
| NEWMONT CORP | 2.250 | 20301001 | 0.0018 |
| NEWMONT CORP | 2.600 | 20320715 | 0.0017 |
| NEWMONT CORP | 5.875 | 20350401 | 0.0013 |
| NEWMONT CORP | 6.250 | 20391001 | 0.0020 |
| NEWMONT CORP | 4.875 | 20420315 | 0.0020 |
| NEXT GROUP PLC | 3.625 | 20280518 | 0.0008 |
| NEXTERA ENERGY CAP HLDGS INC | 6.051 | 20250301 | 0.0053 |
| NEXTERA ENERGY CAP HLDGS INC | 4.450 | 20250620 | 0.0021 |
| NEXTERA ENERGY CAP HLDGS INC | 4.950 | 20260129 | 0.0021 |
| NEXTERA ENERGY CAP HLDGS INC | 1.875 | 20270115 | 0.0019 |
| NEXTERA ENERGY CAP HLDGS INC | 3.550 | 20270501 | 0.0030 |
| NEXTERA ENERGY CAP HLDGS INC | 4.625 | 20270715 | 0.0026 |
| NEXTERA ENERGY CAP HLDGS INC | 4.600 | 20270901 | 0.0041 |
| NEXTERA ENERGY CAP HLDGS INC | 4.900 | 20280228 | 0.0026 |
| NEXTERA ENERGY CAP HLDGS INC | 1.900 | 20280615 | 0.0027 |
| NEXTERA ENERGY CAP HLDGS INC | 4.900 | 20290315 | 0.0019 |
| NEXTERA ENERGY CAP HLDGS INC | 3.500 | 20290401 | 0.0010 |
| NEXTERA ENERGY CAP HLDGS INC | 2.750 | 20291101 | 0.0019 |
| NEXTERA ENERGY CAP HLDGS INC | 5.000 | 20300228 | 0.0012 |
| NEXTERA ENERGY CAP HLDGS INC | 2.250 | 20300601 | 0.0035 |
| NEXTERA ENERGY CAP HLDGS INC | 2.440 | 20320115 | 0.0017 |
| NEXTERA ENERGY CAP HLDGS INC | 5.000 | 20320715 | 0.0021 |
| NEXTERA ENERGY CAP HLDGS INC | 5.050 | 20330228 | 0.0020 |
| NEXTERA ENERGY CAP HLDGS INC | 5.250 | 20340315 | 0.0023 |
| NEXTERA ENERGY CAP HLDGS INC | 3.000 | 20520115 | 0.0007 |
| NEXTERA ENERGY CAP HLDGS INC | 5.250 | 20530228 | 0.0022 |
| NEXTERA ENERGY CAP HLDGS INC | 5.550 | 20540315 | 0.0016 |
| NEXTERA ENERGY CAP HLDGS INC | 4.800 | 20771201 | 0.0011 |
| NEXTERA ENERGY CAP HLDGS INC | 5.650 | 20790501 | 0.0010 |
| NEXTERA ENERGY CAP HLDGS INC | 3.800 | 20820315 | 0.0011 |
| NGG FIN PLC | 5.625 | 20730618 | 0.0027 |
| NGG FIN PLC | 2.125 | 20820905 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NIBC BANK NV | 0.875 | 20250708 | 0.0011 |
| NIBC BANK NV | 6.375 | 20251201 | 0.0012 |
| NIBC BANK NV | 0.625 | 20260601 | 0.0011 |
| NIBC BANK NV | 0.250 | 20260909 | 0.0015 |
| NIBC BANK NV | 0.500 | 20270319 | 0.0010 |
| NIBC BANK NV | 1.875 | 20270616 | 0.0011 |
| NIBC BANK NV | 0.875 | 20270624 | 0.0010 |
| NIBC BANK NV | 1.000 | 20280124 | 0.0010 |
| NIBC BANK NV | 1.000 | 20280911 | 0.0010 |
| NIBC BANK NV | 6.000 | 20281116 | 0.0012 |
| NIBC BANK NV | 0.010 | 20291015 | 0.0009 |
| NIBC BANK NV | 2.875 | 20300124 | 0.0011 |
| NIBC BANK NV | 0.125 | 20301125 | 0.0009 |
| NIBC BANK NV | 0.125 | 20310421 | 0.0009 |
| NIDEC CORP | 0.046 | 20260330 | 0.0010 |
| NIE FIN PLC | 2.500 | 20251027 | 0.0009 |
| NIE FIN PLC | 6.375 | 20260602 | 0.0011 |
| NIE FIN PLC | 5.875 | 20321201 | 0.0010 |
| NIKE INC | 2.400 | 20250327 | 0.0020 |
| NIKE INC | 2.375 | 20261101 | 0.0020 |
| NIKE INC | 2.750 | 20270327 | 0.0020 |
| NIKE INC | 2.850 | 20300327 | 0.0028 |
| NIKE INC | 3.250 | 20400327 | 0.0017 |
| NIKE INC | 3.625 | 20430501 | 0.0009 |
| NIKE INC | 3.875 | 20451101 | 0.0018 |
| NIKE INC | 3.375 | 20461101 | 0.0008 |
| NIKE INC | 3.375 | 20500327 | 0.0024 |
| NISOURCE INC | 0.950 | 20250815 | 0.0024 |
| NISOURCE INC | 3.490 | 20270515 | 0.0020 |
| NISOURCE INC | 5.250 | 20280330 | 0.0022 |
| NISOURCE INC | 2.950 | 20290901 | 0.0014 |
| NISOURCE INC | 3.600 | 20300501 | 0.0019 |
| NISOURCE INC | 1.700 | 20310215 | 0.0012 |
| NISOURCE INC | 5.250 | 20430215 | 0.0010 |
| NISOURCE INC | 4.800 | 20440215 | 0.0014 |
| NISOURCE INC | 5.650 | 20450201 | 0.0010 |
| NISOURCE INC | 4.375 | 20470515 | 0.0017 |
| NISOURCE INC | 3.950 | 20480330 | 0.0012 |
| NISSAN MOTOR CO LTD | 2.652 | 20260317 | 0.0017 |
| NISSAN MOTOR CO LTD | 3.201 | 20280917 | 0.0017 |
| NN GROUP NV | 1.625 | 20270601 | 0.0013 |
| NN GROUP NV | 0.875 | 20311123 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NN GROUP NV | 5.250 | 20430301 | 0.0012 |
| NN GROUP NV | 6.000 | 20431103 | 0.0024 |
| NN GROUP NV | 4.625 | 20480113 | 0.0019 |
| NN GROUP NV | 4.500 | 22991231 | 0.0023 |
| NNN REIT INC | 5.600 | 20331015 | 0.0011 |
| NOKIA OYJ | 2.000 | 20260311 | 0.0014 |
| NOKIA OYJ | 4.375 | 20270612 | 0.0010 |
| NOKIA OYJ | 3.125 | 20280515 | 0.0011 |
| NOKIA OYJ | 4.375 | 20310821 | 0.0011 |
| NOKIA OYJ | 6.625 | 20390515 | 0.0010 |
| NOMURA HLDGS INC | 5.099 | 20250703 | 0.0017 |
| NOMURA HLDGS INC | 1.851 | 20250716 | 0.0030 |
| NOMURA HLDGS INC | 5.709 | 20260109 | 0.0013 |
| NOMURA HLDGS INC | 1.653 | 20260714 | 0.0024 |
| NOMURA HLDGS INC | 2.329 | 20270122 | 0.0024 |
| NOMURA HLDGS INC | 5.386 | 20270706 | 0.0010 |
| NOMURA HLDGS INC | 5.842 | 20280118 | 0.0012 |
| NOMURA HLDGS INC | 6.070 | 20280712 | 0.0019 |
| NOMURA HLDGS INC | 2.172 | 20280714 | 0.0018 |
| NOMURA HLDGS INC | 2.710 | 20290122 | 0.0009 |
| NOMURA HLDGS INC | 5.605 | 20290706 | 0.0013 |
| NOMURA HLDGS INC | 3.103 | 20300116 | 0.0028 |
| NOMURA HLDGS INC | 2.679 | 20300716 | 0.0018 |
| NOMURA HLDGS INC | 2.608 | 20310714 | 0.0017 |
| NOMURA HLDGS INC | 2.999 | 20320122 | 0.0013 |
| NOMURA HLDGS INC | 6.181 | 20330118 | 0.0016 |
| NOMURA HLDGS INC | 6.087 | 20330712 | 0.0013 |
| NORD LB LUXEMBOURG COVERED BOND BANK SA | 0.010 | 20270610 | 0.0010 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.375 | 20250620 | 0.0016 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 1.375 | 20251103 | 0.0011 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 3.125 | 20260220 | 0.0011 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.500 | 20260629 | 0.0016 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.010 | 20260923 | 0.0010 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.250 | 20261028 | 0.0016 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.625 | 20270118 | 0.0017 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.010 | 20270218 | 0.0010 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 2.875 | 20270514 | 0.0017 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 2.250 | 20270920 | 0.0011 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.750 | 20280118 | 0.0021 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 4.875 | 20280711 | 0.0012 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 0.750 | 20290305 | 0.0015 |
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 2.875 | 20300319 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NORDDEUTSCHE LANDESBANK GIROZENTRALE | 2.875 | 20310113 | 0.0011 |
| NORDEA BANK ABP | 0.375 | 20260528 | 0.0016 |
| NORDEA BANK ABP | 6.000 | 20260602 | 0.0008 |
| NORDEA BANK ABP | 4.375 | 20260906 | 0.0023 |
| NORDEA BANK ABP | 1.125 | 20270216 | 0.0021 |
| NORDEA BANK ABP | 0.500 | 20270514 | 0.0026 |
| NORDEA BANK ABP | 1.125 | 20270927 | 0.0021 |
| NORDEA BANK ABP | 4.125 | 20280505 | 0.0024 |
| NORDEA BANK ABP | 0.500 | 20281102 | 0.0020 |
| NORDEA BANK ABP | 2.500 | 20290523 | 0.0022 |
| NORDEA BANK ABP | 0.500 | 20310319 | 0.0009 |
| NORDEA BANK ABP | 0.625 | 20310818 | 0.0021 |
| NORDEA BANK ABP | 2.875 | 20320824 | 0.0016 |
| NORDEA BANK ABP | 1.625 | 20321209 | 0.0011 |
| NORDEA BANK ABP | 4.875 | 20340223 | 0.0011 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 0.625 | 20250523 | 0.0022 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 2.625 | 20251201 | 0.0022 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 0.250 | 20260318 | 0.0032 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 3.500 | 20260831 | 0.0023 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 0.625 | 20270317 | 0.0021 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 0.125 | 20270618 | 0.0020 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 3.625 | 20281026 | 0.0023 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 1.000 | 20290330 | 0.0031 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 3.000 | 20300220 | 0.0022 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 2.500 | 20320914 | 0.0022 |
| NORDEA KIINNITYSLUOTTOPANKKI OYJ | 1.375 | 20330228 | 0.0015 |
| NORDIC INV BANK | 2.625 | 20250404 | 0.0026 |
| NORDIC INV BANK | 1.125 | 20250618 | 0.0020 |
| NORDIC INV BANK | 0.375 | 20250911 | 0.0029 |
| NORDIC INV BANK | 5.000 | 20251015 | 0.0021 |
| NORDIC INV BANK | 0.500 | 20251103 | 0.0011 |
| NORDIC INV BANK | 0.500 | 20260121 | 0.0024 |
| NORDIC INV BANK | 3.875 | 20260219 | 0.0019 |
| NORDIC INV BANK | 2.375 | 20260722 | 0.0009 |
| NORDIC INV BANK | 0.000 | 20260925 | 0.0010 |
| NORDIC INV BANK | 0.125 | 20261215 | 0.0020 |
| NORDIC INV BANK | 0.000 | 20270430 | 0.0021 |
| NORDIC INV BANK | 3.375 | 20270908 | 0.0026 |
| NORDIC INV BANK | 4.375 | 20280314 | 0.0032 |
| NORDIC INV BANK | 0.250 | 20290309 | 0.0010 |
| NORDIC INV BANK | 2.500 | 20300130 | 0.0011 |
| NORDSON CORP | 5.800 | 20330915 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NORFOLK SOUTHERN CORP | 2.900 | 20260615 | 0.0012 |
| NORFOLK SOUTHERN CORP | 3.800 | 20280801 | 0.0012 |
| NORFOLK SOUTHERN CORP | 5.050 | 20300801 | 0.0013 |
| NORFOLK SOUTHERN CORP | 2.300 | 20310515 | 0.0009 |
| NORFOLK SOUTHERN CORP | 3.000 | 20320315 | 0.0011 |
| NORFOLK SOUTHERN CORP | 4.450 | 20330301 | 0.0010 |
| NORFOLK SOUTHERN CORP | 4.837 | 20411001 | 0.0012 |
| NORFOLK SOUTHERN CORP | 3.950 | 20421001 | 0.0011 |
| NORFOLK SOUTHERN CORP | 4.450 | 20450615 | 0.0009 |
| NORFOLK SOUTHERN CORP | 4.650 | 20460115 | 0.0011 |
| NORFOLK SOUTHERN CORP | 3.942 | 20471101 | 0.0013 |
| NORFOLK SOUTHERN CORP | 4.150 | 20480228 | 0.0012 |
| NORFOLK SOUTHERN CORP | 3.050 | 20500515 | 0.0011 |
| NORFOLK SOUTHERN CORP | 2.900 | 20510825 | 0.0008 |
| NORFOLK SOUTHERN CORP | 4.050 | 20520815 | 0.0013 |
| NORFOLK SOUTHERN CORP | 4.550 | 20530601 | 0.0014 |
| NORFOLK SOUTHERN CORP | 5.350 | 20540801 | 0.0020 |
| NORFOLK SOUTHERN CORP | 3.155 | 20550515 | 0.0011 |
| NORFOLK SOUTHERN CORP | 5.950 | 20640315 | 0.0013 |
| NORFOLK SOUTHERN CORP | 4.100 | 21210515 | 0.0009 |
| NORSK HYDRO ASA | 1.125 | 20250411 | 0.0011 |
| NORTEGAS ENERGIA DISTRIBUCION SAU | 2.065 | 20270928 | 0.0012 |
| NORTEGAS ENERGIA DISTRIBUCION SAU | 0.905 | 20310122 | 0.0010 |
| NORTH-RHINE WESTPHALIA | 0.500 | 20250311 | 0.0017 |
| NORTH-RHINE WESTPHALIA | 1.250 | 20250314 | 0.0022 |
| NORTH-RHINE WESTPHALIA | 2.250 | 20250416 | 0.0010 |
| NORTH-RHINE WESTPHALIA | 0.000 | 20250505 | 0.0065 |
| NORTH-RHINE WESTPHALIA | 2.125 | 20250613 | 0.0011 |
| NORTH-RHINE WESTPHALIA | 2.000 | 20251015 | 0.0033 |
| NORTH-RHINE WESTPHALIA | 0.750 | 20260116 | 0.0018 |
| NORTH-RHINE WESTPHALIA | 0.250 | 20260313 | 0.0064 |
| NORTH-RHINE WESTPHALIA | 0.500 | 20260416 | 0.0027 |
| NORTH-RHINE WESTPHALIA | 1.000 | 20260421 | 0.0034 |
| NORTH-RHINE WESTPHALIA | 3.150 | 20261120 | 0.0023 |
| NORTH-RHINE WESTPHALIA | 0.500 | 20270216 | 0.0038 |
| NORTH-RHINE WESTPHALIA | 4.375 | 20270216 | 0.0042 |
| NORTH-RHINE WESTPHALIA | 0.200 | 20270331 | 0.0062 |
| NORTH-RHINE WESTPHALIA | 3.000 | 20280127 | 0.0057 |
| NORTH-RHINE WESTPHALIA | 0.950 | 20280313 | 0.0043 |
| NORTH-RHINE WESTPHALIA | 3.375 | 20281031 | 0.0023 |
| NORTH-RHINE WESTPHALIA | 0.900 | 20281115 | 0.0021 |
| NORTH-RHINE WESTPHALIA | 0.000 | 20290115 | 0.0025 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NORTH-RHINE WESTPHALIA | 0.000 | 20291126 | 0.0019 |
| NORTH-RHINE WESTPHALIA | 0.200 | 20300409 | 0.0058 |
| NORTH-RHINE WESTPHALIA | 1.625 | 20301024 | 0.0023 |
| NORTH-RHINE WESTPHALIA | 0.125 | 20310604 | 0.0037 |
| NORTH-RHINE WESTPHALIA | 0.625 | 20310721 | 0.0023 |
| NORTH-RHINE WESTPHALIA | 2.750 | 20320115 | 0.0056 |
| NORTH-RHINE WESTPHALIA | 2.000 | 20320615 | 0.0043 |
| NORTH-RHINE WESTPHALIA | 2.375 | 20330513 | 0.0066 |
| NORTH-RHINE WESTPHALIA | 2.900 | 20330607 | 0.0046 |
| NORTH-RHINE WESTPHALIA | 1.100 | 20340313 | 0.0043 |
| NORTH-RHINE WESTPHALIA | 0.000 | 20351012 | 0.0038 |
| NORTH-RHINE WESTPHALIA | 1.250 | 20360512 | 0.0056 |
| NORTH-RHINE WESTPHALIA | 1.650 | 20380222 | 0.0057 |
| NORTH-RHINE WESTPHALIA | 0.500 | 20391125 | 0.0023 |
| NORTH-RHINE WESTPHALIA | 1.500 | 20400612 | 0.0054 |
| NORTH-RHINE WESTPHALIA | 0.600 | 20410604 | 0.0022 |
| NORTH-RHINE WESTPHALIA | 0.750 | 20410816 | 0.0019 |
| NORTH-RHINE WESTPHALIA | 1.450 | 20430216 | 0.0017 |
| NORTH-RHINE WESTPHALIA | 1.000 | 20461016 | 0.0030 |
| NORTH-RHINE WESTPHALIA | 1.650 | 20470516 | 0.0052 |
| NORTH-RHINE WESTPHALIA | 1.550 | 20480616 | 0.0050 |
| NORTH-RHINE WESTPHALIA | 0.800 | 20490730 | 0.0020 |
| NORTH-RHINE WESTPHALIA | 0.375 | 20500902 | 0.0014 |
| NORTH-RHINE WESTPHALIA | 0.200 | 20510127 | 0.0016 |
| NORTH-RHINE WESTPHALIA | 0.500 | 20520115 | 0.0029 |
| NORTH-RHINE WESTPHALIA | 2.250 | 20520614 | 0.0028 |
| NORTH-RHINE WESTPHALIA | 2.900 | 20530115 | 0.0053 |
| NORTH-RHINE WESTPHALIA | 1.750 | 20571026 | 0.0045 |
| NORTH-RHINE WESTPHALIA | 3.400 | 20730307 | 0.0074 |
| NORTH-RHINE WESTPHALIA | 1.375 | 21200115 | 0.0034 |
| NORTH-RHINE WESTPHALIA | 0.950 | 21210110 | 0.0029 |
| NORTH-RHINE WESTPHALIA | 1.450 | 21220119 | 0.0017 |
| NORTHERN GAS NETWORKS FIN PLC | 6.125 | 20330602 | 0.0009 |
| NORTHERN POWERGRID NORTHEAST PLC | 3.250 | 20520401 | 0.0007 |
| NORTHERN POWERGRID NORTHEAST PLC | 1.875 | 20620616 | 0.0004 |
| NORTHERN POWERGRID YORKSHIRE PLC | 2.250 | 20591009 | 0.0004 |
| NORTHERN STATES POWER CO | 3.400 | 20420815 | 0.0008 |
| NORTHERN STATES POWER CO | 3.600 | 20470915 | 0.0010 |
| NORTHERN STATES POWER CO | 2.900 | 20500301 | 0.0008 |
| NORTHERN STATES POWER CO | 2.600 | 20510601 | 0.0009 |
| NORTHERN STATES POWER CO | 4.500 | 20520601 | 0.0009 |
| NORTHERN STATES POWER CO | 5.100 | 20530515 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NORTHERN TRUST CORP | 3.950 | 20251030 | 0.0016 |
| NORTHERN TRUST CORP | 4.000 | 20270510 | 0.0021 |
| NORTHERN TRUST CORP | 3.650 | 20280803 | 0.0010 |
| NORTHERN TRUST CORP | 3.150 | 20290503 | 0.0010 |
| NORTHERN TRUST CORP | 1.950 | 20300501 | 0.0018 |
| NORTHERN TRUST CORP | 6.125 | 20321102 | 0.0022 |
| NORTHROP GRUMMAN CORP | 3.200 | 20270201 | 0.0015 |
| NORTHROP GRUMMAN CORP | 3.250 | 20280115 | 0.0039 |
| NORTHROP GRUMMAN CORP | 4.600 | 20290201 | 0.0010 |
| NORTHROP GRUMMAN CORP | 4.400 | 20300501 | 0.0015 |
| NORTHROP GRUMMAN CORP | 4.700 | 20330315 | 0.0021 |
| NORTHROP GRUMMAN CORP | 4.900 | 20340601 | 0.0017 |
| NORTHROP GRUMMAN CORP | 5.150 | 20400501 | 0.0010 |
| NORTHROP GRUMMAN CORP | 4.750 | 20430601 | 0.0018 |
| NORTHROP GRUMMAN CORP | 3.850 | 20450415 | 0.0010 |
| NORTHROP GRUMMAN CORP | 4.030 | 20471015 | 0.0038 |
| NORTHROP GRUMMAN CORP | 5.250 | 20500501 | 0.0021 |
| NORTHROP GRUMMAN CORP | 4.950 | 20530315 | 0.0020 |
| NORTHROP GRUMMAN CORP | 5.200 | 20540601 | 0.0023 |
| NORTHUMBRIAN WATER FIN PLC | 1.625 | 20261011 | 0.0007 |
| NORTHUMBRIAN WATER FIN PLC | 2.375 | 20271005 | 0.0007 |
| NORTHUMBRIAN WATER FIN PLC | 4.500 | 20310214 | 0.0009 |
| NORTHUMBRIAN WATER FIN PLC | 6.375 | 20341028 | 0.0011 |
| NORTHUMBRIAN WATER FIN PLC | 5.125 | 20420123 | 0.0009 |
| NORTHWELL HEALTHCARE INC | 3.979 | 20461101 | 0.0008 |
| NORTHWELL HEALTHCARE INC | 4.260 | 20471101 | 0.0015 |
| NORTHWESTERN MUTUAL GLOBAL FUNDING | 4.109 | 20300315 | 0.0012 |
| NORTHWESTERN UNIVERSITY | 4.643 | 20441201 | 0.0011 |
| NORWAY GOVT BND | 1.750 | 20250313 | 0.0120 |
| NORWAY GOVT BND | 1.500 | 20260219 | 0.0099 |
| NORWAY GOVT BND | 1.750 | 20270217 | 0.0094 |
| NORWAY GOVT BND | 2.000 | 20280426 | 0.0078 |
| NORWAY GOVT BND | 1.750 | 20290906 | 0.0075 |
| NORWAY GOVT BND | 1.375 | 20300819 | 0.0096 |
| NORWAY GOVT BND | 1.250 | 20310917 | 0.0075 |
| NORWAY GOVT BND | 2.125 | 20320518 | 0.0075 |
| NORWAY GOVT BND | 3.000 | 20330815 | 0.0094 |
| NORWAY GOVT BND | 3.625 | 20340413 | 0.0046 |
| NORWAY GOVT BND | 3.500 | 20421006 | 0.0040 |
| NOTTING HILL GENESIS | 3.750 | 20321220 | 0.0008 |
| NOTTING HILL GENESIS | 5.250 | 20420707 | 0.0008 |
| NOTTING HILL GENESIS | 3.250 | 20481012 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NOV INC | 3.600 | 20291201 | 0.0010 |
| NOV INC | 3.950 | 20421201 | 0.0017 |
| NOVA LJUBLJANSKA BANKA DD LJUBLJANA | 7.125 | 20270627 | 0.0012 |
| NOVANT HEALTH INC | 3.168 | 20511101 | 0.0010 |
| NOVARTIS CAP CORP | 3.000 | 20251120 | 0.0036 |
| NOVARTIS CAP CORP | 2.000 | 20270214 | 0.0024 |
| NOVARTIS CAP CORP | 3.100 | 20270517 | 0.0020 |
| NOVARTIS CAP CORP | 2.200 | 20300814 | 0.0027 |
| NOVARTIS CAP CORP | 3.700 | 20420921 | 0.0009 |
| NOVARTIS CAP CORP | 4.400 | 20440506 | 0.0036 |
| NOVARTIS CAP CORP | 4.000 | 20451120 | 0.0022 |
| NOVARTIS CAP CORP | 2.750 | 20500814 | 0.0017 |
| NOVARTIS FIN SA | 1.625 | 20261109 | 0.0013 |
| NOVARTIS FIN SA | 1.125 | 20270930 | 0.0013 |
| NOVARTIS FIN SA | 0.625 | 20280920 | 0.0010 |
| NOVARTIS FIN SA | 0.000 | 20280923 | 0.0036 |
| NOVARTIS FIN SA | 1.375 | 20300814 | 0.0015 |
| NOVARTIS FIN SA | 1.700 | 20380814 | 0.0014 |
| NOVO NORDISK FIN NETHERLANDS BV | 0.750 | 20250331 | 0.0011 |
| NOVO NORDISK FIN NETHERLANDS BV | 1.125 | 20270930 | 0.0011 |
| NOVO NORDISK FIN NETHERLANDS BV | 0.125 | 20280604 | 0.0013 |
| NOVO NORDISK FIN NETHERLANDS BV | 1.375 | 20300331 | 0.0010 |
| NRW BANK | 0.625 | 20250519 | 0.0020 |
| NRW BANK | 0.500 | 20250526 | 0.0022 |
| NRW BANK | 4.500 | 20250609 | 0.0011 |
| NRW BANK | 0.875 | 20251110 | 0.0011 |
| NRW BANK | 0.500 | 20251215 | 0.0024 |
| NRW BANK | 0.625 | 20260211 | 0.0021 |
| NRW BANK | 0.875 | 20260309 | 0.0019 |
| NRW BANK | 0.500 | 20260511 | 0.0021 |
| NRW BANK | 3.875 | 20260526 | 0.0021 |
| NRW BANK | 5.375 | 20260722 | 0.0008 |
| NRW BANK | 0.375 | 20261117 | 0.0011 |
| NRW BANK | 0.500 | 20261218 | 0.0009 |
| NRW BANK | 0.625 | 20270223 | 0.0015 |
| NRW BANK | 0.250 | 20270316 | 0.0021 |
| NRW BANK | 0.125 | 20270412 | 0.0010 |
| NRW BANK | 0.500 | 20270607 | 0.0015 |
| NRW BANK | 0.500 | 20270913 | 0.0010 |
| NRW BANK | 0.625 | 20271111 | 0.0010 |
| NRW BANK | 0.250 | 20271208 | 0.0020 |
| NRW BANK | 0.625 | 20280104 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NRW BANK | 2.750 | 20280221 | 0.0017 |
| NRW BANK | 0.750 | 20280630 | 0.0010 |
| NRW BANK | 3.125 | 20280830 | 0.0023 |
| NRW BANK | 0.000 | 20280922 | 0.0020 |
| NRW BANK | 0.625 | 20290202 | 0.0010 |
| NRW BANK | 2.625 | 20290206 | 0.0022 |
| NRW BANK | 2.750 | 20290221 | 0.0013 |
| NRW BANK | 0.000 | 20290514 | 0.0010 |
| NRW BANK | 0.375 | 20290516 | 0.0020 |
| NRW BANK | 0.000 | 20291015 | 0.0010 |
| NRW BANK | 0.125 | 20300204 | 0.0013 |
| NRW BANK | 0.000 | 20300218 | 0.0010 |
| NRW BANK | 3.000 | 20300531 | 0.0023 |
| NRW BANK | 0.000 | 20300923 | 0.0019 |
| NRW BANK | 0.000 | 20310203 | 0.0009 |
| NRW BANK | 0.000 | 20310728 | 0.0009 |
| NRW BANK | 0.250 | 20320126 | 0.0009 |
| NRW BANK | 1.625 | 20320803 | 0.0021 |
| NRW BANK | 2.875 | 20330405 | 0.0023 |
| NRW BANK | 0.875 | 20340412 | 0.0012 |
| NRW BANK | 0.100 | 20350709 | 0.0016 |
| NRW BANK | 2.500 | 20370907 | 0.0021 |
| NRW BANK | 3.500 | 20380830 | 0.0026 |
| NRW BANK | 1.200 | 20390328 | 0.0017 |
| NRW BANK | 0.500 | 20410617 | 0.0007 |
| NRW BANK | 1.250 | 20440321 | 0.0009 |
| NSTAR ELECTRIC CO | 3.200 | 20270515 | 0.0014 |
| NTPC LTD | 4.250 | 20260226 | 0.0010 |
| NTPC LTD | 2.750 | 20270201 | 0.0011 |
| NTT FIN CORP | 0.010 | 20250303 | 0.0022 |
| NTT FIN CORP | 0.082 | 20251213 | 0.0014 |
| NTT FIN CORP | 0.399 | 20281213 | 0.0017 |
| NTT FIN CORP | 0.342 | 20300303 | 0.0019 |
| NUCOR CORP | 3.950 | 20250523 | 0.0010 |
| NUCOR CORP | 2.000 | 20250601 | 0.0010 |
| NUCOR CORP | 4.300 | 20270523 | 0.0010 |
| NUCOR CORP | 3.950 | 20280501 | 0.0010 |
| NUCOR CORP | 2.700 | 20300601 | 0.0009 |
| NUCOR CORP | 3.125 | 20320401 | 0.0010 |
| NUCOR CORP | 6.400 | 20371201 | 0.0013 |
| NUCOR CORP | 3.850 | 20520401 | 0.0009 |
| NUTRIEN LTD | 5.950 | 20251107 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| NUTRIEN LTD | 4.900 | 20280327 | 0.0016 |
| NUTRIEN LTD | 4.200 | 20290401 | 0.0015 |
| NUTRIEN LTD | 2.950 | 20300513 | 0.0009 |
| NUTRIEN LTD | 5.000 | 20490401 | 0.0014 |
| NUTRIEN LTD | 3.950 | 20500513 | 0.0008 |
| NUTRIEN LTD | 5.800 | 20530327 | 0.0016 |
| NVENT FIN SARL | 5.650 | 20330515 | 0.0011 |
| NVIDIA CORP | 3.200 | 20260916 | 0.0020 |
| NVIDIA CORP | 1.550 | 20280615 | 0.0023 |
| NVIDIA CORP | 2.850 | 20300401 | 0.0029 |
| NVIDIA CORP | 2.000 | 20310615 | 0.0022 |
| NVIDIA CORP | 3.500 | 20400401 | 0.0018 |
| NVIDIA CORP | 3.500 | 20500401 | 0.0033 |
| NVIDIA CORP | 3.700 | 20600401 | 0.0008 |
| NVR INC | 3.000 | 20300515 | 0.0017 |
| NXP BV | 3.875 | 20260618 | 0.0015 |
| NXP BV | 4.400 | 20270601 | 0.0010 |
| NXP BV | 5.550 | 20281201 | 0.0011 |
| NXP BV | 4.300 | 20290618 | 0.0020 |
| NXP BV | 3.400 | 20300501 | 0.0019 |
| NXP BV | 2.500 | 20310511 | 0.0017 |
| NXP BV | 2.650 | 20320215 | 0.0017 |
| NXP BV | 5.000 | 20330115 | 0.0020 |
| NXP BV | 3.250 | 20410511 | 0.0015 |
| NXP BV | 3.250 | 20511130 | 0.0007 |
| NYKREDIT REALKREDIT A/S | 0.500 | 20250710 | 0.0016 |
| NYKREDIT REALKREDIT A/S | 0.250 | 20260113 | 0.0016 |
| NYKREDIT REALKREDIT A/S | 0.750 | 20270120 | 0.0015 |
| NYKREDIT REALKREDIT A/S | 1.375 | 20270712 | 0.0011 |
| NYKREDIT REALKREDIT A/S | 0.375 | 20280117 | 0.0015 |
| NYKREDIT REALKREDIT A/S | 4.000 | 20280717 | 0.0017 |
| NYKREDIT REALKREDIT A/S | 4.625 | 20290119 | 0.0017 |
| NYKREDIT REALKREDIT A/S | 0.875 | 20310728 | 0.0010 |
| NYKREDIT REALKREDIT A/S | 5.500 | 20321229 | 0.0012 |
| NYU LANGONE HOSPITALS | 4.368 | 20470701 | 0.0010 |
| NYU LANGONE HOSPITALS | 3.380 | 20550701 | 0.0008 |
| O REILLY AUTOMOTIVE INC | 3.550 | 20260315 | 0.0010 |
| O REILLY AUTOMOTIVE INC | 5.750 | 20261120 | 0.0016 |
| O REILLY AUTOMOTIVE INC | 3.600 | 20270901 | 0.0015 |
| O REILLY AUTOMOTIVE INC | 4.350 | 20280601 | 0.0010 |
| O REILLY AUTOMOTIVE INC | 3.900 | 20290601 | 0.0010 |
| O REILLY AUTOMOTIVE INC | 4.200 | 20300401 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| O REILLY AUTOMOTIVE INC | 1.750 | 20310315 | 0.0008 |
| O REILLY AUTOMOTIVE INC | 4.700 | 20320615 | 0.0017 |
| OCCIDENTAL PETROLEUM CORP | 5.875 | 20250901 | 0.0013 |
| OCCIDENTAL PETROLEUM CORP | 5.550 | 20260315 | 0.0018 |
| OCCIDENTAL PETROLEUM CORP | 6.375 | 20280901 | 0.0013 |
| OCCIDENTAL PETROLEUM CORP | 8.875 | 20300715 | 0.0024 |
| OCCIDENTAL PETROLEUM CORP | 6.625 | 20300901 | 0.0033 |
| OCCIDENTAL PETROLEUM CORP | 6.125 | 20310101 | 0.0025 |
| OCCIDENTAL PETROLEUM CORP | 7.500 | 20310501 | 0.0020 |
| OCCIDENTAL PETROLEUM CORP | 6.450 | 20360915 | 0.0039 |
| OCCIDENTAL PETROLEUM CORP | 0.000 | 20361010 | 0.0007 |
| OCCIDENTAL PETROLEUM CORP | 6.200 | 20400315 | 0.0016 |
| OCCIDENTAL PETROLEUM CORP | 6.600 | 20460315 | 0.0025 |
| OEBB INFRASTRUKTUR AG | 3.875 | 20250630 | 0.0035 |
| OEBB INFRASTRUKTUR AG | 3.500 | 20261019 | 0.0023 |
| OEBB INFRASTRUKTUR AG | 2.250 | 20290528 | 0.0011 |
| OEBB INFRASTRUKTUR AG | 3.375 | 20320518 | 0.0032 |
| OEBB INFRASTRUKTUR AG | 3.000 | 20331024 | 0.0023 |
| OERSTED A/S | 3.625 | 20260301 | 0.0016 |
| OERSTED A/S | 2.125 | 20270517 | 0.0009 |
| OERSTED A/S | 2.250 | 20280614 | 0.0013 |
| OERSTED A/S | 1.500 | 20291126 | 0.0015 |
| OERSTED A/S | 3.750 | 20300301 | 0.0014 |
| OERSTED A/S | 3.250 | 20310913 | 0.0020 |
| OERSTED A/S | 4.875 | 20320112 | 0.0019 |
| OERSTED A/S | 2.500 | 20330516 | 0.0006 |
| OERSTED A/S | 2.875 | 20330614 | 0.0016 |
| OERSTED A/S | 5.125 | 20340913 | 0.0010 |
| OERSTED A/S | 4.125 | 20350301 | 0.0017 |
| OERSTED A/S | 5.750 | 20400409 | 0.0014 |
| OERSTED A/S | 5.375 | 20420913 | 0.0015 |
| OERSTED A/S | 1.750 | 30191209 | 0.0012 |
| OERSTED A/S | 1.500 | 30210218 | 0.0009 |
| OERSTED A/S | 2.500 | 30210218 | 0.0008 |
| OERSTED A/S | 5.250 | 30221208 | 0.0012 |
| OESTERREICHISCHE KONTROLLBANK AG | 2.875 | 20250523 | 0.0020 |
| OESTERREICHISCHE KONTROLLBANK AG | 0.375 | 20250917 | 0.0029 |
| OESTERREICHISCHE KONTROLLBANK AG | 4.625 | 20251103 | 0.0021 |
| OESTERREICHISCHE KONTROLLBANK AG | 0.500 | 20251215 | 0.0024 |
| OESTERREICHISCHE KONTROLLBANK AG | 4.125 | 20260120 | 0.0021 |
| OESTERREICHISCHE KONTROLLBANK AG | 0.500 | 20260202 | 0.0029 |
| OESTERREICHISCHE KONTROLLBANK AG | 4.250 | 20260317 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| OESTERREICHISCHE KONTROLLBANK AG | 0.000 | 20261008 | 0.0010 |
| OESTERREICHISCHE KONTROLLBANK AG | 5.000 | 20261023 | 0.0021 |
| OESTERREICHISCHE KONTROLLBANK AG | 1.500 | 20270713 | 0.0011 |
| OESTERREICHISCHE KONTROLLBANK AG | 4.125 | 20270722 | 0.0013 |
| OESTERREICHISCHE KONTROLLBANK AG | 3.625 | 20270909 | 0.0021 |
| OESTERREICHISCHE KONTROLLBANK AG | 4.250 | 20280301 | 0.0021 |
| OESTERREICHISCHE KONTROLLBANK AG | 3.125 | 20281115 | 0.0011 |
| OESTERREICHISCHE KONTROLLBANK AG | 4.125 | 20290118 | 0.0031 |
| OGLETHORPE POWER CORP | 4.500 | 20470401 | 0.0009 |
| OGLETHORPE POWER CORP | 5.050 | 20481001 | 0.0009 |
| OHIO POWER CO | 2.900 | 20511001 | 0.0008 |
| OIL INDIA INTL PTE LTD | 4.000 | 20270421 | 0.0010 |
| OIL INDIA LTD | 5.125 | 20290204 | 0.0011 |
| OLD REPUBLIC INTL CORP | 3.875 | 20260826 | 0.0011 |
| OLD REPUBLIC INTL CORP | 3.850 | 20510611 | 0.0010 |
| OLDENBURGISCHE LANDESBANK AG | 3.125 | 20320129 | 0.0011 |
| OMA SAASTOPANKKI OYJ | 1.500 | 20261218 | 0.0013 |
| OMA SAASTOPANKKI OYJ | 0.010 | 20271125 | 0.0013 |
| OMA SAASTOPANKKI OYJ | 3.500 | 20290115 | 0.0011 |
| OMEGA HEALTHCARE INVESTORS INC | 5.250 | 20260115 | 0.0012 |
| OMEGA HEALTHCARE INVESTORS INC | 4.500 | 20270401 | 0.0014 |
| OMEGA HEALTHCARE INVESTORS INC | 4.750 | 20280115 | 0.0011 |
| OMEGA HEALTHCARE INVESTORS INC | 3.625 | 20291001 | 0.0009 |
| OMEGA HEALTHCARE INVESTORS INC | 3.375 | 20310201 | 0.0012 |
| OMEGA HEALTHCARE INVESTORS INC | 3.250 | 20330415 | 0.0012 |
| OMERS FIN TRUST | 0.450 | 20250513 | 0.0022 |
| OMERS FIN TRUST | 3.125 | 20290125 | 0.0017 |
| OMNICOM CAP HLDGS PLC | 2.250 | 20331122 | 0.0007 |
| OMNICOM FIN HLDGS PLC | 0.800 | 20270708 | 0.0010 |
| OMNICOM FIN HLDGS PLC | 1.400 | 20310708 | 0.0010 |
| OMNICOM GROUP INC | 3.600 | 20260415 | 0.0029 |
| OMNICOM GROUP INC | 2.450 | 20300430 | 0.0011 |
| OMNICOM GROUP INC | 4.200 | 20300601 | 0.0012 |
| OMNICOM GROUP INC | 2.600 | 20310801 | 0.0014 |
| OMV AG | 0.000 | 20250703 | 0.0011 |
| OMV AG | 1.000 | 20261214 | 0.0021 |
| OMV AG | 3.500 | 20270927 | 0.0017 |
| OMV AG | 2.000 | 20280409 | 0.0011 |
| OMV AG | 1.875 | 20281204 | 0.0011 |
| OMV AG | 0.750 | 20300616 | 0.0015 |
| OMV AG | 2.375 | 20320409 | 0.0016 |
| OMV AG | 1.000 | 20340703 | 0.0009 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| OMV AG | 2.500 | 22991231 | 0.0016 |
| OMV AG | 2.875 | 22991231 | 0.0010 |
| OMV AG | 6.250 | 22991231 | 0.0018 |
| ONCOR ELECTRIC DELIVERY CO LLC | 4.300 | 20280515 | 0.0012 |
| ONCOR ELECTRIC DELIVERY CO LLC | 3.700 | 20281115 | 0.0013 |
| ONCOR ELECTRIC DELIVERY CO LLC | 2.750 | 20300515 | 0.0013 |
| ONCOR ELECTRIC DELIVERY CO LLC | 4.550 | 20320915 | 0.0014 |
| ONCOR ELECTRIC DELIVERY CO LLC | 5.650 | 20331115 | 0.0018 |
| ONCOR ELECTRIC DELIVERY CO LLC | 3.750 | 20450401 | 0.0009 |
| ONCOR ELECTRIC DELIVERY CO LLC | 3.100 | 20490915 | 0.0010 |
| ONCOR ELECTRIC DELIVERY CO LLC | 4.950 | 20520915 | 0.0018 |
| ONE GAS INC | 4.658 | 20440201 | 0.0011 |
| ONEOK INC | 5.850 | 20260115 | 0.0013 |
| ONEOK INC | 5.550 | 20261101 | 0.0016 |
| ONEOK INC | 4.000 | 20270713 | 0.0010 |
| ONEOK INC | 4.550 | 20280715 | 0.0016 |
| ONEOK INC | 5.650 | 20281101 | 0.0016 |
| ONEOK INC | 4.350 | 20290315 | 0.0014 |
| ONEOK INC | 3.400 | 20290901 | 0.0014 |
| ONEOK INC | 3.100 | 20300315 | 0.0015 |
| ONEOK INC | 5.800 | 20301101 | 0.0011 |
| ONEOK INC | 6.350 | 20310115 | 0.0013 |
| ONEOK INC | 6.100 | 20321115 | 0.0016 |
| ONEOK INC | 6.050 | 20330901 | 0.0033 |
| ONEOK INC | 4.950 | 20470713 | 0.0013 |
| ONEOK INC | 5.200 | 20480715 | 0.0019 |
| ONEOK INC | 4.450 | 20490901 | 0.0012 |
| ONEOK INC | 6.625 | 20530901 | 0.0041 |
| ONEOK PARTNERS LP | 4.900 | 20250315 | 0.0011 |
| ONEOK PARTNERS LP | 6.650 | 20361001 | 0.0014 |
| ONEOK PARTNERS LP | 6.850 | 20371015 | 0.0014 |
| ONEOK PARTNERS LP | 6.125 | 20410201 | 0.0014 |
| ONGC VIDESH VANKORNEFT PTE LTD | 3.750 | 20260727 | 0.0012 |
| ONTARIO | 0.625 | 20250417 | 0.0033 |
| ONTARIO | 0.625 | 20260121 | 0.0068 |
| ONTARIO | 1.050 | 20260414 | 0.0058 |
| ONTARIO | 2.500 | 20260427 | 0.0020 |
| ONTARIO | 2.250 | 20260526 | 0.0013 |
| ONTARIO | 2.300 | 20260615 | 0.0035 |
| ONTARIO | 0.250 | 20261215 | 0.0041 |
| ONTARIO | 0.375 | 20270408 | 0.0021 |
| ONTARIO | 3.100 | 20270519 | 0.0045 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ONTARIO | 1.050 | 20270521 | 0.0033 |
| ONTARIO | 4.200 | 20290118 | 0.0062 |
| ONTARIO | 2.000 | 20291002 | 0.0023 |
| ONTARIO | 1.125 | 20301007 | 0.0021 |
| ONTARIO | 0.010 | 20301125 | 0.0046 |
| ONTARIO | 1.600 | 20310225 | 0.0026 |
| ONTARIO | 0.250 | 20310609 | 0.0018 |
| ONTARIO | 1.800 | 20311014 | 0.0017 |
| ONTARIO | 2.125 | 20320121 | 0.0026 |
| ONTARIO | 3.100 | 20340131 | 0.0028 |
| ONTARIO TEACHERS FIN TRUST | 0.500 | 20250506 | 0.0033 |
| ONTARIO TEACHERS FIN TRUST | 1.125 | 20260515 | 0.0012 |
| ONTARIO TEACHERS FIN TRUST | 0.100 | 20280519 | 0.0025 |
| ONTARIO TEACHERS FIN TRUST | 3.300 | 20291005 | 0.0011 |
| ONTARIO TEACHERS FIN TRUST | 0.050 | 20301125 | 0.0014 |
| ONTARIO TEACHERS FIN TRUST | 1.850 | 20320503 | 0.0026 |
| ONTARIO TEACHERS FIN TRUST | 0.900 | 20410520 | 0.0019 |
| ONTARIO TEACHERS FIN TRUST | 0.950 | 20511124 | 0.0006 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.625 | 20250901 | 0.0022 |
| OP ASUNTOLUOTTOPANKKI OYJ | 2.750 | 20260622 | 0.0028 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.010 | 20261119 | 0.0021 |
| OP ASUNTOLUOTTOPANKKI OYJ | 3.375 | 20270215 | 0.0023 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.750 | 20270607 | 0.0021 |
| OP ASUNTOLUOTTOPANKKI OYJ | 1.000 | 20271005 | 0.0021 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.050 | 20280421 | 0.0020 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.625 | 20290215 | 0.0025 |
| OP ASUNTOLUOTTOPANKKI OYJ | 2.750 | 20300125 | 0.0022 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.010 | 20301119 | 0.0023 |
| OP ASUNTOLUOTTOPANKKI OYJ | 0.050 | 20310325 | 0.0014 |
| OP ASUNTOLUOTTOPANKKI OYJ | 3.000 | 20310717 | 0.0022 |
| OP YRITYSPANKKI OYJ | 1.000 | 20250522 | 0.0011 |
| OP YRITYSPANKKI OYJ | 0.500 | 20250812 | 0.0022 |
| OP YRITYSPANKKI OYJ | 2.875 | 20251215 | 0.0028 |
| OP YRITYSPANKKI OYJ | 3.375 | 20260114 | 0.0009 |
| OP YRITYSPANKKI OYJ | 0.250 | 20260324 | 0.0011 |
| OP YRITYSPANKKI OYJ | 1.375 | 20260904 | 0.0010 |
| OP YRITYSPANKKI OYJ | 0.600 | 20270118 | 0.0010 |
| OP YRITYSPANKKI OYJ | 4.125 | 20270418 | 0.0012 |
| OP YRITYSPANKKI OYJ | 0.625 | 20270727 | 0.0010 |
| OP YRITYSPANKKI OYJ | 0.100 | 20271116 | 0.0020 |
| OP YRITYSPANKKI OYJ | 4.000 | 20280613 | 0.0015 |
| OP YRITYSPANKKI OYJ | 0.375 | 20280616 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| OP YRITYSPANKKI OYJ | 0.375 | 20281208 | 0.0010 |
| OP YRITYSPANKKI OYJ | 0.625 | 20291112 | 0.0010 |
| OP YRITYSPANKKI OYJ | 1.625 | 20300609 | 0.0022 |
| OPTIVO FIN PLC | 2.857 | 20351007 | 0.0007 |
| OPTIVO FIN PLC | 5.250 | 20430313 | 0.0013 |
| OPTIVO FIN PLC | 3.283 | 20480322 | 0.0007 |
| OPTUS FIN PTY LTD | 1.000 | 20290620 | 0.0010 |
| ORACLE CORP | 2.500 | 20250401 | 0.0071 |
| ORACLE CORP | 2.950 | 20250515 | 0.0051 |
| ORACLE CORP | 3.125 | 20250710 | 0.0017 |
| ORACLE CORP | 5.800 | 20251110 | 0.0021 |
| ORACLE CORP | 1.650 | 20260325 | 0.0054 |
| ORACLE CORP | 2.650 | 20260715 | 0.0059 |
| ORACLE CORP | 2.800 | 20270401 | 0.0044 |
| ORACLE CORP | 3.250 | 20271115 | 0.0054 |
| ORACLE CORP | 2.300 | 20280325 | 0.0038 |
| ORACLE CORP | 4.500 | 20280506 | 0.0016 |
| ORACLE CORP | 6.150 | 20291109 | 0.0028 |
| ORACLE CORP | 2.950 | 20300401 | 0.0061 |
| ORACLE CORP | 4.650 | 20300506 | 0.0015 |
| ORACLE CORP | 3.250 | 20300515 | 0.0009 |
| ORACLE CORP | 2.875 | 20310325 | 0.0059 |
| ORACLE CORP | 6.250 | 20321109 | 0.0050 |
| ORACLE CORP | 4.900 | 20330206 | 0.0030 |
| ORACLE CORP | 4.300 | 20340708 | 0.0033 |
| ORACLE CORP | 3.900 | 20350515 | 0.0023 |
| ORACLE CORP | 3.850 | 20360715 | 0.0022 |
| ORACLE CORP | 3.800 | 20371115 | 0.0031 |
| ORACLE CORP | 6.500 | 20380415 | 0.0028 |
| ORACLE CORP | 6.125 | 20390708 | 0.0027 |
| ORACLE CORP | 3.600 | 20400401 | 0.0049 |
| ORACLE CORP | 5.375 | 20400715 | 0.0045 |
| ORACLE CORP | 3.650 | 20410325 | 0.0037 |
| ORACLE CORP | 4.500 | 20440708 | 0.0018 |
| ORACLE CORP | 4.125 | 20450515 | 0.0033 |
| ORACLE CORP | 4.000 | 20460715 | 0.0048 |
| ORACLE CORP | 4.000 | 20471115 | 0.0036 |
| ORACLE CORP | 3.600 | 20500401 | 0.0067 |
| ORACLE CORP | 3.950 | 20510325 | 0.0052 |
| ORACLE CORP | 6.900 | 20521109 | 0.0060 |
| ORACLE CORP | 5.550 | 20530206 | 0.0045 |
| ORACLE CORP | 4.375 | 20550515 | 0.0021 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ORACLE CORP | 3.850 | 20600401 | 0.0052 |
| ORACLE CORP | 4.100 | 20610325 | 0.0023 |
| ORANGE SA | 1.000 | 20250512 | 0.0017 |
| ORANGE SA | 1.000 | 20250912 | 0.0017 |
| ORANGE SA | 0.000 | 20260629 | 0.0015 |
| ORANGE SA | 0.000 | 20260904 | 0.0016 |
| ORANGE SA | 0.875 | 20270203 | 0.0016 |
| ORANGE SA | 1.250 | 20270707 | 0.0016 |
| ORANGE SA | 1.500 | 20270909 | 0.0011 |
| ORANGE SA | 1.375 | 20280320 | 0.0021 |
| ORANGE SA | 8.125 | 20281120 | 0.0015 |
| ORANGE SA | 2.000 | 20290115 | 0.0027 |
| ORANGE SA | 0.125 | 20290916 | 0.0010 |
| ORANGE SA | 1.375 | 20300116 | 0.0020 |
| ORANGE SA | 1.875 | 20300912 | 0.0025 |
| ORANGE SA | 9.000 | 20310301 | 0.0064 |
| ORANGE SA | 3.625 | 20311116 | 0.0017 |
| ORANGE SA | 3.250 | 20320115 | 0.0018 |
| ORANGE SA | 1.625 | 20320407 | 0.0015 |
| ORANGE SA | 2.375 | 20320518 | 0.0011 |
| ORANGE SA | 0.500 | 20320904 | 0.0018 |
| ORANGE SA | 8.125 | 20330128 | 0.0046 |
| ORANGE SA | 0.625 | 20331216 | 0.0017 |
| ORANGE SA | 5.625 | 20340123 | 0.0014 |
| ORANGE SA | 0.750 | 20340629 | 0.0014 |
| ORANGE SA | 3.875 | 20350911 | 0.0012 |
| ORANGE SA | 5.375 | 20420113 | 0.0019 |
| ORANGE SA | 5.500 | 20440206 | 0.0018 |
| ORANGE SA | 1.375 | 20490904 | 0.0012 |
| ORANGE SA | 5.375 | 20501122 | 0.0013 |
| ORANGE SA | 1.375 | 22991231 | 0.0010 |
| ORANGE SA | 1.750 | 22991231 | 0.0011 |
| ORANGE SA | 1.750 | 22991231 | 0.0014 |
| ORANGE SA | 2.375 | 22991231 | 0.0022 |
| ORANGE SA | 5.000 | 22991231 | 0.0029 |
| ORANGE SA | 5.375 | 22991231 | 0.0025 |
| ORANO SA | 3.375 | 20260423 | 0.0017 |
| ORANO SA | 5.375 | 20270515 | 0.0012 |
| ORANO SA | 2.750 | 20280308 | 0.0011 |
| ORBIT CAP PLC | 2.000 | 20381124 | 0.0005 |
| ORBIT CAP PLC | 3.375 | 20480614 | 0.0009 |
| ORIGIN ENERGY FIN LTD | 1.000 | 20290917 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ORIX CORP | 3.700 | 20270718 | 0.0010 |
| ORIX CORP | 5.000 | 20270913 | 0.0011 |
| ORIX CORP | 4.477 | 20280601 | 0.0012 |
| ORIX CORP | 2.250 | 20310309 | 0.0009 |
| ORIX CORP | 4.000 | 20320413 | 0.0010 |
| ORIX CORP | 5.200 | 20320913 | 0.0011 |
| ORLEN SA | 1.125 | 20280527 | 0.0010 |
| ORLEN SA | 4.750 | 20300713 | 0.0012 |
| OSB GROUP PLC | 9.500 | 20280907 | 0.0009 |
| OSB GROUP PLC | 8.875 | 20300116 | 0.0011 |
| OTE PLC | 0.875 | 20260924 | 0.0011 |
| OTIS WORLDWIDE CORP | 2.056 | 20250405 | 0.0026 |
| OTIS WORLDWIDE CORP | 2.293 | 20270405 | 0.0010 |
| OTIS WORLDWIDE CORP | 5.250 | 20280816 | 0.0016 |
| OTIS WORLDWIDE CORP | 2.565 | 20300215 | 0.0027 |
| OTIS WORLDWIDE CORP | 3.112 | 20400215 | 0.0012 |
| OTIS WORLDWIDE CORP | 3.362 | 20500215 | 0.0011 |
| OTP BANK NYRT | 7.350 | 20260304 | 0.0016 |
| OTP BANK NYRT | 7.500 | 20270525 | 0.0011 |
| OTP BANK NYRT | 6.125 | 20271005 | 0.0015 |
| OTP BANK NYRT | 5.000 | 20290131 | 0.0014 |
| OVERSEA-CHINESE BANKING CORP LTD | 0.625 | 20250418 | 0.0011 |
| OVINTIV INC | 5.650 | 20250515 | 0.0013 |
| OVINTIV INC | 5.650 | 20280515 | 0.0015 |
| OVINTIV INC | 7.375 | 20311101 | 0.0012 |
| OVINTIV INC | 6.250 | 20330715 | 0.0013 |
| OVINTIV INC | 6.500 | 20340815 | 0.0013 |
| OWENS CORNING | 4.300 | 20470715 | 0.0010 |
| P3 GROUP SARL | 0.875 | 20260126 | 0.0011 |
| P3 GROUP SARL | 1.625 | 20290126 | 0.0010 |
| P3 GROUP SARL | 4.625 | 20300213 | 0.0013 |
| PACCAR FINL CORP | 3.550 | 20250811 | 0.0012 |
| PACCAR FINL CORP | 4.450 | 20260330 | 0.0011 |
| PACCAR FINL CORP | 5.200 | 20261109 | 0.0011 |
| PACCAR FINL CORP | 4.600 | 20290131 | 0.0012 |
| PACCAR FINL EUROPE BV | 3.250 | 20251129 | 0.0011 |
| PACCAR FINL EUROPE BV | 3.375 | 20260515 | 0.0012 |
| PACIFIC GAS AND ELECTRIC CO | 3.500 | 20250615 | 0.0012 |
| PACIFIC GAS AND ELECTRIC CO | 3.450 | 20250701 | 0.0018 |
| PACIFIC GAS AND ELECTRIC CO | 2.950 | 20260301 | 0.0012 |
| PACIFIC GAS AND ELECTRIC CO | 2.100 | 20270801 | 0.0019 |
| PACIFIC GAS AND ELECTRIC CO | 3.300 | 20271201 | 0.0022 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PACIFIC GAS AND ELECTRIC CO | 3.000 | 20280615 | 0.0015 |
| PACIFIC GAS AND ELECTRIC CO | 3.750 | 20280701 | 0.0017 |
| PACIFIC GAS AND ELECTRIC CO | 6.100 | 20290115 | 0.0018 |
| PACIFIC GAS AND ELECTRIC CO | 4.550 | 20300701 | 0.0061 |
| PACIFIC GAS AND ELECTRIC CO | 2.500 | 20310201 | 0.0034 |
| PACIFIC GAS AND ELECTRIC CO | 3.250 | 20310601 | 0.0018 |
| PACIFIC GAS AND ELECTRIC CO | 5.900 | 20320615 | 0.0013 |
| PACIFIC GAS AND ELECTRIC CO | 6.150 | 20330115 | 0.0016 |
| PACIFIC GAS AND ELECTRIC CO | 6.400 | 20330615 | 0.0025 |
| PACIFIC GAS AND ELECTRIC CO | 6.950 | 20340315 | 0.0018 |
| PACIFIC GAS AND ELECTRIC CO | 3.300 | 20400801 | 0.0015 |
| PACIFIC GAS AND ELECTRIC CO | 4.750 | 20440215 | 0.0012 |
| PACIFIC GAS AND ELECTRIC CO | 4.300 | 20450315 | 0.0010 |
| PACIFIC GAS AND ELECTRIC CO | 4.000 | 20461201 | 0.0009 |
| PACIFIC GAS AND ELECTRIC CO | 3.950 | 20471201 | 0.0013 |
| PACIFIC GAS AND ELECTRIC CO | 4.950 | 20500701 | 0.0056 |
| PACIFIC GAS AND ELECTRIC CO | 3.500 | 20500801 | 0.0027 |
| PACIFIC GAS AND ELECTRIC CO | 5.250 | 20520301 | 0.0011 |
| PACIFIC GAS AND ELECTRIC CO | 6.750 | 20530115 | 0.0028 |
| PACIFIC GAS AND ELECTRIC CO | 6.700 | 20530401 | 0.0017 |
| PACIFIC LIFE GLOBAL FUNDING II | 5.000 | 20280112 | 0.0009 |
| PACIFIC LIFE GLOBAL FUNDING II | 5.375 | 20281130 | 0.0014 |
| PACIFICORP | 5.100 | 20290215 | 0.0011 |
| PACIFICORP | 5.300 | 20310215 | 0.0015 |
| PACIFICORP | 5.450 | 20340215 | 0.0023 |
| PACIFICORP | 5.750 | 20370401 | 0.0013 |
| PACIFICORP | 6.250 | 20371015 | 0.0013 |
| PACIFICORP | 6.000 | 20390115 | 0.0014 |
| PACIFICORP | 4.125 | 20490115 | 0.0010 |
| PACIFICORP | 4.150 | 20500215 | 0.0010 |
| PACIFICORP | 3.300 | 20510315 | 0.0008 |
| PACIFICORP | 2.900 | 20520615 | 0.0013 |
| PACIFICORP | 5.350 | 20531201 | 0.0022 |
| PACIFICORP | 5.500 | 20540515 | 0.0024 |
| PACIFICORP | 5.800 | 20550115 | 0.0031 |
| PACKAGING CORP OF AMERICA | 3.400 | 20271215 | 0.0010 |
| PACKAGING CORP OF AMERICA | 3.000 | 20291215 | 0.0009 |
| PACKAGING CORP OF AMERICA | 3.050 | 20511001 | 0.0010 |
| PANAMA GOVT | 3.750 | 20250316 | 0.0026 |
| PANAMA GOVT | 7.125 | 20260129 | 0.0021 |
| PANAMA GOVT | 8.875 | 20270930 | 0.0023 |
| PANAMA GOVT | 3.875 | 20280317 | 0.0024 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PANAMA GOVT | 9.375 | 20290401 | 0.0023 |
| PANAMA GOVT | 3.160 | 20300123 | 0.0027 |
| PANAMA GOVT | 2.252 | 20320929 | 0.0037 |
| PANAMA GOVT | 3.298 | 20330119 | 0.0016 |
| PANAMA GOVT | 6.400 | 20350214 | 0.0045 |
| PANAMA GOVT | 6.700 | 20360126 | 0.0040 |
| PANAMA GOVT | 6.875 | 20360131 | 0.0020 |
| PANAMA GOVT | 4.500 | 20470515 | 0.0017 |
| PANAMA GOVT | 4.500 | 20500416 | 0.0035 |
| PANAMA GOVT | 4.300 | 20530429 | 0.0024 |
| PANAMA GOVT | 6.853 | 20540328 | 0.0027 |
| PANAMA GOVT | 4.500 | 20560401 | 0.0034 |
| PANAMA GOVT | 3.870 | 20600723 | 0.0035 |
| PANAMA GOVT | 4.500 | 20630119 | 0.0020 |
| PANDORA A/S | 4.500 | 20280410 | 0.0012 |
| PARAGON TREASURY PLC | 2.000 | 20360507 | 0.0006 |
| PARAMOUNT GLOBAL | 2.900 | 20270115 | 0.0011 |
| PARAMOUNT GLOBAL | 3.375 | 20280215 | 0.0009 |
| PARAMOUNT GLOBAL | 4.200 | 20290601 | 0.0009 |
| PARAMOUNT GLOBAL | 7.875 | 20300730 | 0.0018 |
| PARAMOUNT GLOBAL | 4.950 | 20310115 | 0.0023 |
| PARAMOUNT GLOBAL | 4.200 | 20320519 | 0.0017 |
| PARAMOUNT GLOBAL | 6.875 | 20360430 | 0.0021 |
| PARAMOUNT GLOBAL | 4.850 | 20420701 | 0.0008 |
| PARAMOUNT GLOBAL | 4.375 | 20430315 | 0.0021 |
| PARAMOUNT GLOBAL | 5.850 | 20430901 | 0.0022 |
| PARAMOUNT GLOBAL | 4.900 | 20440815 | 0.0008 |
| PARAMOUNT GLOBAL | 4.600 | 20450115 | 0.0009 |
| PARAMOUNT GLOBAL | 4.950 | 20500519 | 0.0015 |
| PARKER-HANNIFIN CORP | 1.125 | 20250301 | 0.0014 |
| PARKER-HANNIFIN CORP | 3.250 | 20270301 | 0.0014 |
| PARKER-HANNIFIN CORP | 4.250 | 20270915 | 0.0025 |
| PARKER-HANNIFIN CORP | 3.250 | 20290614 | 0.0019 |
| PARKER-HANNIFIN CORP | 4.500 | 20290915 | 0.0021 |
| PARKER-HANNIFIN CORP | 4.200 | 20341121 | 0.0010 |
| PARKER-HANNIFIN CORP | 4.450 | 20441121 | 0.0009 |
| PARKER-HANNIFIN CORP | 4.100 | 20470301 | 0.0010 |
| PARKER-HANNIFIN CORP | 4.000 | 20490614 | 0.0014 |
| PARTNERRE FIN B LLC | 3.700 | 20290702 | 0.0010 |
| PARTNERRE FIN B LLC | 4.500 | 20501001 | 0.0010 |
| PARTNERRE IRELAND FIN DAC | 1.250 | 20260915 | 0.0016 |
| PAYPAL HLDGS INC | 1.650 | 20250601 | 0.0020 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PAYPAL HLDGS INC | 2.650 | 20261001 | 0.0025 |
| PAYPAL HLDGS INC | 3.900 | 20270601 | 0.0010 |
| PAYPAL HLDGS INC | 2.850 | 20291001 | 0.0028 |
| PAYPAL HLDGS INC | 2.300 | 20300601 | 0.0018 |
| PAYPAL HLDGS INC | 4.400 | 20320601 | 0.0020 |
| PAYPAL HLDGS INC | 3.250 | 20500601 | 0.0015 |
| PAYPAL HLDGS INC | 5.050 | 20520601 | 0.0020 |
| PAYPAL HLDGS INC | 5.250 | 20620601 | 0.0010 |
| PEABODY CAP NO 2 PLC | 2.750 | 20340302 | 0.0008 |
| PEABODY CAP NO 2 PLC | 3.250 | 20480914 | 0.0007 |
| PEABODY CAP NO 2 PLC | 4.625 | 20531212 | 0.0008 |
| PEARSON FUNDING PLC | 3.750 | 20300604 | 0.0009 |
| PECO ENERGY CO | 4.900 | 20330615 | 0.0012 |
| PECO ENERGY CO | 3.900 | 20480301 | 0.0011 |
| PENARIAN HOUSING FIN PLC | 3.212 | 20520607 | 0.0008 |
| PENSKE TRUCK LEASING CO LP | 3.950 | 20250310 | 0.0015 |
| PEPSICO INC | 2.250 | 20250319 | 0.0031 |
| PEPSICO INC | 2.750 | 20250430 | 0.0020 |
| PEPSICO INC | 3.500 | 20250717 | 0.0014 |
| PEPSICO INC | 5.250 | 20251110 | 0.0017 |
| PEPSICO INC | 4.550 | 20260213 | 0.0010 |
| PEPSICO INC | 2.850 | 20260224 | 0.0015 |
| PEPSICO INC | 2.625 | 20260428 | 0.0011 |
| PEPSICO INC | 2.375 | 20261006 | 0.0020 |
| PEPSICO INC | 5.125 | 20261110 | 0.0015 |
| PEPSICO INC | 0.750 | 20270318 | 0.0011 |
| PEPSICO INC | 2.625 | 20270319 | 0.0010 |
| PEPSICO INC | 3.000 | 20271015 | 0.0030 |
| PEPSICO INC | 3.600 | 20280218 | 0.0015 |
| PEPSICO INC | 0.500 | 20280506 | 0.0020 |
| PEPSICO INC | 4.450 | 20280515 | 0.0014 |
| PEPSICO INC | 0.875 | 20280718 | 0.0015 |
| PEPSICO INC | 7.000 | 20290301 | 0.0012 |
| PEPSICO INC | 3.200 | 20290722 | 0.0007 |
| PEPSICO INC | 2.625 | 20290729 | 0.0019 |
| PEPSICO INC | 2.750 | 20300319 | 0.0028 |
| PEPSICO INC | 1.625 | 20300501 | 0.0017 |
| PEPSICO INC | 1.400 | 20310225 | 0.0013 |
| PEPSICO INC | 1.125 | 20310318 | 0.0010 |
| PEPSICO INC | 1.950 | 20311021 | 0.0022 |
| PEPSICO INC | 3.900 | 20320718 | 0.0025 |
| PEPSICO INC | 0.400 | 20321009 | 0.0013 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PEPSICO INC | 4.450 | 20330215 | 0.0021 |
| PEPSICO INC | 0.750 | 20331014 | 0.0018 |
| PEPSICO INC | 3.550 | 20340722 | 0.0011 |
| PEPSICO INC | 0.875 | 20391016 | 0.0008 |
| PEPSICO INC | 5.500 | 20400115 | 0.0012 |
| PEPSICO INC | 2.625 | 20411021 | 0.0011 |
| PEPSICO INC | 4.450 | 20460414 | 0.0019 |
| PEPSICO INC | 3.450 | 20461006 | 0.0014 |
| PEPSICO INC | 4.000 | 20470502 | 0.0010 |
| PEPSICO INC | 2.875 | 20491015 | 0.0015 |
| PEPSICO INC | 3.625 | 20500319 | 0.0015 |
| PEPSICO INC | 1.050 | 20501009 | 0.0010 |
| PEPSICO INC | 2.750 | 20511021 | 0.0014 |
| PEPSICO INC | 4.200 | 20520718 | 0.0009 |
| PEPSICO INC | 4.650 | 20530215 | 0.0010 |
| PEPSICO INC | 3.875 | 20600319 | 0.0009 |
| PEPSICO SINGAPORE FINANCING I PTE LTD | 4.650 | 20270216 | 0.0011 |
| PERMANENT TSB GROUP HLDGS PLC | 6.625 | 20280425 | 0.0016 |
| PERMANENT TSB GROUP HLDGS PLC | 6.625 | 20290630 | 0.0013 |
| PERNOD RICARD SA | 1.125 | 20250407 | 0.0022 |
| PERNOD RICARD SA | 1.500 | 20260518 | 0.0013 |
| PERNOD RICARD SA | 3.750 | 20270915 | 0.0014 |
| PERNOD RICARD SA | 0.500 | 20271024 | 0.0010 |
| PERNOD RICARD SA | 3.250 | 20281102 | 0.0014 |
| PERNOD RICARD SA | 1.375 | 20290407 | 0.0016 |
| PERNOD RICARD SA | 0.125 | 20291004 | 0.0009 |
| PERNOD RICARD SA | 1.750 | 20300408 | 0.0021 |
| PERNOD RICARD SA | 0.875 | 20311024 | 0.0009 |
| PERNOD RICARD SA | 3.750 | 20321102 | 0.0012 |
| PERNOD RICARD SA | 3.750 | 20330915 | 0.0017 |
| PERSHING SQUARE HLDGS LTD | 1.375 | 20271001 | 0.0010 |
| PERU GOVT | 7.350 | 20250721 | 0.0019 |
| PERU GOVT | 2.392 | 20260123 | 0.0012 |
| PERU GOVT | 4.125 | 20270825 | 0.0015 |
| PERU GOVT | 2.844 | 20300620 | 0.0013 |
| PERU GOVT | 2.783 | 20310123 | 0.0062 |
| PERU GOVT | 1.862 | 20321201 | 0.0016 |
| PERU GOVT | 8.750 | 20331121 | 0.0056 |
| PERU GOVT | 3.000 | 20340115 | 0.0038 |
| PERU GOVT | 6.550 | 20370314 | 0.0026 |
| PERU GOVT | 3.300 | 20410311 | 0.0020 |
| PERU GOVT | 5.625 | 20501118 | 0.0053 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PERU GOVT | 3.550 | 20510310 | 0.0027 |
| PERU GOVT | 2.780 | 20601201 | 0.0024 |
| PERU GOVT | 3.600 | 20720115 | 0.0014 |
| PERU GOVT | 3.230 | 21210728 | 0.0012 |
| PERU GOVT BND | 2.750 | 20260130 | 0.0024 |
| PERU GOVT BND | 3.750 | 20300301 | 0.0023 |
| PERU GOVT BND | 1.250 | 20330311 | 0.0015 |
| PERU GOVT NT | 1.950 | 20361117 | 0.0017 |
| PERUSAHAAN LISTRIK NEGARA PERSERO PT | 2.875 | 20251025 | 0.0011 |
| PERUSAHAAN LISTRIK NEGARA PERSERO PT | 1.875 | 20311105 | 0.0009 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.325 | 20250528 | 0.0042 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 2.300 | 20250623 | 0.0015 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.550 | 20260329 | 0.0037 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 1.500 | 20260609 | 0.0024 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.150 | 20270329 | 0.0041 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.400 | 20270606 | 0.0036 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.400 | 20280301 | 0.0037 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 5.400 | 20281115 | 0.0021 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.450 | 20290220 | 0.0025 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 2.800 | 20300623 | 0.0018 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 2.550 | 20310609 | 0.0018 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 4.700 | 20320606 | 0.0031 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 5.600 | 20331115 | 0.0022 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 3.800 | 20500623 | 0.0012 |
| PERUSAHAAN PENERBIT SURAT BERHARGA SYARIAH NEGARA INDONESIA | 3.550 | 20510609 | 0.0012 |
| PETROLEOS MEXICANOS | 6.875 | 20251016 | 0.0019 |
| PETROLEOS MEXICANOS | 3.750 | 20251116 | 0.0011 |
| PETROLEOS MEXICANOS | 3.625 | 20251124 | 0.0014 |
| PETROLEOS MEXICANOS | 4.500 | 20260123 | 0.0022 |
| PETROLEOS MEXICANOS | 3.750 | 20260416 | 0.0022 |
| PETROLEOS MEXICANOS | 6.875 | 20260804 | 0.0050 |
| PETROLEOS MEXICANOS | 6.490 | 20270123 | 0.0030 |
| PETROLEOS MEXICANOS | 6.500 | 20270313 | 0.0080 |
| PETROLEOS MEXICANOS | 2.750 | 20270421 | 0.0025 |
| PETROLEOS MEXICANOS | 5.350 | 20280212 | 0.0036 |
| PETROLEOS MEXICANOS | 4.875 | 20280221 | 0.0025 |
| PETROLEOS MEXICANOS | 6.500 | 20290123 | 0.0022 |
| PETROLEOS MEXICANOS | 4.750 | 20290226 | 0.0024 |
| PETROLEOS MEXICANOS | 6.840 | 20300123 | 0.0042 |
| PETROLEOS MEXICANOS | 5.950 | 20310128 | 0.0061 |
| PETROLEOS MEXICANOS | 6.700 | 20320216 | 0.0114 |
| PETROLEOS MEXICANOS | 10.000 | 20330207 | 0.0040 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PETROLEOS MEXICANOS | 6.625 | 20350615 | 0.0043 |
| PETROLEOS MEXICANOS | 6.500 | 20410602 | 0.0022 |
| PETROLEOS MEXICANOS | 5.500 | 20440627 | 0.0008 |
| PETROLEOS MEXICANOS | 6.375 | 20450123 | 0.0016 |
| PETROLEOS MEXICANOS | 5.625 | 20460123 | 0.0008 |
| PETROLEOS MEXICANOS | 6.750 | 20470921 | 0.0077 |
| PETROLEOS MEXICANOS | 6.350 | 20480212 | 0.0020 |
| PETROLEOS MEXICANOS | 7.690 | 20500123 | 0.0117 |
| PETROLEOS MEXICANOS | 6.950 | 20600128 | 0.0051 |
| PFIZER INC | 0.800 | 20250528 | 0.0015 |
| PFIZER INC | 2.750 | 20260603 | 0.0025 |
| PFIZER INC | 3.000 | 20261215 | 0.0035 |
| PFIZER INC | 1.000 | 20270306 | 0.0016 |
| PFIZER INC | 3.600 | 20280915 | 0.0020 |
| PFIZER INC | 6.600 | 20281201 | 0.0015 |
| PFIZER INC | 3.450 | 20290315 | 0.0035 |
| PFIZER INC | 2.625 | 20300401 | 0.0023 |
| PFIZER INC | 1.700 | 20300528 | 0.0017 |
| PFIZER INC | 1.750 | 20310818 | 0.0017 |
| PFIZER INC | 4.000 | 20361215 | 0.0019 |
| PFIZER INC | 6.500 | 20380603 | 0.0015 |
| PFIZER INC | 4.100 | 20380915 | 0.0013 |
| PFIZER INC | 3.900 | 20390315 | 0.0014 |
| PFIZER INC | 7.200 | 20390315 | 0.0064 |
| PFIZER INC | 2.550 | 20400528 | 0.0015 |
| PFIZER INC | 2.735 | 20430615 | 0.0026 |
| PFIZER INC | 4.300 | 20430615 | 0.0014 |
| PFIZER INC | 4.400 | 20440515 | 0.0019 |
| PFIZER INC | 4.125 | 20461215 | 0.0022 |
| PFIZER INC | 4.200 | 20480915 | 0.0018 |
| PFIZER INC | 4.000 | 20490315 | 0.0022 |
| PFIZER INC | 2.700 | 20500528 | 0.0017 |
| PFIZER INV ENTERPRISES PTE LTD | 4.650 | 20250519 | 0.0063 |
| PFIZER INV ENTERPRISES PTE LTD | 4.450 | 20260519 | 0.0063 |
| PFIZER INV ENTERPRISES PTE LTD | 4.450 | 20280519 | 0.0083 |
| PFIZER INV ENTERPRISES PTE LTD | 4.650 | 20300519 | 0.0062 |
| PFIZER INV ENTERPRISES PTE LTD | 4.750 | 20330519 | 0.0103 |
| PFIZER INV ENTERPRISES PTE LTD | 5.110 | 20430519 | 0.0061 |
| PFIZER INV ENTERPRISES PTE LTD | 5.300 | 20530519 | 0.0124 |
| PFIZER INV ENTERPRISES PTE LTD | 5.340 | 20630519 | 0.0082 |
| PHILIP MORRIS INTL INC | 2.750 | 20250319 | 0.0017 |
| PHILIP MORRIS INTL INC | 1.500 | 20250501 | 0.0015 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PHILIP MORRIS INTL INC | 3.375 | 20250811 | 0.0015 |
| PHILIP MORRIS INTL INC | 5.000 | 20251117 | 0.0016 |
| PHILIP MORRIS INTL INC | 4.875 | 20260213 | 0.0035 |
| PHILIP MORRIS INTL INC | 2.750 | 20260225 | 0.0015 |
| PHILIP MORRIS INTL INC | 2.875 | 20260303 | 0.0023 |
| PHILIP MORRIS INTL INC | 0.875 | 20260501 | 0.0014 |
| PHILIP MORRIS INTL INC | 0.125 | 20260803 | 0.0010 |
| PHILIP MORRIS INTL INC | 4.750 | 20270212 | 0.0016 |
| PHILIP MORRIS INTL INC | 3.125 | 20270817 | 0.0010 |
| PHILIP MORRIS INTL INC | 5.125 | 20271117 | 0.0032 |
| PHILIP MORRIS INTL INC | 4.875 | 20280215 | 0.0032 |
| PHILIP MORRIS INTL INC | 3.125 | 20280302 | 0.0010 |
| PHILIP MORRIS INTL INC | 5.250 | 20280907 | 0.0014 |
| PHILIP MORRIS INTL INC | 4.875 | 20290213 | 0.0021 |
| PHILIP MORRIS INTL INC | 2.875 | 20290514 | 0.0011 |
| PHILIP MORRIS INTL INC | 3.375 | 20290815 | 0.0014 |
| PHILIP MORRIS INTL INC | 5.625 | 20291117 | 0.0027 |
| PHILIP MORRIS INTL INC | 5.125 | 20300215 | 0.0046 |
| PHILIP MORRIS INTL INC | 2.100 | 20300501 | 0.0013 |
| PHILIP MORRIS INTL INC | 5.500 | 20300907 | 0.0015 |
| PHILIP MORRIS INTL INC | 1.750 | 20301101 | 0.0013 |
| PHILIP MORRIS INTL INC | 5.125 | 20310213 | 0.0026 |
| PHILIP MORRIS INTL INC | 0.800 | 20310801 | 0.0014 |
| PHILIP MORRIS INTL INC | 5.750 | 20321117 | 0.0032 |
| PHILIP MORRIS INTL INC | 5.375 | 20330215 | 0.0047 |
| PHILIP MORRIS INTL INC | 3.125 | 20330603 | 0.0011 |
| PHILIP MORRIS INTL INC | 5.625 | 20330907 | 0.0022 |
| PHILIP MORRIS INTL INC | 5.250 | 20340213 | 0.0036 |
| PHILIP MORRIS INTL INC | 2.000 | 20360509 | 0.0009 |
| PHILIP MORRIS INTL INC | 1.875 | 20371106 | 0.0008 |
| PHILIP MORRIS INTL INC | 6.375 | 20380516 | 0.0034 |
| PHILIP MORRIS INTL INC | 1.450 | 20390801 | 0.0012 |
| PHILIP MORRIS INTL INC | 4.375 | 20411115 | 0.0013 |
| PHILIP MORRIS INTL INC | 4.500 | 20420320 | 0.0013 |
| PHILIP MORRIS INTL INC | 3.875 | 20420821 | 0.0012 |
| PHILIP MORRIS INTL INC | 4.125 | 20430304 | 0.0015 |
| PHILIP MORRIS INTL INC | 4.875 | 20431115 | 0.0014 |
| PHILIP MORRIS INTL INC | 4.250 | 20441110 | 0.0022 |
| PHILIPPINES GOVT | 10.625 | 20250316 | 0.0034 |
| PHILIPPINES GOVT | 5.500 | 20260330 | 0.0022 |
| PHILIPPINES GOVT | 3.229 | 20270329 | 0.0010 |
| PHILIPPINES GOVT | 0.760 | 20270422 | 0.0007 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PHILIPPINES GOVT | 5.170 | 20271013 | 0.0011 |
| PHILIPPINES GOVT | 3.000 | 20280201 | 0.0039 |
| PHILIPPINES GOVT | 4.625 | 20280717 | 0.0010 |
| PHILIPPINES GOVT | 3.750 | 20290114 | 0.0030 |
| PHILIPPINES GOVT | 9.500 | 20300202 | 0.0051 |
| PHILIPPINES GOVT | 2.457 | 20300505 | 0.0018 |
| PHILIPPINES GOVT | 7.750 | 20310114 | 0.0042 |
| PHILIPPINES GOVT | 1.648 | 20310610 | 0.0021 |
| PHILIPPINES GOVT | 1.950 | 20320106 | 0.0013 |
| PHILIPPINES GOVT | 6.375 | 20320115 | 0.0023 |
| PHILIPPINES GOVT | 3.556 | 20320929 | 0.0014 |
| PHILIPPINES GOVT | 5.609 | 20330413 | 0.0017 |
| PHILIPPINES GOVT | 5.000 | 20330717 | 0.0026 |
| PHILIPPINES GOVT | 6.375 | 20341023 | 0.0044 |
| PHILIPPINES GOVT | 5.000 | 20370113 | 0.0027 |
| PHILIPPINES GOVT | 3.950 | 20400120 | 0.0036 |
| PHILIPPINES GOVT | 3.700 | 20410301 | 0.0035 |
| PHILIPPINES GOVT | 3.700 | 20420202 | 0.0034 |
| PHILIPPINES GOVT | 2.950 | 20450505 | 0.0020 |
| PHILIPPINES GOVT | 2.650 | 20451210 | 0.0021 |
| PHILIPPINES GOVT | 3.200 | 20460706 | 0.0034 |
| PHILIPPINES GOVT | 4.200 | 20470329 | 0.0018 |
| PHILIPPINES GOVT | 5.950 | 20471013 | 0.0017 |
| PHILIPPINES GOVT | 5.500 | 20480117 | 0.0027 |
| PHILIPPINES GOVT BND | 0.250 | 20250428 | 0.0014 |
| PHILIPPINES GOVT BND | 0.875 | 20270517 | 0.0016 |
| PHILIPPINES GOVT BND | 0.700 | 20290203 | 0.0012 |
| PHILIPPINES GOVT BND | 1.200 | 20330428 | 0.0012 |
| PHILIPPINES GOVT NT | 1.750 | 20410428 | 0.0013 |
| PHILLIPS 66 | 3.850 | 20250409 | 0.0014 |
| PHILLIPS 66 | 1.300 | 20260215 | 0.0010 |
| PHILLIPS 66 | 3.900 | 20280315 | 0.0016 |
| PHILLIPS 66 | 2.150 | 20301215 | 0.0015 |
| PHILLIPS 66 | 4.650 | 20341115 | 0.0020 |
| PHILLIPS 66 | 5.875 | 20420501 | 0.0033 |
| PHILLIPS 66 | 4.875 | 20441115 | 0.0033 |
| PHILLIPS 66 | 3.300 | 20520315 | 0.0015 |
| PHILLIPS 66 CO | 4.950 | 20271201 | 0.0016 |
| PHILLIPS 66 CO | 3.150 | 20291215 | 0.0011 |
| PHILLIPS 66 CO | 5.300 | 20330630 | 0.0010 |
| PHILLIPS 66 CO | 4.900 | 20461001 | 0.0012 |
| PHYSICIANS REALTY LP | 2.625 | 20311101 | 0.0009 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PIEDMONT NATURAL GAS CO INC | 3.500 | 20290601 | 0.0012 |
| PIEDMONT OPERATING PARTNERSHIP LP | 9.250 | 20280720 | 0.0013 |
| PILGRIMS PRIDE CORP | 4.250 | 20310415 | 0.0019 |
| PILGRIMS PRIDE CORP | 3.500 | 20320301 | 0.0016 |
| PILGRIMS PRIDE CORP | 6.250 | 20330701 | 0.0021 |
| PILGRIMS PRIDE CORP | 6.875 | 20340515 | 0.0011 |
| PINNACLE WEST CAP CORP | 1.300 | 20250615 | 0.0010 |
| PIONEER NATURAL RESOURCES CO | 1.125 | 20260115 | 0.0015 |
| PIONEER NATURAL RESOURCES CO | 5.100 | 20260329 | 0.0023 |
| PIONEER NATURAL RESOURCES CO | 1.900 | 20300815 | 0.0019 |
| PIONEER NATURAL RESOURCES CO | 2.150 | 20310115 | 0.0017 |
| PIONEER REWARD LTD | 2.375 | 20250303 | 0.0020 |
| PIONEER REWARD LTD | 2.000 | 20260409 | 0.0010 |
| PIONEER REWARD LTD | 5.250 | 20260809 | 0.0017 |
| PIRELLI & C SPA | 4.250 | 20280118 | 0.0014 |
| PKO BANK HIPOTECZNY SA | 2.125 | 20250625 | 0.0011 |
| PLACES FOR PEOPLE TREASURY PLC | 2.500 | 20360126 | 0.0006 |
| PLACES FOR PEOPLE TREASURY PLC | 6.250 | 20411206 | 0.0014 |
| PLAINS ALL AMERICAN PIPELINE LP | 4.650 | 20251015 | 0.0021 |
| PLAINS ALL AMERICAN PIPELINE LP | 4.500 | 20261215 | 0.0015 |
| PLAINS ALL AMERICAN PIPELINE LP | 3.550 | 20291215 | 0.0019 |
| PLAINS ALL AMERICAN PIPELINE LP | 3.800 | 20300915 | 0.0015 |
| PLAINS ALL AMERICAN PIPELINE LP | 6.650 | 20370115 | 0.0013 |
| PLAINS ALL AMERICAN PIPELINE LP | 4.700 | 20440615 | 0.0012 |
| PLAINS ALL AMERICAN PIPELINE LP | 4.900 | 20450215 | 0.0011 |
| PLATFORM HG FINANCING PLC | 1.625 | 20550810 | 0.0004 |
| PNC BANK NA | 3.875 | 20250410 | 0.0015 |
| PNC BANK NA | 3.250 | 20250601 | 0.0020 |
| PNC BANK NA | 4.200 | 20251101 | 0.0010 |
| PNC BANK NA | 3.100 | 20271025 | 0.0020 |
| PNC BANK NA | 3.250 | 20280122 | 0.0014 |
| PNC BANK NA | 4.050 | 20280726 | 0.0025 |
| PNC BANK NA | 2.700 | 20291022 | 0.0014 |
| PNC FINL SVCS GROUP INC | 5.812 | 20260612 | 0.0021 |
| PNC FINL SVCS GROUP INC | 2.600 | 20260723 | 0.0020 |
| PNC FINL SVCS GROUP INC | 1.150 | 20260813 | 0.0013 |
| PNC FINL SVCS GROUP INC | 4.758 | 20270126 | 0.0026 |
| PNC FINL SVCS GROUP INC | 3.150 | 20270519 | 0.0015 |
| PNC FINL SVCS GROUP INC | 6.615 | 20271020 | 0.0027 |
| PNC FINL SVCS GROUP INC | 5.300 | 20280121 | 0.0021 |
| PNC FINL SVCS GROUP INC | 5.354 | 20281202 | 0.0021 |
| PNC FINL SVCS GROUP INC | 3.450 | 20290423 | 0.0029 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PNC FINL SVCS GROUP INC | 5.582 | 20290612 | 0.0053 |
| PNC FINL SVCS GROUP INC | 2.550 | 20300122 | 0.0036 |
| PNC FINL SVCS GROUP INC | 2.307 | 20320423 | 0.0017 |
| PNC FINL SVCS GROUP INC | 4.626 | 20330606 | 0.0017 |
| PNC FINL SVCS GROUP INC | 6.037 | 20331028 | 0.0033 |
| PNC FINL SVCS GROUP INC | 5.068 | 20340124 | 0.0030 |
| PNC FINL SVCS GROUP INC | 5.939 | 20340818 | 0.0016 |
| PNC FINL SVCS GROUP INC | 6.875 | 20341020 | 0.0052 |
| PNC FINL SVCS GROUP INC | 5.676 | 20350122 | 0.0032 |
| POLAND GOVT BND | 0.750 | 20250425 | 0.0150 |
| POLAND GOVT BND | 3.250 | 20250725 | 0.0200 |
| POLAND GOVT BND | 0.000 | 20251025 | 0.0121 |
| POLAND GOVT BND | 2.500 | 20260725 | 0.0232 |
| POLAND GOVT BND | 0.250 | 20261025 | 0.0155 |
| POLAND GOVT BND | 2.620 | 20261113 | 0.0009 |
| POLAND GOVT BND | 0.930 | 20261120 | 0.0009 |
| POLAND GOVT BND | 3.750 | 20270525 | 0.0170 |
| POLAND GOVT BND | 2.500 | 20270725 | 0.0156 |
| POLAND GOVT BND | 2.750 | 20280425 | 0.0188 |
| POLAND GOVT BND | 7.500 | 20280725 | 0.0270 |
| POLAND GOVT BND | 5.750 | 20290425 | 0.0255 |
| POLAND GOVT BND | 2.750 | 20291025 | 0.0230 |
| POLAND GOVT BND | 1.250 | 20301025 | 0.0179 |
| POLAND GOVT BND | 1.750 | 20320425 | 0.0161 |
| POLAND GOVT BND | 6.000 | 20331025 | 0.0243 |
| POLAND GOVT BND | 2.810 | 20371116 | 0.0007 |
| POLAND GOVT NT | 1.500 | 20250909 | 0.0022 |
| POLAND GOVT NT | 1.500 | 20260119 | 0.0022 |
| POLAND GOVT NT | 3.250 | 20260406 | 0.0036 |
| POLAND GOVT NT | 1.125 | 20260807 | 0.0022 |
| POLAND GOVT NT | 0.875 | 20270510 | 0.0021 |
| POLAND GOVT NT | 1.375 | 20271022 | 0.0021 |
| POLAND GOVT NT | 5.500 | 20271116 | 0.0033 |
| POLAND GOVT NT | 1.000 | 20281025 | 0.0016 |
| POLAND GOVT NT | 1.000 | 20290307 | 0.0031 |
| POLAND GOVT NT | 3.625 | 20301129 | 0.0029 |
| POLAND GOVT NT | 2.750 | 20320525 | 0.0044 |
| POLAND GOVT NT | 5.750 | 20321116 | 0.0033 |
| POLAND GOVT NT | 3.875 | 20330214 | 0.0052 |
| POLAND GOVT NT | 4.875 | 20331004 | 0.0052 |
| POLAND GOVT NT | 3.625 | 20340111 | 0.0056 |
| POLAND GOVT NT | 4.450 | 20350202 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| POLAND GOVT NT | 2.375 | 20360118 | 0.0039 |
| POLAND GOVT NT | 4.250 | 20430214 | 0.0029 |
| POLAND GOVT NT | 4.125 | 20440111 | 0.0028 |
| POLAND GOVT NT | 2.000 | 20461025 | 0.0008 |
| POLAND GOVT NT | 2.000 | 20490308 | 0.0008 |
| POLAND GOVT NT | 5.500 | 20530404 | 0.0053 |
| POLAND GOVT NT | 4.250 | 20550720 | 0.0012 |
| POLARIS INC | 6.950 | 20290315 | 0.0011 |
| POSTE ITALIANE SPA | 0.500 | 20281210 | 0.0010 |
| POTOMAC ELECTRIC POWER CO | 6.500 | 20371115 | 0.0012 |
| POTOMAC ELECTRIC POWER CO | 4.150 | 20430315 | 0.0012 |
| POWER FIN CORP LTD | 4.500 | 20290618 | 0.0012 |
| POWER FIN CORP LTD | 3.950 | 20300423 | 0.0014 |
| POWER FIN CORP LTD | 3.350 | 20310516 | 0.0009 |
| PPG INDUSTRIES INC | 0.875 | 20251103 | 0.0013 |
| PPG INDUSTRIES INC | 1.200 | 20260315 | 0.0014 |
| PPG INDUSTRIES INC | 1.400 | 20270313 | 0.0013 |
| PPG INDUSTRIES INC | 3.750 | 20280315 | 0.0016 |
| PPG INDUSTRIES INC | 2.750 | 20290601 | 0.0015 |
| PPL CAP FUNDING INC | 3.100 | 20260515 | 0.0013 |
| PPL ELECTRIC UTILITIES CORP | 5.000 | 20330515 | 0.0013 |
| PPL ELECTRIC UTILITIES CORP | 4.850 | 20340215 | 0.0013 |
| PPL ELECTRIC UTILITIES CORP | 5.250 | 20530515 | 0.0015 |
| PRAEMIA HEALTHCARE SA | 5.500 | 20280919 | 0.0012 |
| PRAEMIA HEALTHCARE SA | 0.875 | 20291104 | 0.0009 |
| PRAEMIA HEALTHCARE SA | 1.375 | 20300917 | 0.0011 |
| PRECISION CASTPARTS CORP | 3.250 | 20250615 | 0.0017 |
| PRECISION CASTPARTS CORP | 3.900 | 20430115 | 0.0009 |
| PRESIDENT AND FELLOWS OF HARVARD COLLEGE | 3.150 | 20460715 | 0.0008 |
| PRESIDENT AND FELLOWS OF HARVARD COLLEGE | 2.517 | 20501015 | 0.0007 |
| PRESIDENT AND FELLOWS OF HARVARD COLLEGE | 3.745 | 20521115 | 0.0009 |
| PRESIDENT AND FELLOWS OF HARVARD COLLEGE | 3.300 | 20560715 | 0.0008 |
| PRIMA BANKA SLOVENSKO AS | 4.250 | 20251006 | 0.0012 |
| PRIMA BANKA SLOVENSKO AS | 0.010 | 20261001 | 0.0010 |
| PRIMA BANKA SLOVENSKO AS | 0.010 | 20270914 | 0.0010 |
| PRIMERICA INC | 2.800 | 20311119 | 0.0011 |
| PRINCIPAL FINL GROUP INC | 3.700 | 20290515 | 0.0010 |
| PRINCIPAL FINL GROUP INC | 2.125 | 20300615 | 0.0011 |
| PRINCIPAL FINL GROUP INC | 6.050 | 20361015 | 0.0011 |
| PRINCIPAL LIFE GLOBAL FUNDING II | 1.250 | 20260816 | 0.0011 |
| PRINCIPALITY BUILDING SOCIETY | 8.625 | 20280712 | 0.0009 |
| PROCTER & GAMBLE CO | 1.375 | 20250503 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PROCTER & GAMBLE CO | 0.550 | 20251029 | 0.0019 |
| PROCTER & GAMBLE CO | 4.100 | 20260126 | 0.0013 |
| PROCTER & GAMBLE CO | 2.700 | 20260202 | 0.0012 |
| PROCTER & GAMBLE CO | 1.000 | 20260423 | 0.0019 |
| PROCTER & GAMBLE CO | 3.250 | 20260802 | 0.0015 |
| PROCTER & GAMBLE CO | 2.450 | 20261103 | 0.0017 |
| PROCTER & GAMBLE CO | 0.110 | 20261106 | 0.0007 |
| PROCTER & GAMBLE CO | 1.900 | 20270201 | 0.0019 |
| PROCTER & GAMBLE CO | 2.800 | 20270325 | 0.0010 |
| PROCTER & GAMBLE CO | 4.875 | 20270511 | 0.0025 |
| PROCTER & GAMBLE CO | 2.850 | 20270811 | 0.0015 |
| PROCTER & GAMBLE CO | 3.950 | 20280126 | 0.0012 |
| PROCTER & GAMBLE CO | 1.200 | 20281030 | 0.0017 |
| PROCTER & GAMBLE CO | 4.350 | 20290129 | 0.0012 |
| PROCTER & GAMBLE CO | 1.800 | 20290503 | 0.0009 |
| PROCTER & GAMBLE CO | 1.250 | 20291025 | 0.0010 |
| PROCTER & GAMBLE CO | 3.000 | 20300325 | 0.0029 |
| PROCTER & GAMBLE CO | 0.350 | 20300505 | 0.0010 |
| PROCTER & GAMBLE CO | 1.200 | 20301029 | 0.0021 |
| PROCTER & GAMBLE CO | 1.950 | 20310423 | 0.0018 |
| PROCTER & GAMBLE CO | 3.250 | 20310802 | 0.0015 |
| PROCTER & GAMBLE CO | 0.230 | 20311106 | 0.0007 |
| PROCTER & GAMBLE CO | 2.300 | 20320201 | 0.0015 |
| PROCTER & GAMBLE CO | 4.050 | 20330126 | 0.0017 |
| PROCTER & GAMBLE CO | 4.550 | 20340129 | 0.0015 |
| PROCTER & GAMBLE CO | 5.550 | 20370305 | 0.0016 |
| PROCTER & GAMBLE CO | 1.875 | 20381030 | 0.0009 |
| PROCTER & GAMBLE CO | 3.550 | 20400325 | 0.0009 |
| PROCTER & GAMBLE CO | 0.900 | 20411104 | 0.0009 |
| PROGRAMA CEDULAS TDA FTA | 4.250 | 20270328 | 0.0031 |
| PROGRAMA CEDULAS TDA FTA | 4.250 | 20310410 | 0.0095 |
| PROGRESS ENERGY INC | 7.750 | 20310301 | 0.0016 |
| PROGRESS ENERGY INC | 6.000 | 20391201 | 0.0013 |
| PROGRESSIVE CORP | 2.450 | 20270115 | 0.0010 |
| PROGRESSIVE CORP | 2.500 | 20270315 | 0.0010 |
| PROGRESSIVE CORP | 4.000 | 20290301 | 0.0011 |
| PROGRESSIVE CORP | 3.200 | 20300326 | 0.0010 |
| PROGRESSIVE CORP | 3.000 | 20320315 | 0.0009 |
| PROGRESSIVE CORP | 4.950 | 20330615 | 0.0010 |
| PROGRESSIVE CORP | 4.125 | 20470415 | 0.0015 |
| PROGRESSIVE CORP | 4.200 | 20480315 | 0.0011 |
| PROGRESSIVE CORP | 3.950 | 20500326 | 0.0009 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PROGRESSIVE CORP | 3.700 | 20520315 | 0.0008 |
| PROLOGIS EURO FIN LLC | 0.250 | 20270910 | 0.0012 |
| PROLOGIS EURO FIN LLC | 0.375 | 20280206 | 0.0011 |
| PROLOGIS EURO FIN LLC | 1.875 | 20290105 | 0.0015 |
| PROLOGIS EURO FIN LLC | 1.000 | 20290208 | 0.0010 |
| PROLOGIS EURO FIN LLC | 3.875 | 20300131 | 0.0014 |
| PROLOGIS EURO FIN LLC | 0.625 | 20310910 | 0.0013 |
| PROLOGIS EURO FIN LLC | 0.500 | 20320216 | 0.0015 |
| PROLOGIS EURO FIN LLC | 4.625 | 20330523 | 0.0018 |
| PROLOGIS EURO FIN LLC | 1.500 | 20340208 | 0.0014 |
| PROLOGIS EURO FIN LLC | 1.000 | 20350206 | 0.0011 |
| PROLOGIS EURO FIN LLC | 1.000 | 20410216 | 0.0007 |
| PROLOGIS EURO FIN LLC | 4.250 | 20430131 | 0.0014 |
| PROLOGIS EURO FIN LLC | 1.500 | 20490910 | 0.0007 |
| PROLOGIS INTL FUNDING II SA | 3.625 | 20300307 | 0.0013 |
| PROLOGIS INTL FUNDING II SA | 3.125 | 20310601 | 0.0012 |
| PROLOGIS INTL FUNDING II SA | 2.750 | 20320222 | 0.0007 |
| PROLOGIS INTL FUNDING II SA | 1.625 | 20320617 | 0.0009 |
| PROLOGIS INTL FUNDING II SA | 0.750 | 20330323 | 0.0008 |
| PROLOGIS INTL FUNDING II SA | 4.625 | 20350221 | 0.0014 |
| PROLOGIS LP | 3.000 | 20260602 | 0.0011 |
| PROLOGIS LP | 2.125 | 20270415 | 0.0010 |
| PROLOGIS LP | 4.875 | 20280615 | 0.0016 |
| PROLOGIS LP | 2.250 | 20290630 | 0.0012 |
| PROLOGIS LP | 2.250 | 20300415 | 0.0018 |
| PROLOGIS LP | 1.250 | 20301015 | 0.0012 |
| PROLOGIS LP | 4.625 | 20330115 | 0.0013 |
| PROLOGIS LP | 4.750 | 20330615 | 0.0015 |
| PROLOGIS LP | 5.125 | 20340115 | 0.0016 |
| PROLOGIS LP | 5.000 | 20340315 | 0.0016 |
| PROLOGIS LP | 3.000 | 20500415 | 0.0010 |
| PROLOGIS LP | 2.125 | 20501015 | 0.0006 |
| PROLOGIS LP | 5.250 | 20530615 | 0.0019 |
| PROSEGUR CASH SA | 1.375 | 20260204 | 0.0013 |
| PROSEGUR COMPANIA DE SEGURIDAD SA | 2.500 | 20290406 | 0.0011 |
| PROSUS NV | 1.207 | 20260119 | 0.0011 |
| PROSUS NV | 1.539 | 20280803 | 0.0017 |
| PROSUS NV | 1.288 | 20290713 | 0.0019 |
| PROSUS NV | 2.085 | 20300119 | 0.0011 |
| PROSUS NV | 2.031 | 20320803 | 0.0013 |
| PROSUS NV | 1.985 | 20330713 | 0.0015 |
| PROSUS NV | 2.778 | 20340119 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PROTECTIVE LIFE GLOBAL FUNDING | 5.248 | 20280113 | 0.0009 |
| PROVIDENCE ST JOSEPH HEALTH | 2.532 | 20291001 | 0.0012 |
| PROVIDENCE ST JOSEPH HEALTH | 5.403 | 20331001 | 0.0012 |
| PROVIDENCE ST JOSEPH HEALTH | 2.700 | 20511001 | 0.0010 |
| PROXIMUS NV | 1.875 | 20251001 | 0.0011 |
| PROXIMUS NV | 4.000 | 20300308 | 0.0012 |
| PROXIMUS NV | 4.125 | 20331117 | 0.0018 |
| PROXIMUS NV | 0.750 | 20361117 | 0.0012 |
| PRS FIN PLC | 1.750 | 20261124 | 0.0016 |
| PRS FIN PLC | 2.000 | 20290123 | 0.0011 |
| PRS FIN PLC | 1.500 | 20340824 | 0.0006 |
| PRUDENTIAL FINL INC | 1.500 | 20260310 | 0.0010 |
| PRUDENTIAL FINL INC | 2.100 | 20300310 | 0.0009 |
| PRUDENTIAL FINL INC | 5.700 | 20361214 | 0.0016 |
| PRUDENTIAL FINL INC | 3.000 | 20400310 | 0.0008 |
| PRUDENTIAL FINL INC | 4.600 | 20440515 | 0.0014 |
| PRUDENTIAL FINL INC | 5.375 | 20450515 | 0.0021 |
| PRUDENTIAL FINL INC | 4.500 | 20470915 | 0.0015 |
| PRUDENTIAL FINL INC | 3.905 | 20471207 | 0.0015 |
| PRUDENTIAL FINL INC | 5.700 | 20480915 | 0.0021 |
| PRUDENTIAL FINL INC | 3.935 | 20491207 | 0.0017 |
| PRUDENTIAL FINL INC | 4.350 | 20500225 | 0.0018 |
| PRUDENTIAL FINL INC | 3.700 | 20501001 | 0.0015 |
| PRUDENTIAL FINL INC | 3.700 | 20510313 | 0.0024 |
| PRUDENTIAL FINL INC | 5.125 | 20520301 | 0.0020 |
| PRUDENTIAL FINL INC | 6.000 | 20520901 | 0.0026 |
| PRUDENTIAL FINL INC | 6.750 | 20530301 | 0.0011 |
| PRUDENTIAL FUNDING ASIA PLC | 3.125 | 20300414 | 0.0019 |
| PRUDENTIAL FUNDING ASIA PLC | 6.125 | 20311219 | 0.0012 |
| PRUDENTIAL FUNDING ASIA PLC | 2.950 | 20331103 | 0.0019 |
| PSA TRESORERIE GIE | 6.000 | 20330919 | 0.0016 |
| PUBLIC STORAGE OPERATING CO | 0.875 | 20260215 | 0.0010 |
| PUBLIC STORAGE OPERATING CO | 1.500 | 20261109 | 0.0012 |
| PUBLIC STORAGE OPERATING CO | 3.094 | 20270915 | 0.0010 |
| PUBLIC STORAGE OPERATING CO | 1.850 | 20280501 | 0.0012 |
| PUBLIC STORAGE OPERATING CO | 1.950 | 20281109 | 0.0010 |
| PUBLIC STORAGE OPERATING CO | 5.125 | 20290115 | 0.0011 |
| PUBLIC STORAGE OPERATING CO | 3.385 | 20290501 | 0.0010 |
| PUBLIC STORAGE OPERATING CO | 0.500 | 20300909 | 0.0013 |
| PUBLIC STORAGE OPERATING CO | 2.300 | 20310501 | 0.0011 |
| PUBLIC STORAGE OPERATING CO | 2.250 | 20311109 | 0.0010 |
| PUBLIC STORAGE OPERATING CO | 0.875 | 20320124 | 0.0009 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| PUBLIC STORAGE OPERATING CO | 5.100 | 20330801 | 0.0015 |
| PUBLIC STORAGE OPERATING CO | 5.350 | 20530801 | 0.0013 |
| PUBLIC SVC CO OF COLORADO | 1.875 | 20310615 | 0.0013 |
| PUBLIC SVC CO OF COLORADO | 3.600 | 20420915 | 0.0008 |
| PUBLIC SVC CO OF COLORADO | 3.200 | 20500301 | 0.0008 |
| PUBLIC SVC CO OF COLORADO | 5.250 | 20530401 | 0.0017 |
| PUBLIC SVC ELECTRIC AND GAS CO | 3.100 | 20320315 | 0.0009 |
| PUBLIC SVC ELECTRIC AND GAS CO | 4.650 | 20330315 | 0.0010 |
| PUBLIC SVC ELECTRIC AND GAS CO | 5.200 | 20330801 | 0.0011 |
| PUBLIC SVC ELECTRIC AND GAS CO | 3.800 | 20460301 | 0.0009 |
| PUBLIC SVC ENTERPRISE GROUP INC | 0.800 | 20250815 | 0.0011 |
| PUBLIC SVC ENTERPRISE GROUP INC | 5.850 | 20271115 | 0.0015 |
| PUBLIC SVC ENTERPRISE GROUP INC | 5.875 | 20281015 | 0.0013 |
| PUBLIC SVC ENTERPRISE GROUP INC | 1.600 | 20300815 | 0.0009 |
| PUBLIC SVC ENTERPRISE GROUP INC | 2.450 | 20311115 | 0.0013 |
| PUGET SOUND ENERGY INC | 4.223 | 20480615 | 0.0010 |
| PVH CORP | 3.125 | 20271215 | 0.0013 |
| QATAR GOVT | 3.400 | 20250416 | 0.0041 |
| QATAR GOVT | 3.250 | 20260602 | 0.0071 |
| QATAR GOVT | 4.500 | 20280423 | 0.0063 |
| QATAR GOVT | 4.000 | 20290314 | 0.0083 |
| QATAR GOVT | 3.750 | 20300416 | 0.0061 |
| QATAR GOVT | 9.750 | 20300615 | 0.0038 |
| QATAR GOVT | 6.400 | 20400120 | 0.0024 |
| QATAR GOVT | 5.750 | 20420120 | 0.0022 |
| QATAR GOVT | 4.625 | 20460602 | 0.0038 |
| QATAR GOVT | 5.103 | 20480423 | 0.0123 |
| QATAR GOVT | 4.817 | 20490314 | 0.0118 |
| QATAR GOVT | 4.400 | 20500416 | 0.0093 |
| QATARENERGY | 1.375 | 20260912 | 0.0029 |
| QATARENERGY | 2.250 | 20310712 | 0.0061 |
| QATARENERGY | 3.125 | 20410712 | 0.0054 |
| QATARENERGY | 3.300 | 20510712 | 0.0058 |
| QBE INSURANCE GROUP LTD | 2.500 | 20380913 | 0.0009 |
| QBE INSURANCE GROUP LTD | 5.875 | 20460617 | 0.0011 |
| QNB FIN LTD | 2.625 | 20250512 | 0.0020 |
| QNB FIN LTD | 1.625 | 20250922 | 0.0012 |
| QNB FIN LTD | 1.375 | 20260126 | 0.0019 |
| QNB FIN LTD | 2.750 | 20270212 | 0.0019 |
| QNB FIN LTD | 4.875 | 20290130 | 0.0021 |
| QORVO INC | 4.375 | 20291015 | 0.0017 |
| QUADGAS FIN PLC | 3.375 | 20290917 | 0.0008 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| QUALCOMM INC | 3.450 | 20250520 | 0.0028 |
| QUALCOMM INC | 3.250 | 20270520 | 0.0040 |
| QUALCOMM INC | 1.300 | 20280520 | 0.0017 |
| QUALCOMM INC | 2.150 | 20300520 | 0.0022 |
| QUALCOMM INC | 1.650 | 20320520 | 0.0020 |
| QUALCOMM INC | 4.250 | 20320520 | 0.0010 |
| QUALCOMM INC | 5.400 | 20330520 | 0.0015 |
| QUALCOMM INC | 4.650 | 20350520 | 0.0021 |
| QUALCOMM INC | 4.800 | 20450520 | 0.0030 |
| QUALCOMM INC | 4.300 | 20470520 | 0.0028 |
| QUALCOMM INC | 3.250 | 20500520 | 0.0012 |
| QUALCOMM INC | 4.500 | 20520520 | 0.0019 |
| QUALCOMM INC | 6.000 | 20530520 | 0.0028 |
| QUANTA SVCS INC | 2.900 | 20301001 | 0.0018 |
| QUANTA SVCS INC | 2.350 | 20320115 | 0.0008 |
| QUANTA SVCS INC | 3.050 | 20411001 | 0.0007 |
| QUEBEC | 0.200 | 20250407 | 0.0035 |
| QUEBEC | 0.600 | 20250723 | 0.0064 |
| QUEBEC | 1.125 | 20251028 | 0.0024 |
| QUEBEC | 2.500 | 20260420 | 0.0040 |
| QUEBEC | 2.250 | 20260915 | 0.0019 |
| QUEBEC | 2.750 | 20270412 | 0.0025 |
| QUEBEC | 0.875 | 20270504 | 0.0048 |
| QUEBEC | 3.625 | 20280413 | 0.0071 |
| QUEBEC | 0.875 | 20280705 | 0.0021 |
| QUEBEC | 7.500 | 20290915 | 0.0037 |
| QUEBEC | 0.000 | 20291015 | 0.0019 |
| QUEBEC | 1.350 | 20300528 | 0.0026 |
| QUEBEC | 0.000 | 20301029 | 0.0042 |
| QUEBEC | 1.900 | 20310421 | 0.0018 |
| QUEBEC | 0.250 | 20310505 | 0.0046 |
| QUEBEC | 0.500 | 20320125 | 0.0042 |
| QUEBEC | 3.000 | 20330124 | 0.0050 |
| QUEBEC | 4.500 | 20330908 | 0.0032 |
| QUEST DIAGNOSTICS INC | 3.500 | 20250330 | 0.0012 |
| QUEST DIAGNOSTICS INC | 3.450 | 20260601 | 0.0010 |
| QUEST DIAGNOSTICS INC | 4.200 | 20290630 | 0.0010 |
| QUEST DIAGNOSTICS INC | 2.950 | 20300630 | 0.0015 |
| QUEST DIAGNOSTICS INC | 2.800 | 20310630 | 0.0010 |
| QUEST DIAGNOSTICS INC | 6.400 | 20331130 | 0.0017 |
| RAC BOND CO PLC | 4.870 | 20260506 | 0.0016 |
| RADIAN GROUP INC | 6.625 | 20250315 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| RAIFFEISEN BANK INTL AG | 4.125 | 20250908 | 0.0012 |
| RAIFFEISEN BANK INTL AG | 3.875 | 20260316 | 0.0012 |
| RAIFFEISEN BANK INTL AG | 0.375 | 20260925 | 0.0015 |
| RAIFFEISEN BANK INTL AG | 2.875 | 20260928 | 0.0011 |
| RAIFFEISEN BANK INTL AG | 4.750 | 20270126 | 0.0023 |
| RAIFFEISEN BANK INTL AG | 1.500 | 20270524 | 0.0011 |
| RAIFFEISEN BANK INTL AG | 0.050 | 20270901 | 0.0010 |
| RAIFFEISEN BANK INTL AG | 3.375 | 20270925 | 0.0011 |
| RAIFFEISEN BANK INTL AG | 0.125 | 20280126 | 0.0010 |
| RAIFFEISEN BANK INTL AG | 5.750 | 20280127 | 0.0012 |
| RAIFFEISEN BANK INTL AG | 6.000 | 20280915 | 0.0012 |
| RAIFFEISEN BANK INTL AG | 4.625 | 20290821 | 0.0011 |
| RAIFFEISEN BANK INTL AG | 0.125 | 20291203 | 0.0009 |
| RAIFFEISEN BANK INTL AG | 1.500 | 20300312 | 0.0011 |
| RAIFFEISEN BANK INTL AG | 2.875 | 20320618 | 0.0010 |
| RAIFFEISEN BANK INTL AG | 7.375 | 20321220 | 0.0012 |
| RAIFFEISEN BANK INTL AG | 1.375 | 20330617 | 0.0010 |
| RAIFFEISEN LANDESBANK STEIERMARK AG | 3.750 | 20260626 | 0.0012 |
| RAIFFEISEN LANDESBANK STEIERMARK AG | 3.125 | 20270118 | 0.0011 |
| RAIFFEISEN LANDESBANK STEIERMARK AG | 2.375 | 20280614 | 0.0011 |
| RAIFFEISEN LANDESBANK STEIERMARK AG | 1.375 | 20330511 | 0.0010 |
| RAIFFEISEN LANDESBANK STEIERMARK AG | 0.500 | 20410527 | 0.0007 |
| RAIFFEISEN LANDESBANK TIROL AG | 3.000 | 20280124 | 0.0011 |
| RAIFFEISEN LANDESBANK TIROL AG | 3.125 | 20290117 | 0.0011 |
| RAIFFEISEN LANDESBANK VORARLBERG MIT REVISIONSVERBAND EGEN | 0.500 | 20250917 | 0.0011 |
| RAIFFEISEN SCHWEIZ GENOSSENSCHAFT | 5.230 | 20271101 | 0.0012 |
| RAIFFEISEN SCHWEIZ GENOSSENSCHAFT | 4.840 | 20281103 | 0.0012 |
| RAIFFEISENBANK AS | 0.700 | 20311115 | 0.0009 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 0.625 | 20250303 | 0.0011 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 2.000 | 20260105 | 0.0017 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 0.625 | 20260828 | 0.0011 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 1.250 | 20270421 | 0.0016 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 3.000 | 20270923 | 0.0011 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 0.875 | 20280124 | 0.0010 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 3.375 | 20280724 | 0.0012 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 0.875 | 20290130 | 0.0010 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 3.250 | 20300111 | 0.0011 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 2.375 | 20320831 | 0.0021 |
| RAIFFEISENLANDESBANK NIEDEROESTERREICH WIEN AG | 0.375 | 20350115 | 0.0008 |
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 3.125 | 20260130 | 0.0017 |
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 0.375 | 20260928 | 0.0010 |
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 1.250 | 20270426 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 3.625 | 20271213 | 0.0011 |
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 0.875 | 20280712 | 0.0010 |
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 2.500 | 20290628 | 0.0011 |
| RAIFFEISENLANDESBANK OBEROESTERREICH AG | 0.500 | 20350122 | 0.0008 |
| RALPH LAUREN CORP | 2.950 | 20300615 | 0.0014 |
| RAYMOND JAMES FINL INC | 4.650 | 20300401 | 0.0010 |
| RAYMOND JAMES FINL INC | 4.950 | 20460715 | 0.0015 |
| RAYMOND JAMES FINL INC | 3.750 | 20510401 | 0.0012 |
| RCI BANQUE SA | 1.625 | 20250411 | 0.0013 |
| RCI BANQUE SA | 0.500 | 20250714 | 0.0016 |
| RCI BANQUE SA | 4.125 | 20251201 | 0.0017 |
| RCI BANQUE SA | 1.750 | 20260410 | 0.0014 |
| RCI BANQUE SA | 1.625 | 20260526 | 0.0016 |
| RCI BANQUE SA | 4.625 | 20260713 | 0.0018 |
| RCI BANQUE SA | 4.625 | 20261002 | 0.0017 |
| RCI BANQUE SA | 1.125 | 20270115 | 0.0016 |
| RCI BANQUE SA | 4.500 | 20270406 | 0.0018 |
| RCI BANQUE SA | 4.750 | 20270706 | 0.0012 |
| RCI BANQUE SA | 4.875 | 20280614 | 0.0018 |
| RCI BANQUE SA | 4.875 | 20280921 | 0.0015 |
| RCI BANQUE SA | 3.875 | 20290112 | 0.0013 |
| RCI BANQUE SA | 4.875 | 20291002 | 0.0018 |
| REALTY INCOME CORP | 3.875 | 20250415 | 0.0010 |
| REALTY INCOME CORP | 4.625 | 20251101 | 0.0011 |
| REALTY INCOME CORP | 5.050 | 20260113 | 0.0010 |
| REALTY INCOME CORP | 4.875 | 20260601 | 0.0012 |
| REALTY INCOME CORP | 4.125 | 20261015 | 0.0013 |
| REALTY INCOME CORP | 3.000 | 20270115 | 0.0012 |
| REALTY INCOME CORP | 1.125 | 20270713 | 0.0009 |
| REALTY INCOME CORP | 3.950 | 20270815 | 0.0012 |
| REALTY INCOME CORP | 3.400 | 20280115 | 0.0012 |
| REALTY INCOME CORP | 3.650 | 20280115 | 0.0011 |
| REALTY INCOME CORP | 3.250 | 20290615 | 0.0010 |
| REALTY INCOME CORP | 3.100 | 20291215 | 0.0011 |
| REALTY INCOME CORP | 4.850 | 20300315 | 0.0013 |
| REALTY INCOME CORP | 4.875 | 20300706 | 0.0013 |
| REALTY INCOME CORP | 1.625 | 20301215 | 0.0008 |
| REALTY INCOME CORP | 3.250 | 20310115 | 0.0018 |
| REALTY INCOME CORP | 5.750 | 20311205 | 0.0008 |
| REALTY INCOME CORP | 5.625 | 20321013 | 0.0016 |
| REALTY INCOME CORP | 2.850 | 20321215 | 0.0012 |
| REALTY INCOME CORP | 1.750 | 20330713 | 0.0007 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| REALTY INCOME CORP | 4.900 | 20330715 | 0.0012 |
| REALTY INCOME CORP | 5.125 | 20340215 | 0.0016 |
| REALTY INCOME CORP | 5.125 | 20340706 | 0.0014 |
| REALTY INCOME CORP | 6.000 | 20391205 | 0.0013 |
| REALTY INCOME CORP | 4.650 | 20470315 | 0.0010 |
| REC LTD | 2.250 | 20260901 | 0.0010 |
| REC LTD | 5.625 | 20280411 | 0.0016 |
| RECKITT BENCKISER TREASURY SVCS NEDERLAND BV | 0.375 | 20260519 | 0.0018 |
| RECKITT BENCKISER TREASURY SVCS NEDERLAND BV | 0.750 | 20300519 | 0.0017 |
| RECKITT BENCKISER TREASURY SVCS PLC | 3.625 | 20280914 | 0.0015 |
| RECKITT BENCKISER TREASURY SVCS PLC | 1.750 | 20320519 | 0.0011 |
| RECKITT BENCKISER TREASURY SVCS PLC | 3.875 | 20330914 | 0.0018 |
| RECKITT BENCKISER TREASURY SVCS PLC | 5.625 | 20381214 | 0.0008 |
| RED ELECTRICA FINANCIACIONES SAU | 1.125 | 20250424 | 0.0011 |
| RED ELECTRICA FINANCIACIONES SAU | 1.000 | 20260421 | 0.0011 |
| RED ELECTRICA FINANCIACIONES SAU | 1.250 | 20270313 | 0.0013 |
| RED ELECTRICA FINANCIACIONES SAU | 0.375 | 20280724 | 0.0014 |
| RED ELECTRICA FINANCIACIONES SAU | 0.500 | 20330524 | 0.0011 |
| RED ELECTRICA FINANCIACIONES SAU | 3.000 | 20340117 | 0.0011 |
| REDEIA CORPORACION SA | 4.625 | 22991231 | 0.0012 |
| REDEXIS GAS FIN BV | 1.875 | 20250528 | 0.0011 |
| REDEXIS GAS FIN BV | 1.875 | 20270427 | 0.0011 |
| REGAL REXNORD CORP | 6.050 | 20260215 | 0.0023 |
| REGAL REXNORD CORP | 6.050 | 20280415 | 0.0027 |
| REGAL REXNORD CORP | 6.300 | 20300215 | 0.0023 |
| REGAL REXNORD CORP | 6.400 | 20330415 | 0.0027 |
| REGENCY CENTERS LP | 3.600 | 20270201 | 0.0010 |
| REGENCY CENTERS LP | 3.700 | 20300615 | 0.0011 |
| REGENERON PHARMACEUTICALS INC | 1.750 | 20300915 | 0.0021 |
| REGENERON PHARMACEUTICALS INC | 2.800 | 20500915 | 0.0010 |
| REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC | 0.875 | 20270525 | 0.0011 |
| REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC | 0.350 | 20290620 | 0.0010 |
| REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC | 1.875 | 20320525 | 0.0010 |
| REGIE AUTONOME DES TRANSPORTS PARISIENS EPIC | 3.250 | 20330411 | 0.0012 |
| REGION OF BRUXELLES-CAPE | 3.750 | 20620126 | 0.0011 |
| REGION OF ILE DE FRANCE | 0.500 | 20250614 | 0.0014 |
| REGION OF ILE DE FRANCE | 2.375 | 20260424 | 0.0014 |
| REGION OF ILE DE FRANCE | 0.625 | 20270423 | 0.0010 |
| REGION OF ILE DE FRANCE | 0.000 | 20280420 | 0.0010 |
| REGION OF ILE DE FRANCE | 1.375 | 20290314 | 0.0011 |
| REGION OF ILE DE FRANCE | 0.100 | 20300702 | 0.0010 |
| REGION OF ILE DE FRANCE | 2.900 | 20310430 | 0.0014 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| REGION OF ILE DE FRANCE | 2.230 | 20320719 | 0.0015 |
| REGION OF ILE DE FRANCE | 1.375 | 20330620 | 0.0010 |
| REGION OF ILE DE FRANCE | 3.200 | 20340525 | 0.0018 |
| REGIONS BANK | 6.450 | 20370626 | 0.0011 |
| REGIONS FINL CORP | 2.250 | 20250518 | 0.0015 |
| REGIONS FINL CORP | 1.800 | 20280812 | 0.0012 |
| REINSURANCE GROUP OF AMERICA INC | 3.900 | 20290515 | 0.0012 |
| REINSURANCE GROUP OF AMERICA INC | 3.150 | 20300615 | 0.0011 |
| RELIANCE INC | 2.150 | 20300815 | 0.0009 |
| RELX CAP INC | 1.300 | 20250512 | 0.0013 |
| RELX CAP INC | 4.000 | 20290318 | 0.0019 |
| RELX CAP INC | 3.000 | 20300522 | 0.0014 |
| RELX CAP INC | 4.750 | 20320520 | 0.0010 |
| RELX FIN BV | 1.375 | 20260512 | 0.0016 |
| RELX FIN BV | 1.500 | 20270513 | 0.0011 |
| RELX FIN BV | 0.500 | 20280310 | 0.0016 |
| RELX FIN BV | 3.750 | 20310612 | 0.0018 |
| RELX FIN BV | 0.875 | 20320310 | 0.0009 |
| RENAISSANCERE HLDGS LTD | 5.750 | 20330605 | 0.0016 |
| RENTOKIL INITIAL FIN BV | 3.875 | 20270627 | 0.0020 |
| RENTOKIL INITIAL FIN BV | 4.375 | 20300627 | 0.0014 |
| RENTOKIL INITIAL PLC | 0.875 | 20260530 | 0.0011 |
| RENTOKIL INITIAL PLC | 0.500 | 20281014 | 0.0012 |
| RENTOKIL INITIAL PLC | 5.000 | 20320627 | 0.0011 |
| REPSOL EUROPE FIN SARL | 0.375 | 20290706 | 0.0012 |
| REPSOL EUROPE FIN SARL | 0.875 | 20330706 | 0.0011 |
| REPSOL INTL FIN BV | 2.000 | 20251215 | 0.0017 |
| REPSOL INTL FIN BV | 2.250 | 20261210 | 0.0011 |
| REPSOL INTL FIN BV | 0.250 | 20270802 | 0.0015 |
| REPSOL INTL FIN BV | 2.625 | 20300415 | 0.0017 |
| REPSOL INTL FIN BV | 4.500 | 20750325 | 0.0017 |
| REPSOL INTL FIN BV | 2.500 | 22991231 | 0.0016 |
| REPSOL INTL FIN BV | 3.750 | 22991231 | 0.0017 |
| REPSOL INTL FIN BV | 4.247 | 22991231 | 0.0017 |
| REPUBLIC SVCS INC | 3.200 | 20250315 | 0.0010 |
| REPUBLIC SVCS INC | 2.900 | 20260701 | 0.0010 |
| REPUBLIC SVCS INC | 3.375 | 20271115 | 0.0013 |
| REPUBLIC SVCS INC | 3.950 | 20280515 | 0.0016 |
| REPUBLIC SVCS INC | 4.875 | 20290401 | 0.0016 |
| REPUBLIC SVCS INC | 2.300 | 20300301 | 0.0011 |
| REPUBLIC SVCS INC | 1.450 | 20310215 | 0.0011 |
| REPUBLIC SVCS INC | 1.750 | 20320215 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| REPUBLIC SVCS INC | 2.375 | 20330315 | 0.0012 |
| REPUBLIC SVCS INC | 5.000 | 20331215 | 0.0013 |
| REPUBLIC SVCS INC | 5.000 | 20340401 | 0.0017 |
| RESOLUTION FUNDING CORP | 8.625 | 20300115 | 0.0127 |
| RESOLUTION FUNDING CORP | 8.875 | 20300415 | 0.0144 |
| REVVITY INC | 1.875 | 20260719 | 0.0011 |
| REVVITY INC | 1.900 | 20280915 | 0.0009 |
| REVVITY INC | 3.300 | 20290915 | 0.0016 |
| REVVITY INC | 2.250 | 20310915 | 0.0009 |
| REWE INTL FIN BV | 4.875 | 20300913 | 0.0022 |
| REYNOLDS AMERICAN INC | 4.450 | 20250612 | 0.0042 |
| REYNOLDS AMERICAN INC | 5.700 | 20350815 | 0.0015 |
| REYNOLDS AMERICAN INC | 6.150 | 20430915 | 0.0011 |
| REYNOLDS AMERICAN INC | 5.850 | 20450815 | 0.0043 |
| RICHEMONT INTL HLDG SA | 1.000 | 20260326 | 0.0033 |
| RICHEMONT INTL HLDG SA | 0.750 | 20280526 | 0.0010 |
| RICHEMONT INTL HLDG SA | 1.500 | 20300326 | 0.0026 |
| RICHEMONT INTL HLDG SA | 1.125 | 20320526 | 0.0016 |
| RICHEMONT INTL HLDG SA | 2.000 | 20380326 | 0.0024 |
| RICHEMONT INTL HLDG SA | 1.625 | 20400526 | 0.0012 |
| RIO TINTO ALCAN INC | 6.125 | 20331215 | 0.0017 |
| RIO TINTO FIN PLC | 4.000 | 20291211 | 0.0013 |
| RIO TINTO FIN USA LTD | 7.125 | 20280715 | 0.0017 |
| RIO TINTO FIN USA LTD | 5.200 | 20401102 | 0.0024 |
| RIO TINTO FIN USA LTD | 2.750 | 20511102 | 0.0017 |
| RIO TINTO FIN USA PLC | 5.000 | 20330309 | 0.0014 |
| RIO TINTO FIN USA PLC | 4.750 | 20420322 | 0.0010 |
| RIO TINTO FIN USA PLC | 4.125 | 20420821 | 0.0013 |
| RIO TINTO FIN USA PLC | 5.125 | 20530309 | 0.0023 |
| RL FIN BONDS NO 3 PLC | 6.125 | 20281113 | 0.0009 |
| RL FIN BONDS NO 4 PLC | 4.875 | 20491007 | 0.0013 |
| RMPA SVCS PLC | 5.337 | 20380930 | 0.0012 |
| ROBERT BOSCH GMBH | 3.625 | 20270602 | 0.0017 |
| ROBERT BOSCH GMBH | 3.625 | 20300602 | 0.0023 |
| ROBERT BOSCH GMBH | 4.000 | 20350602 | 0.0030 |
| ROBERT BOSCH GMBH | 4.375 | 20430602 | 0.0036 |
| ROBERT BOSCH INV NEDERLAND BV | 2.625 | 20280524 | 0.0017 |
| ROCHE FIN EUROPE BV | 3.312 | 20271204 | 0.0014 |
| ROCHE FIN EUROPE BV | 3.204 | 20290827 | 0.0017 |
| ROCHE FIN EUROPE BV | 3.355 | 20350227 | 0.0011 |
| ROCHE FIN EUROPE BV | 3.586 | 20361204 | 0.0021 |
| ROCKEFELLER FOUNDATION | 2.492 | 20501001 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ROCKWELL AUTOMATION INC | 4.200 | 20490301 | 0.0010 |
| ROGERS COMMS INC | 3.625 | 20251215 | 0.0014 |
| ROGERS COMMS INC | 2.900 | 20261115 | 0.0010 |
| ROGERS COMMS INC | 3.200 | 20270315 | 0.0026 |
| ROGERS COMMS INC | 5.000 | 20290215 | 0.0026 |
| ROGERS COMMS INC | 3.800 | 20320315 | 0.0037 |
| ROGERS COMMS INC | 5.300 | 20340215 | 0.0026 |
| ROGERS COMMS INC | 4.500 | 20420315 | 0.0014 |
| ROGERS COMMS INC | 4.500 | 20430315 | 0.0009 |
| ROGERS COMMS INC | 5.450 | 20431001 | 0.0013 |
| ROGERS COMMS INC | 5.000 | 20440315 | 0.0020 |
| ROGERS COMMS INC | 4.300 | 20480215 | 0.0013 |
| ROGERS COMMS INC | 4.350 | 20490501 | 0.0021 |
| ROGERS COMMS INC | 3.700 | 20491115 | 0.0015 |
| ROGERS COMMS INC | 4.550 | 20520315 | 0.0035 |
| ROHM AND HAAS CO | 7.850 | 20290715 | 0.0014 |
| ROMANIA GOVT | 3.000 | 20270227 | 0.0026 |
| ROMANIA GOVT | 5.250 | 20271125 | 0.0021 |
| ROMANIA GOVT | 6.625 | 20280217 | 0.0031 |
| ROMANIA GOVT | 5.875 | 20290130 | 0.0042 |
| ROMANIA GOVT | 3.000 | 20310214 | 0.0023 |
| ROMANIA GOVT | 3.625 | 20320327 | 0.0020 |
| ROMANIA GOVT | 7.125 | 20330117 | 0.0035 |
| ROMANIA GOVT | 6.375 | 20340130 | 0.0042 |
| ROMANIA GOVT | 6.000 | 20340525 | 0.0021 |
| ROMANIA GOVT | 6.125 | 20440122 | 0.0020 |
| ROMANIA GOVT | 5.125 | 20480615 | 0.0021 |
| ROMANIA GOVT | 4.000 | 20510214 | 0.0029 |
| ROMANIA GOVT | 7.625 | 20530117 | 0.0029 |
| ROMANIA GOVT BND | 0.700 | 20260824 | 0.0024 |
| ROMANIA GOVT NT | 2.750 | 20251029 | 0.0045 |
| ROMANIA GOVT NT | 2.750 | 20260226 | 0.0029 |
| ROMANIA GOVT NT | 5.000 | 20260927 | 0.0040 |
| ROMANIA GOVT NT | 2.000 | 20261208 | 0.0025 |
| ROMANIA GOVT NT | 2.375 | 20270419 | 0.0043 |
| ROMANIA GOVT NT | 2.125 | 20280307 | 0.0026 |
| ROMANIA GOVT NT | 2.875 | 20280526 | 0.0043 |
| ROMANIA GOVT NT | 5.500 | 20280918 | 0.0047 |
| ROMANIA GOVT NT | 2.875 | 20290311 | 0.0024 |
| ROMANIA GOVT NT | 6.625 | 20290927 | 0.0066 |
| ROMANIA GOVT NT | 1.375 | 20291202 | 0.0019 |
| ROMANIA GOVT NT | 2.500 | 20300208 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ROMANIA GOVT NT | 3.624 | 20300526 | 0.0043 |
| ROMANIA GOVT NT | 1.750 | 20300713 | 0.0037 |
| ROMANIA GOVT NT | 5.375 | 20310322 | 0.0045 |
| ROMANIA GOVT NT | 2.124 | 20310716 | 0.0026 |
| ROMANIA GOVT NT | 2.000 | 20320128 | 0.0025 |
| ROMANIA GOVT NT | 2.000 | 20330414 | 0.0035 |
| ROMANIA GOVT NT | 6.375 | 20330918 | 0.0043 |
| ROMANIA GOVT NT | 3.750 | 20340207 | 0.0024 |
| ROMANIA GOVT NT | 3.500 | 20340403 | 0.0010 |
| ROMANIA GOVT NT | 3.875 | 20351029 | 0.0039 |
| ROMANIA GOVT NT | 5.625 | 20360222 | 0.0044 |
| ROMANIA GOVT NT | 3.375 | 20380208 | 0.0022 |
| ROMANIA GOVT NT | 4.125 | 20390311 | 0.0012 |
| ROMANIA GOVT NT | 2.625 | 20401202 | 0.0022 |
| ROMANIA GOVT NT | 2.750 | 20410414 | 0.0023 |
| ROMANIA GOVT NT | 2.875 | 20420413 | 0.0023 |
| ROMANIA GOVT NT | 4.625 | 20490403 | 0.0039 |
| ROMANIA GOVT NT | 3.375 | 20500128 | 0.0024 |
| RONGSHI INTL FIN LTD | 3.625 | 20270504 | 0.0010 |
| RONGSHI INTL FIN LTD | 3.750 | 20290521 | 0.0010 |
| ROPER TECHNOLOGIES INC | 1.000 | 20250915 | 0.0014 |
| ROPER TECHNOLOGIES INC | 3.800 | 20261215 | 0.0014 |
| ROPER TECHNOLOGIES INC | 1.400 | 20270915 | 0.0013 |
| ROPER TECHNOLOGIES INC | 4.200 | 20280915 | 0.0016 |
| ROPER TECHNOLOGIES INC | 2.950 | 20290915 | 0.0013 |
| ROPER TECHNOLOGIES INC | 2.000 | 20300630 | 0.0010 |
| ROPER TECHNOLOGIES INC | 1.750 | 20310215 | 0.0017 |
| ROSS STORES INC | 4.600 | 20250415 | 0.0015 |
| ROSS STORES INC | 0.875 | 20260415 | 0.0010 |
| ROSS STORES INC | 1.875 | 20310415 | 0.0009 |
| ROYAL BANK OF CANADA | 0.125 | 20250325 | 0.0022 |
| ROYAL BANK OF CANADA | 3.375 | 20250414 | 0.0029 |
| ROYAL BANK OF CANADA | 4.950 | 20250425 | 0.0034 |
| ROYAL BANK OF CANADA | 1.150 | 20250610 | 0.0030 |
| ROYAL BANK OF CANADA | 0.625 | 20250910 | 0.0033 |
| ROYAL BANK OF CANADA | 1.125 | 20251215 | 0.0009 |
| ROYAL BANK OF CANADA | 4.875 | 20260112 | 0.0021 |
| ROYAL BANK OF CANADA | 0.875 | 20260120 | 0.0024 |
| ROYAL BANK OF CANADA | 4.650 | 20260127 | 0.0031 |
| ROYAL BANK OF CANADA | 0.625 | 20260323 | 0.0043 |
| ROYAL BANK OF CANADA | 1.200 | 20260427 | 0.0033 |
| ROYAL BANK OF CANADA | 0.050 | 20260619 | 0.0026 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| ROYAL BANK OF CANADA | 1.150 | 20260714 | 0.0014 |
| ROYAL BANK OF CANADA | 5.200 | 20260720 | 0.0021 |
| ROYAL BANK OF CANADA | 1.000 | 20260909 | 0.0007 |
| ROYAL BANK OF CANADA | 1.400 | 20261102 | 0.0017 |
| ROYAL BANK OF CANADA | 4.875 | 20270119 | 0.0026 |
| ROYAL BANK OF CANADA | 0.010 | 20270121 | 0.0031 |
| ROYAL BANK OF CANADA | 2.050 | 20270121 | 0.0010 |
| ROYAL BANK OF CANADA | 0.125 | 20270426 | 0.0041 |
| ROYAL BANK OF CANADA | 3.625 | 20270504 | 0.0024 |
| ROYAL BANK OF CANADA | 3.625 | 20270614 | 0.0013 |
| ROYAL BANK OF CANADA | 4.240 | 20270803 | 0.0025 |
| ROYAL BANK OF CANADA | 2.375 | 20270913 | 0.0033 |
| ROYAL BANK OF CANADA | 6.000 | 20271101 | 0.0030 |
| ROYAL BANK OF CANADA | 4.900 | 20280112 | 0.0016 |
| ROYAL BANK OF CANADA | 5.000 | 20280124 | 0.0017 |
| ROYAL BANK OF CANADA | 4.125 | 20280705 | 0.0018 |
| ROYAL BANK OF CANADA | 3.500 | 20280725 | 0.0035 |
| ROYAL BANK OF CANADA | 5.200 | 20280801 | 0.0021 |
| ROYAL BANK OF CANADA | 0.010 | 20281005 | 0.0024 |
| ROYAL BANK OF CANADA | 4.950 | 20290201 | 0.0021 |
| ROYAL BANK OF CANADA | 2.125 | 20290426 | 0.0027 |
| ROYAL BANK OF CANADA | 1.750 | 20290608 | 0.0021 |
| ROYAL BANK OF CANADA | 4.375 | 20301002 | 0.0018 |
| ROYAL BANK OF CANADA | 0.010 | 20310127 | 0.0023 |
| ROYAL BANK OF CANADA | 2.300 | 20311103 | 0.0026 |
| ROYAL BANK OF CANADA | 3.875 | 20320504 | 0.0019 |
| ROYAL BANK OF CANADA | 5.000 | 20330201 | 0.0035 |
| ROYAL BANK OF CANADA | 5.000 | 20330502 | 0.0019 |
| ROYAL BANK OF CANADA | 1.034 | 20340125 | 0.0011 |
| ROYAL BANK OF CANADA | 5.150 | 20340201 | 0.0026 |
| ROYAL SCHIPHOL GROUP NV | 0.375 | 20270908 | 0.0011 |
| ROYAL SCHIPHOL GROUP NV | 2.000 | 20290406 | 0.0016 |
| ROYAL SCHIPHOL GROUP NV | 1.500 | 20301105 | 0.0010 |
| ROYAL SCHIPHOL GROUP NV | 0.875 | 20320908 | 0.0009 |
| ROYAL SCHIPHOL GROUP NV | 0.750 | 20330422 | 0.0012 |
| ROYALTY PHARMA PLC | 1.200 | 20250902 | 0.0020 |
| ROYALTY PHARMA PLC | 1.750 | 20270902 | 0.0019 |
| ROYALTY PHARMA PLC | 2.200 | 20300902 | 0.0017 |
| ROYALTY PHARMA PLC | 2.150 | 20310902 | 0.0010 |
| ROYALTY PHARMA PLC | 3.300 | 20400902 | 0.0015 |
| ROYALTY PHARMA PLC | 3.550 | 20500902 | 0.0015 |
| ROYALTY PHARMA PLC | 3.350 | 20510902 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 1.625 | 20251127 | 0.0022 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 1.000 | 20261019 | 0.0014 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 0.000 | 20270909 | 0.0010 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 2.750 | 20290620 | 0.0013 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 1.500 | 20300927 | 0.0010 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 3.500 | 20311207 | 0.0011 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 0.625 | 20320708 | 0.0009 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 0.750 | 20340112 | 0.0015 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 3.750 | 20350704 | 0.0023 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 2.000 | 20360418 | 0.0014 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 1.875 | 20371023 | 0.0014 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 2.125 | 20380927 | 0.0009 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 1.125 | 20400708 | 0.0012 |
| RTE RESEAU DE TRANSPORT D ELECTRICITE SA | 1.125 | 20490909 | 0.0010 |
| RTX CORP | 3.950 | 20250816 | 0.0031 |
| RTX CORP | 5.000 | 20260227 | 0.0010 |
| RTX CORP | 2.650 | 20261101 | 0.0014 |
| RTX CORP | 5.750 | 20261108 | 0.0027 |
| RTX CORP | 3.500 | 20270315 | 0.0023 |
| RTX CORP | 3.125 | 20270504 | 0.0022 |
| RTX CORP | 4.125 | 20281116 | 0.0061 |
| RTX CORP | 5.750 | 20290115 | 0.0011 |
| RTX CORP | 2.150 | 20300518 | 0.0010 |
| RTX CORP | 2.250 | 20300701 | 0.0018 |
| RTX CORP | 6.000 | 20310315 | 0.0022 |
| RTX CORP | 1.900 | 20310901 | 0.0017 |
| RTX CORP | 2.375 | 20320315 | 0.0017 |
| RTX CORP | 5.150 | 20330227 | 0.0026 |
| RTX CORP | 6.100 | 20340315 | 0.0034 |
| RTX CORP | 6.125 | 20380715 | 0.0013 |
| RTX CORP | 4.450 | 20381116 | 0.0014 |
| RTX CORP | 5.700 | 20400415 | 0.0012 |
| RTX CORP | 4.875 | 20401015 | 0.0011 |
| RTX CORP | 4.500 | 20420601 | 0.0065 |
| RTX CORP | 4.150 | 20450515 | 0.0015 |
| RTX CORP | 3.750 | 20461101 | 0.0018 |
| RTX CORP | 4.350 | 20470415 | 0.0017 |
| RTX CORP | 4.050 | 20470504 | 0.0010 |
| RTX CORP | 4.625 | 20481116 | 0.0032 |
| RTX CORP | 3.125 | 20500701 | 0.0014 |
| RTX CORP | 2.820 | 20510901 | 0.0013 |
| RTX CORP | 3.030 | 20520315 | 0.0015 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| RTX CORP | 5.375 | 20530227 | 0.0025 |
| RTX CORP | 6.400 | 20540315 | 0.0041 |
| RWE AG | 2.500 | 20250824 | 0.0028 |
| RWE AG | 2.125 | 20260524 | 0.0022 |
| RWE AG | 0.500 | 20281126 | 0.0015 |
| RWE AG | 3.625 | 20290213 | 0.0011 |
| RWE AG | 2.750 | 20300524 | 0.0022 |
| RWE AG | 0.625 | 20310611 | 0.0009 |
| RWE AG | 3.625 | 20320110 | 0.0011 |
| RWE AG | 1.000 | 20331126 | 0.0011 |
| RWE AG | 4.125 | 20350213 | 0.0012 |
| RYANAIR DAC | 2.875 | 20250915 | 0.0019 |
| RYANAIR DAC | 0.875 | 20260525 | 0.0026 |
| RYDER SYSTEM INC | 5.650 | 20280301 | 0.0011 |
| RYDER SYSTEM INC | 5.250 | 20280601 | 0.0014 |
| RYDER SYSTEM INC | 6.600 | 20331201 | 0.0014 |
| S BANK LTD | 3.750 | 20280926 | 0.0012 |
| S&P GLOBAL INC | 2.950 | 20270122 | 0.0010 |
| S&P GLOBAL INC | 2.450 | 20270301 | 0.0024 |
| S&P GLOBAL INC | 4.750 | 20280801 | 0.0015 |
| S&P GLOBAL INC | 2.700 | 20290301 | 0.0024 |
| S&P GLOBAL INC | 4.250 | 20290501 | 0.0019 |
| S&P GLOBAL INC | 2.500 | 20291201 | 0.0009 |
| S&P GLOBAL INC | 1.250 | 20300815 | 0.0010 |
| S&P GLOBAL INC | 2.900 | 20320301 | 0.0027 |
| S&P GLOBAL INC | 5.250 | 20330915 | 0.0016 |
| S&P GLOBAL INC | 3.250 | 20491201 | 0.0009 |
| S&P GLOBAL INC | 3.700 | 20520301 | 0.0016 |
| S&P GLOBAL INC | 2.300 | 20600815 | 0.0008 |
| S&P GLOBAL INC | 3.900 | 20620301 | 0.0008 |
| SABIC CAP I BV | 2.150 | 20300914 | 0.0009 |
| SABIC CAP I BV | 3.000 | 20500914 | 0.0007 |
| SABINE PASS LIQUEFACTION LLC | 5.625 | 20250301 | 0.0043 |
| SABINE PASS LIQUEFACTION LLC | 5.875 | 20260630 | 0.0032 |
| SABINE PASS LIQUEFACTION LLC | 5.000 | 20270315 | 0.0032 |
| SABINE PASS LIQUEFACTION LLC | 4.200 | 20280315 | 0.0028 |
| SABINE PASS LIQUEFACTION LLC | 4.500 | 20300515 | 0.0040 |
| SABRA HEALTH CARE LP | 5.125 | 20260815 | 0.0010 |
| SABRA HEALTH CARE LP | 3.200 | 20311201 | 0.0014 |
| SAFRAN SA | 0.125 | 20260316 | 0.0015 |
| SAFRAN SA | 0.750 | 20310317 | 0.0014 |
| SAGAX EURO MTN NL BV | 0.750 | 20280126 | 0.0010 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SAGAX EURO MTN NL BV | 1.000 | 20290517 | 0.0010 |
| SAGE GROUP PLC | 3.820 | 20280215 | 0.0011 |
| SAGE GROUP PLC | 1.625 | 20310225 | 0.0007 |
| SAGE GROUP PLC | 2.875 | 20340208 | 0.0009 |
| SALESFORCE INC | 3.700 | 20280411 | 0.0031 |
| SALESFORCE INC | 1.500 | 20280715 | 0.0018 |
| SALESFORCE INC | 1.950 | 20310715 | 0.0026 |
| SALESFORCE INC | 2.700 | 20410715 | 0.0019 |
| SALESFORCE INC | 2.900 | 20510715 | 0.0028 |
| SALESFORCE INC | 3.050 | 20610715 | 0.0017 |
| SALTAIRE FIN PLC | 4.809 | 20530314 | 0.0009 |
| SAMPO OYJ | 3.375 | 20490523 | 0.0011 |
| SAMPO OYJ | 2.500 | 20520903 | 0.0019 |
| SAN DIEGO GAS & ELECTRIC CO | 2.500 | 20260515 | 0.0010 |
| SAN DIEGO GAS & ELECTRIC CO | 4.950 | 20280815 | 0.0013 |
| SAN DIEGO GAS & ELECTRIC CO | 1.700 | 20301001 | 0.0014 |
| SAN DIEGO GAS & ELECTRIC CO | 3.000 | 20320315 | 0.0009 |
| SAN DIEGO GAS & ELECTRIC CO | 4.500 | 20400815 | 0.0009 |
| SAN DIEGO GAS & ELECTRIC CO | 2.950 | 20510815 | 0.0010 |
| SAN DIEGO GAS & ELECTRIC CO | 3.700 | 20520315 | 0.0008 |
| SAN DIEGO GAS & ELECTRIC CO | 5.350 | 20530401 | 0.0017 |
| SANCTUARY CAP PLC | 6.697 | 20390323 | 0.0010 |
| SANCTUARY CAP PLC | 5.000 | 20470426 | 0.0011 |
| SANCTUARY CAP PLC | 2.375 | 20500414 | 0.0008 |
| SANDOZ FIN BV | 3.970 | 20270417 | 0.0016 |
| SANDOZ FIN BV | 4.220 | 20300417 | 0.0016 |
| SANDOZ FIN BV | 4.500 | 20331117 | 0.0014 |
| SANDS CHINA LTD | 5.125 | 20250808 | 0.0037 |
| SANDS CHINA LTD | 4.050 | 20260108 | 0.0016 |
| SANDS CHINA LTD | 2.550 | 20270308 | 0.0013 |
| SANDS CHINA LTD | 5.400 | 20280808 | 0.0038 |
| SANDS CHINA LTD | 3.100 | 20290308 | 0.0012 |
| SANDS CHINA LTD | 4.625 | 20300618 | 0.0013 |
| SANDS CHINA LTD | 3.250 | 20310808 | 0.0010 |
| SANDVIK AB | 2.125 | 20270607 | 0.0011 |
| SANDVIK AB | 0.375 | 20281125 | 0.0010 |
| SANDVIK AB | 3.750 | 20290927 | 0.0012 |
| SANEF SA | 1.875 | 20260316 | 0.0013 |
| SANOFI SA | 1.000 | 20250401 | 0.0022 |
| SANOFI SA | 0.875 | 20250406 | 0.0019 |
| SANOFI SA | 1.500 | 20250922 | 0.0017 |
| SANOFI SA | 1.000 | 20260321 | 0.0033 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SANOFI SA | 1.750 | 20260910 | 0.0033 |
| SANOFI SA | 0.500 | 20270113 | 0.0024 |
| SANOFI SA | 1.125 | 20280405 | 0.0015 |
| SANOFI SA | 3.625 | 20280619 | 0.0020 |
| SANOFI SA | 0.875 | 20290321 | 0.0013 |
| SANOFI SA | 1.250 | 20290406 | 0.0013 |
| SANOFI SA | 1.375 | 20300321 | 0.0041 |
| SANOFI SA | 1.500 | 20300401 | 0.0021 |
| SANOFI SA | 1.250 | 20340321 | 0.0010 |
| SANOFI SA | 1.875 | 20380321 | 0.0024 |
| SANTANDER CONSUMER BANK AG | 4.500 | 20260630 | 0.0012 |
| SANTANDER CONSUMER BANK AG | 4.375 | 20270913 | 0.0017 |
| SANTANDER CONSUMER BANK AG | 0.050 | 20300214 | 0.0010 |
| SANTANDER CONSUMER BANK AS | 0.500 | 20250811 | 0.0011 |
| SANTANDER CONSUMER BANK AS | 0.125 | 20260414 | 0.0010 |
| SANTANDER CONSUMER FIN SA | 0.380 | 20251203 | 0.0013 |
| SANTANDER CONSUMER FIN SA | 0.000 | 20260223 | 0.0010 |
| SANTANDER CONSUMER FIN SA | 0.500 | 20261114 | 0.0010 |
| SANTANDER CONSUMER FIN SA | 0.500 | 20270114 | 0.0015 |
| SANTANDER CONSUMER FIN SA | 4.830 | 20270329 | 0.0014 |
| SANTANDER CONSUMER FIN SA | 4.820 | 20280329 | 0.0017 |
| SANTANDER CONSUMER FIN SA | 4.125 | 20280505 | 0.0012 |
| SANTANDER CONSUMER FIN SA | 4.864 | 20280531 | 0.0015 |
| SANTANDER CONSUMER FIN SA | 3.750 | 20290117 | 0.0023 |
| SANTANDER HLDGS USA INC | 3.450 | 20250602 | 0.0020 |
| SANTANDER HLDGS USA INC | 4.500 | 20250717 | 0.0023 |
| SANTANDER HLDGS USA INC | 5.807 | 20260909 | 0.0011 |
| SANTANDER HLDGS USA INC | 3.244 | 20261005 | 0.0019 |
| SANTANDER HLDGS USA INC | 4.400 | 20270713 | 0.0021 |
| SANTANDER HLDGS USA INC | 2.490 | 20280106 | 0.0019 |
| SANTANDER HLDGS USA INC | 6.499 | 20290309 | 0.0022 |
| SANTANDER HLDGS USA INC | 6.565 | 20290612 | 0.0011 |
| SANTANDER HLDGS USA INC | 6.174 | 20300109 | 0.0021 |
| SANTANDER HLDGS USA INC | 7.660 | 20311109 | 0.0011 |
| SANTANDER UK GROUP HLDGS PLC | 3.625 | 20260114 | 0.0013 |
| SANTANDER UK GROUP HLDGS PLC | 2.920 | 20260508 | 0.0013 |
| SANTANDER UK GROUP HLDGS PLC | 1.532 | 20260821 | 0.0020 |
| SANTANDER UK GROUP HLDGS PLC | 6.833 | 20261121 | 0.0032 |
| SANTANDER UK GROUP HLDGS PLC | 1.673 | 20270614 | 0.0019 |
| SANTANDER UK GROUP HLDGS PLC | 7.098 | 20271116 | 0.0021 |
| SANTANDER UK GROUP HLDGS PLC | 2.469 | 20280111 | 0.0019 |
| SANTANDER UK GROUP HLDGS PLC | 3.530 | 20280825 | 0.0017 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SANTANDER UK GROUP HLDGS PLC | 3.823 | 20281103 | 0.0020 |
| SANTANDER UK GROUP HLDGS PLC | 6.534 | 20290110 | 0.0027 |
| SANTANDER UK GROUP HLDGS PLC | 2.421 | 20290117 | 0.0012 |
| SANTANDER UK GROUP HLDGS PLC | 7.482 | 20290829 | 0.0014 |
| SANTANDER UK GROUP HLDGS PLC | 0.603 | 20290913 | 0.0014 |
| SANTANDER UK GROUP HLDGS PLC | 2.896 | 20320315 | 0.0011 |
| SANTANDER UK PLC | 5.750 | 20260302 | 0.0028 |
| SANTANDER UK PLC | 0.050 | 20270112 | 0.0026 |
| SANTANDER UK PLC | 1.125 | 20270312 | 0.0037 |
| SANTANDER UK PLC | 5.250 | 20290216 | 0.0020 |
| SANTANDER UK PLC | 3.875 | 20291015 | 0.0009 |
| SANTOS FIN LTD | 5.250 | 20290313 | 0.0012 |
| SAP SE | 1.000 | 20250401 | 0.0013 |
| SAP SE | 1.000 | 20260313 | 0.0011 |
| SAP SE | 0.125 | 20260518 | 0.0013 |
| SAP SE | 1.750 | 20270222 | 0.0022 |
| SAP SE | 1.250 | 20280310 | 0.0021 |
| SAP SE | 0.375 | 20290518 | 0.0016 |
| SAP SE | 1.375 | 20300313 | 0.0010 |
| SAP SE | 1.625 | 20310310 | 0.0026 |
| SARTORIUS FIN BV | 4.250 | 20260914 | 0.0015 |
| SARTORIUS FIN BV | 4.375 | 20290914 | 0.0015 |
| SARTORIUS FIN BV | 4.500 | 20320914 | 0.0020 |
| SARTORIUS FIN BV | 4.875 | 20350914 | 0.0021 |
| SASKATCHEWAN | 3.250 | 20270608 | 0.0020 |
| SATS TREASURY PTE LTD | 4.828 | 20290123 | 0.0010 |
| SAUDI ARABIA GOVT | 4.000 | 20250417 | 0.0088 |
| SAUDI ARABIA GOVT | 2.900 | 20251022 | 0.0049 |
| SAUDI ARABIA GOVT | 3.250 | 20261026 | 0.0105 |
| SAUDI ARABIA GOVT | 2.500 | 20270203 | 0.0024 |
| SAUDI ARABIA GOVT | 4.750 | 20280118 | 0.0068 |
| SAUDI ARABIA GOVT | 3.625 | 20280304 | 0.0101 |
| SAUDI ARABIA GOVT | 4.375 | 20290416 | 0.0082 |
| SAUDI ARABIA GOVT | 4.750 | 20300116 | 0.0067 |
| SAUDI ARABIA GOVT | 4.500 | 20300417 | 0.0062 |
| SAUDI ARABIA GOVT | 3.250 | 20301022 | 0.0028 |
| SAUDI ARABIA GOVT | 2.750 | 20320203 | 0.0018 |
| SAUDI ARABIA GOVT | 5.500 | 20321025 | 0.0054 |
| SAUDI ARABIA GOVT | 2.250 | 20330202 | 0.0046 |
| SAUDI ARABIA GOVT | 4.875 | 20330718 | 0.0072 |
| SAUDI ARABIA GOVT | 5.000 | 20340116 | 0.0082 |
| SAUDI ARABIA GOVT | 4.500 | 20461026 | 0.0116 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SAUDI ARABIA GOVT | 4.625 | 20471004 | 0.0081 |
| SAUDI ARABIA GOVT | 5.000 | 20490417 | 0.0066 |
| SAUDI ARABIA GOVT | 5.250 | 20500116 | 0.0068 |
| SAUDI ARABIA GOVT | 3.250 | 20511117 | 0.0017 |
| SAUDI ARABIA GOVT | 5.000 | 20530118 | 0.0060 |
| SAUDI ARABIA GOVT | 5.750 | 20540116 | 0.0096 |
| SAUDI ARABIA GOVT | 3.750 | 20550121 | 0.0041 |
| SAUDI ARABIA GOVT | 4.500 | 20600422 | 0.0052 |
| SAUDI ARABIA GOVT | 3.450 | 20610202 | 0.0031 |
| SAUDI ARABIA GOVT NT | 0.750 | 20270709 | 0.0021 |
| SAUDI ARABIA GOVT NT | 0.625 | 20300303 | 0.0010 |
| SAUDI ARABIA GOVT NT | 2.000 | 20390709 | 0.0034 |
| SAUDI ARABIAN OIL CO | 1.625 | 20251124 | 0.0020 |
| SAUDI ARABIAN OIL CO | 3.500 | 20290416 | 0.0059 |
| SAUDI ARABIAN OIL CO | 2.250 | 20301124 | 0.0035 |
| SAUDI ARABIAN OIL CO | 4.250 | 20390416 | 0.0055 |
| SAUDI ARABIAN OIL CO | 4.375 | 20490416 | 0.0052 |
| SAUDI ARABIAN OIL CO | 3.250 | 20501124 | 0.0032 |
| SAUDI ARABIAN OIL CO | 3.500 | 20701124 | 0.0030 |
| SAUDI ELECTRICITY GLOBAL SUKUK CO 4 | 4.723 | 20280927 | 0.0025 |
| SAUDI ELECTRICITY GLOBAL SUKUK CO 5 | 1.740 | 20250917 | 0.0013 |
| SAUDI ELECTRICITY GLOBAL SUKUK CO 5 | 2.413 | 20300917 | 0.0012 |
| SAUDI ELECTRICITY SUKUK PROGRAMME CO | 4.942 | 20290213 | 0.0017 |
| SAUDI ELECTRICITY SUKUK PROGRAMME CO | 4.632 | 20330411 | 0.0025 |
| SAUDI ELECTRICITY SUKUK PROGRAMME CO | 5.194 | 20340213 | 0.0029 |
| SAUDI ELECTRICITY SUKUK PROGRAMME CO | 5.684 | 20530411 | 0.0017 |
| SAXONY-ANHALT | 0.000 | 20250401 | 0.0026 |
| SAXONY-ANHALT | 0.010 | 20261109 | 0.0021 |
| SAXONY-ANHALT | 0.500 | 20270625 | 0.0021 |
| SAXONY-ANHALT | 0.750 | 20290129 | 0.0020 |
| SAXONY-ANHALT | 0.125 | 20290621 | 0.0012 |
| SAXONY-ANHALT | 0.000 | 20310310 | 0.0019 |
| SAXONY-ANHALT | 0.350 | 20320209 | 0.0019 |
| SAXONY-ANHALT | 2.850 | 20330215 | 0.0011 |
| SAXONY-ANHALT | 2.950 | 20330620 | 0.0012 |
| SAXONY-ANHALT | 2.750 | 20340123 | 0.0017 |
| SAXONY-ANHALT | 0.500 | 20510324 | 0.0012 |
| SBAB BANK AB PUBL | 0.500 | 20250513 | 0.0011 |
| SBAB BANK AB PUBL | 1.875 | 20251210 | 0.0016 |
| SBAB BANK AB PUBL | 4.875 | 20260626 | 0.0012 |
| SBAB BANK AB PUBL | 0.125 | 20260827 | 0.0010 |
| SBAB BANK AB PUBL | 0.500 | 20270208 | 0.0010 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SCANIA CV AB | 2.250 | 20250603 | 0.0011 |
| SCENTRE MGMT LTD | 3.875 | 20260716 | 0.0010 |
| SCENTRE MGMT LTD | 1.750 | 20280411 | 0.0011 |
| SCENTRE MGMT LTD | 1.450 | 20290328 | 0.0010 |
| SCHAEFFLER AG | 2.750 | 20251012 | 0.0017 |
| SCHAEFFLER AG | 4.500 | 20260814 | 0.0011 |
| SCHAEFFLER AG | 2.875 | 20270326 | 0.0015 |
| SCHAEFFLER AG | 3.375 | 20281012 | 0.0016 |
| SCHAEFFLER AG | 4.750 | 20290814 | 0.0014 |
| SCHLUMBERGER FIN BV | 1.375 | 20261028 | 0.0021 |
| SCHLUMBERGER FIN BV | 0.250 | 20271015 | 0.0018 |
| SCHLUMBERGER FIN BV | 0.500 | 20311015 | 0.0016 |
| SCHLUMBERGER FIN BV | 2.000 | 20320506 | 0.0021 |
| SCHLUMBERGER FIN CANADA LTD | 1.400 | 20250917 | 0.0010 |
| SCHLUMBERGER FIN FRANCE SAS | 1.000 | 20260218 | 0.0013 |
| SCHLUMBERGER INV SA | 4.500 | 20280515 | 0.0010 |
| SCHLUMBERGER INV SA | 2.650 | 20300626 | 0.0023 |
| SCHLUMBERGER INV SA | 4.850 | 20330515 | 0.0010 |
| SCHNEIDER ELECTRIC SE | 0.875 | 20250311 | 0.0017 |
| SCHNEIDER ELECTRIC SE | 3.375 | 20250406 | 0.0017 |
| SCHNEIDER ELECTRIC SE | 0.875 | 20261213 | 0.0016 |
| SCHNEIDER ELECTRIC SE | 1.000 | 20270409 | 0.0011 |
| SCHNEIDER ELECTRIC SE | 1.375 | 20270621 | 0.0016 |
| SCHNEIDER ELECTRIC SE | 3.250 | 20271109 | 0.0011 |
| SCHNEIDER ELECTRIC SE | 1.500 | 20280115 | 0.0016 |
| SCHNEIDER ELECTRIC SE | 3.250 | 20280612 | 0.0012 |
| SCHNEIDER ELECTRIC SE | 0.250 | 20290311 | 0.0016 |
| SCHNEIDER ELECTRIC SE | 3.125 | 20291013 | 0.0014 |
| SCHNEIDER ELECTRIC SE | 3.000 | 20310110 | 0.0013 |
| SCHNEIDER ELECTRIC SE | 3.500 | 20321109 | 0.0014 |
| SCHNEIDER ELECTRIC SE | 3.500 | 20330612 | 0.0012 |
| SCHNEIDER ELECTRIC SE | 3.375 | 20340413 | 0.0014 |
| SCHNEIDER ELECTRIC SE | 3.250 | 20351010 | 0.0015 |
| SCOR SE | 3.000 | 20460608 | 0.0013 |
| SCOR SE | 3.625 | 20480527 | 0.0011 |
| SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC | 2.250 | 20350927 | 0.0007 |
| SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC | 5.500 | 20440115 | 0.0013 |
| SECURITAS TREASURY IRELAND DAC | 4.250 | 20270404 | 0.0014 |
| SECURITAS TREASURY IRELAND DAC | 4.375 | 20290306 | 0.0014 |
| SELP FIN SARL | 1.500 | 20251120 | 0.0011 |
| SELP FIN SARL | 1.500 | 20261220 | 0.0011 |
| SELP FIN SARL | 3.750 | 20270810 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SELP FIN SARL | 0.875 | 20290527 | 0.0010 |
| SEMPRA | 3.300 | 20250401 | 0.0015 |
| SEMPRA | 5.400 | 20260801 | 0.0012 |
| SEMPRA | 3.250 | 20270615 | 0.0015 |
| SEMPRA | 3.400 | 20280201 | 0.0020 |
| SEMPRA | 3.700 | 20290401 | 0.0010 |
| SEMPRA | 5.500 | 20330801 | 0.0015 |
| SEMPRA | 3.800 | 20380201 | 0.0017 |
| SEMPRA | 6.000 | 20391015 | 0.0016 |
| SEMPRA | 4.000 | 20480201 | 0.0013 |
| SEMPRA | 4.125 | 20520401 | 0.0019 |
| SES SA | 1.625 | 20260322 | 0.0014 |
| SES SA | 0.875 | 20271104 | 0.0010 |
| SES SA | 3.500 | 20290114 | 0.0016 |
| SEVERN TRENT UTILITIES FIN PLC | 3.625 | 20260116 | 0.0013 |
| SEVERN TRENT UTILITIES FIN PLC | 6.250 | 20290607 | 0.0012 |
| SEVERN TRENT UTILITIES FIN PLC | 2.750 | 20311205 | 0.0009 |
| SEVERN TRENT UTILITIES FIN PLC | 2.625 | 20330222 | 0.0009 |
| SEVERN TRENT UTILITIES FIN PLC | 4.625 | 20341130 | 0.0010 |
| SEVERN TRENT UTILITIES FIN PLC | 5.250 | 20360404 | 0.0011 |
| SEVERN TRENT UTILITIES FIN PLC | 2.000 | 20400602 | 0.0005 |
| SEVERN TRENT UTILITIES FIN PLC | 4.875 | 20420124 | 0.0009 |
| SF HLDG INV 2021 LTD | 2.375 | 20261117 | 0.0016 |
| SF HLDG INV 2021 LTD | 3.125 | 20311117 | 0.0015 |
| SF HLDG INV LTD | 2.875 | 20300220 | 0.0013 |
| SFG INTL HLDGS CO LTD | 2.400 | 20260603 | 0.0010 |
| SFIL SA | 0.750 | 20260206 | 0.0021 |
| SFIL SA | 2.875 | 20280118 | 0.0034 |
| SFIL SA | 0.000 | 20281123 | 0.0010 |
| SFIL SA | 0.050 | 20290604 | 0.0019 |
| SFIL SA | 3.250 | 20301125 | 0.0017 |
| SFIL SA | 2.875 | 20310122 | 0.0028 |
| SFIL SA | 0.250 | 20311201 | 0.0009 |
| SFIL SA | 1.500 | 20320305 | 0.0020 |
| SFIL SA | 3.250 | 20321005 | 0.0017 |
| SGS NEDERLAND HLDG BV | 0.125 | 20270421 | 0.0015 |
| SGSP AUSTRALIA ASSETS PTY LTD | 3.250 | 20260729 | 0.0010 |
| SGSP AUSTRALIA ASSETS PTY LTD | 3.500 | 20270707 | 0.0010 |
| SHANGHAI PORT GROUP BVI DEV 2 CO LTD | 2.375 | 20300713 | 0.0013 |
| SHANGHAI PORT GROUP BVI DEV CO LTD | 2.850 | 20290911 | 0.0010 |
| SHARJAH | 6.500 | 20321123 | 0.0022 |
| SHARJAH | 3.625 | 20330310 | 0.0013 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SHARJAH | 4.000 | 20500728 | 0.0013 |
| SHARJAH | 4.375 | 20510310 | 0.0007 |
| SHARJAH SUKUK PROGRAMME LTD | 3.854 | 20260403 | 0.0020 |
| SHARJAH SUKUK PROGRAMME LTD | 2.942 | 20270610 | 0.0019 |
| SHARJAH SUKUK PROGRAMME LTD | 4.226 | 20280314 | 0.0024 |
| SHARJAH SUKUK PROGRAMME LTD | 3.234 | 20291023 | 0.0019 |
| SHARJAH SUKUK PROGRAMME LTD | 3.886 | 20300404 | 0.0015 |
| SHARJAH SUKUK PROGRAMME LTD | 3.200 | 20310713 | 0.0013 |
| SHARJAH SUKUK PROGRAMME LTD | 6.092 | 20340319 | 0.0020 |
| SHELL INTL FIN BV | 3.250 | 20250511 | 0.0057 |
| SHELL INTL FIN BV | 1.875 | 20250915 | 0.0022 |
| SHELL INTL FIN BV | 2.500 | 20260324 | 0.0023 |
| SHELL INTL FIN BV | 2.875 | 20260510 | 0.0035 |
| SHELL INTL FIN BV | 2.500 | 20260912 | 0.0020 |
| SHELL INTL FIN BV | 1.625 | 20270120 | 0.0027 |
| SHELL INTL FIN BV | 0.125 | 20271108 | 0.0020 |
| SHELL INTL FIN BV | 1.500 | 20280407 | 0.0021 |
| SHELL INTL FIN BV | 1.250 | 20280512 | 0.0021 |
| SHELL INTL FIN BV | 0.750 | 20280815 | 0.0020 |
| SHELL INTL FIN BV | 3.875 | 20281113 | 0.0031 |
| SHELL INTL FIN BV | 2.375 | 20291107 | 0.0028 |
| SHELL INTL FIN BV | 2.750 | 20300406 | 0.0033 |
| SHELL INTL FIN BV | 1.000 | 20301210 | 0.0010 |
| SHELL INTL FIN BV | 0.500 | 20311108 | 0.0018 |
| SHELL INTL FIN BV | 1.875 | 20320407 | 0.0020 |
| SHELL INTL FIN BV | 1.250 | 20321111 | 0.0019 |
| SHELL INTL FIN BV | 4.125 | 20350511 | 0.0029 |
| SHELL INTL FIN BV | 6.375 | 20381215 | 0.0065 |
| SHELL INTL FIN BV | 0.875 | 20391108 | 0.0015 |
| SHELL INTL FIN BV | 5.500 | 20400325 | 0.0022 |
| SHELL INTL FIN BV | 2.875 | 20411126 | 0.0008 |
| SHELL INTL FIN BV | 3.625 | 20420821 | 0.0008 |
| SHELL INTL FIN BV | 4.550 | 20430812 | 0.0024 |
| SHELL INTL FIN BV | 4.375 | 20450511 | 0.0056 |
| SHELL INTL FIN BV | 4.000 | 20460510 | 0.0039 |
| SHELL INTL FIN BV | 3.750 | 20460912 | 0.0021 |
| SHELL INTL FIN BV | 3.125 | 20491107 | 0.0018 |
| SHELL INTL FIN BV | 3.250 | 20500406 | 0.0030 |
| SHELL INTL FIN BV | 3.000 | 20511126 | 0.0014 |
| SHELL INTL FIN BV | 1.750 | 20520910 | 0.0007 |
| SHENWAN HONGYUAN INTL FIN LTD | 1.800 | 20260714 | 0.0010 |
| SHERWIN-WILLIAMS CO | 3.450 | 20270601 | 0.0030 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SHERWIN-WILLIAMS CO | 2.950 | 20290815 | 0.0015 |
| SHERWIN-WILLIAMS CO | 2.300 | 20300515 | 0.0009 |
| SHERWIN-WILLIAMS CO | 2.200 | 20320315 | 0.0009 |
| SHERWIN-WILLIAMS CO | 4.500 | 20470601 | 0.0023 |
| SHERWIN-WILLIAMS CO | 3.800 | 20490815 | 0.0009 |
| SHERWIN-WILLIAMS CO | 3.300 | 20500515 | 0.0007 |
| SHERWIN-WILLIAMS CO | 2.900 | 20520315 | 0.0007 |
| SHINHAN BANK | 3.320 | 20270129 | 0.0011 |
| SHINHAN BANK | 4.375 | 20320413 | 0.0010 |
| SHIRE ACQUISITIONS INVS IRELAND DAC | 3.200 | 20260923 | 0.0060 |
| SIAM COMMERCIAL BANK PUBLIC CO LTD CAYMAN ISLANDS B | 4.400 | 20290211 | 0.0010 |
| SIB SUKUK CO III LTD | 2.850 | 20250623 | 0.0010 |
| SIEMENS ENERGY FIN BV | 4.000 | 20260405 | 0.0017 |
| SIEMENS ENERGY FIN BV | 4.250 | 20290405 | 0.0017 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 2.250 | 20250310 | 0.0023 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 2.750 | 20250910 | 0.0009 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.000 | 20260220 | 0.0021 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.375 | 20260605 | 0.0021 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.625 | 20270225 | 0.0010 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 1.000 | 20270906 | 0.0016 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 2.500 | 20270908 | 0.0011 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.900 | 20280228 | 0.0013 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 2.875 | 20280310 | 0.0023 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.000 | 20281122 | 0.0022 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.250 | 20290220 | 0.0020 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.125 | 20290905 | 0.0019 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 1.000 | 20300225 | 0.0015 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 1.375 | 20300906 | 0.0020 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 2.750 | 20300909 | 0.0011 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 1.250 | 20310228 | 0.0016 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.375 | 20310824 | 0.0029 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.500 | 20320220 | 0.0014 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.125 | 20320522 | 0.0028 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.000 | 20330908 | 0.0022 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 0.500 | 20340905 | 0.0017 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 1.250 | 20350225 | 0.0014 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.500 | 20360224 | 0.0011 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.375 | 20370222 | 0.0028 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 1.750 | 20390228 | 0.0014 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.750 | 20420910 | 0.0015 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.625 | 20430224 | 0.0017 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 3.625 | 20440222 | 0.0033 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SIG COMBIBLOC PURCHASECO SARL | 2.125 | 20250618 | 0.0012 |
| SIGNIFY NV | 2.375 | 20270511 | 0.0013 |
| SIKA CAP BV | 3.750 | 20261103 | 0.0023 |
| SIKA CAP BV | 0.875 | 20270429 | 0.0010 |
| SIKA CAP BV | 3.750 | 20300503 | 0.0018 |
| SIKA CAP BV | 1.500 | 20310429 | 0.0010 |
| SIMON INTL FIN SCA | 1.250 | 20250513 | 0.0011 |
| SIMON INTL FIN SCA | 1.125 | 20330319 | 0.0013 |
| SIMON PPTY GROUP LP | 3.500 | 20250901 | 0.0023 |
| SIMON PPTY GROUP LP | 3.300 | 20260115 | 0.0016 |
| SIMON PPTY GROUP LP | 3.250 | 20261130 | 0.0015 |
| SIMON PPTY GROUP LP | 1.375 | 20270115 | 0.0010 |
| SIMON PPTY GROUP LP | 3.375 | 20270615 | 0.0015 |
| SIMON PPTY GROUP LP | 3.375 | 20271201 | 0.0015 |
| SIMON PPTY GROUP LP | 1.750 | 20280201 | 0.0015 |
| SIMON PPTY GROUP LP | 2.450 | 20290913 | 0.0023 |
| SIMON PPTY GROUP LP | 2.650 | 20300715 | 0.0014 |
| SIMON PPTY GROUP LP | 2.200 | 20310201 | 0.0012 |
| SIMON PPTY GROUP LP | 2.250 | 20320115 | 0.0012 |
| SIMON PPTY GROUP LP | 2.650 | 20320201 | 0.0012 |
| SIMON PPTY GROUP LP | 5.500 | 20330308 | 0.0014 |
| SIMON PPTY GROUP LP | 6.250 | 20340115 | 0.0011 |
| SIMON PPTY GROUP LP | 6.750 | 20400201 | 0.0014 |
| SIMON PPTY GROUP LP | 4.750 | 20420315 | 0.0011 |
| SIMON PPTY GROUP LP | 4.250 | 20461130 | 0.0009 |
| SIMON PPTY GROUP LP | 3.250 | 20490913 | 0.0019 |
| SIMON PPTY GROUP LP | 3.800 | 20500715 | 0.0012 |
| SIMON PPTY GROUP LP | 5.850 | 20530308 | 0.0014 |
| SIMON PPTY GROUP LP | 6.650 | 20540115 | 0.0012 |
| SINGAPORE GOVT BND | 2.375 | 20250601 | 0.0159 |
| SINGAPORE GOVT BND | 0.500 | 20251101 | 0.0113 |
| SINGAPORE GOVT BND | 2.125 | 20260601 | 0.0160 |
| SINGAPORE GOVT BND | 1.250 | 20261101 | 0.0095 |
| SINGAPORE GOVT BND | 3.500 | 20270301 | 0.0150 |
| SINGAPORE GOVT BND | 2.875 | 20270901 | 0.0042 |
| SINGAPORE GOVT BND | 2.625 | 20280501 | 0.0108 |
| SINGAPORE GOVT BND | 2.875 | 20280801 | 0.0034 |
| SINGAPORE GOVT BND | 2.875 | 20290701 | 0.0106 |
| SINGAPORE GOVT BND | 2.875 | 20300901 | 0.0133 |
| SINGAPORE GOVT BND | 1.625 | 20310701 | 0.0079 |
| SINGAPORE GOVT BND | 2.625 | 20320801 | 0.0084 |
| SINGAPORE GOVT BND | 3.375 | 20330901 | 0.0136 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SINGAPORE GOVT BND | 2.250 | 20360801 | 0.0119 |
| SINGAPORE GOVT BND | 2.375 | 20390701 | 0.0064 |
| SINGAPORE GOVT BND | 2.750 | 20420401 | 0.0099 |
| SINGAPORE GOVT BND | 2.750 | 20460301 | 0.0100 |
| SINGAPORE GOVT BND | 1.875 | 20500301 | 0.0082 |
| SINGAPORE GOVT BND | 1.875 | 20511001 | 0.0075 |
| SINGAPORE GOVT BND | 3.000 | 20720801 | 0.0081 |
| SINGTEL GROUP TREASURY PTE LTD | 3.250 | 20250630 | 0.0010 |
| SINGTEL GROUP TREASURY PTE LTD | 2.375 | 20261003 | 0.0010 |
| SINGTEL GROUP TREASURY PTE LTD | 3.875 | 20280828 | 0.0010 |
| SINGTEL GROUP TREASURY PTE LTD | 2.375 | 20290828 | 0.0014 |
| SINGTEL GROUP TREASURY PTE LTD | 1.875 | 20300610 | 0.0013 |
| SINOCHEM OFFSHORE CAP CO LTD | 1.625 | 20251029 | 0.0010 |
| SINOCHEM OFFSHORE CAP CO LTD | 0.750 | 20251125 | 0.0011 |
| SINOCHEM OFFSHORE CAP CO LTD | 1.500 | 20260923 | 0.0011 |
| SINOCHEM OFFSHORE CAP CO LTD | 2.250 | 20261124 | 0.0010 |
| SINOCHEM OFFSHORE CAP CO LTD | 2.375 | 20310923 | 0.0009 |
| SIX FIN LUXEMBOURG SA | 0.000 | 20251202 | 0.0014 |
| SIXT SE | 3.750 | 20290125 | 0.0011 |
| SK BATTERY AMERICA INC | 2.125 | 20260126 | 0.0014 |
| SK BATTERY AMERICA INC | 4.875 | 20270123 | 0.0010 |
| SK ON CO LTD | 5.375 | 20260511 | 0.0019 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 3.250 | 20251104 | 0.0040 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 3.250 | 20251124 | 0.0023 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.375 | 20260209 | 0.0027 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 5.500 | 20260601 | 0.0010 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 4.000 | 20261109 | 0.0023 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 1.750 | 20261111 | 0.0022 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.375 | 20270211 | 0.0020 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.750 | 20270628 | 0.0031 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 4.125 | 20270629 | 0.0024 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.750 | 20270809 | 0.0020 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.750 | 20271115 | 0.0016 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 3.750 | 20280207 | 0.0023 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 3.250 | 20280504 | 0.0035 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 3.875 | 20280509 | 0.0023 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.375 | 20280621 | 0.0020 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 4.375 | 20281106 | 0.0012 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.625 | 20291112 | 0.0019 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 0.750 | 20311103 | 0.0010 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 5.000 | 20330817 | 0.0012 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 4.500 | 20341127 | 0.0011 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SKANDINAVISKA ENSKILDA BANKEN AB | 6.875 | 22991231 | 0.0010 |
| SKIPTON BUILDING SOCIETY | 2.000 | 20261002 | 0.0009 |
| SKIPTON BUILDING SOCIETY | 6.250 | 20290425 | 0.0009 |
| SKY LTD | 2.250 | 20251117 | 0.0011 |
| SKY LTD | 2.500 | 20260915 | 0.0022 |
| SKY LTD | 6.000 | 20270521 | 0.0009 |
| SKYWORKS SOLUTIONS INC | 1.800 | 20260601 | 0.0010 |
| SKYWORKS SOLUTIONS INC | 3.000 | 20310601 | 0.0009 |
| SLOVENIA GOVT | 5.000 | 20330919 | 0.0021 |
| SLOVENSKA SPORITELNA AS | 3.250 | 20260112 | 0.0011 |
| SLOVENSKA SPORITELNA AS | 0.125 | 20260612 | 0.0010 |
| SLOVENSKA SPORITELNA AS | 1.125 | 20270412 | 0.0011 |
| SLOVENSKA SPORITELNA AS | 3.875 | 20270930 | 0.0012 |
| SLOVENSKA SPORITELNA AS | 3.500 | 20280405 | 0.0012 |
| SMITH & NEPHEW PLC | 4.565 | 20291011 | 0.0012 |
| SMITH & NEPHEW PLC | 2.032 | 20301014 | 0.0017 |
| SMITHS GROUP PLC | 2.000 | 20270223 | 0.0014 |
| SMURFIT KAPPA ACQUISITIONS UNLTD CO | 2.875 | 20260115 | 0.0022 |
| SMURFIT KAPPA TREASURY UNLTD CO | 1.500 | 20270915 | 0.0016 |
| SMURFIT KAPPA TREASURY UNLTD CO | 0.500 | 20290922 | 0.0010 |
| SMURFIT KAPPA TREASURY UNLTD CO | 1.000 | 20330922 | 0.0009 |
| SNAM SPA | 0.000 | 20250815 | 0.0011 |
| SNAM SPA | 1.250 | 20250828 | 0.0011 |
| SNAM SPA | 0.875 | 20261025 | 0.0026 |
| SNAM SPA | 1.375 | 20271025 | 0.0012 |
| SNAM SPA | 3.375 | 20280219 | 0.0011 |
| SNAM SPA | 0.000 | 20281207 | 0.0011 |
| SNAM SPA | 0.750 | 20290620 | 0.0017 |
| SNAM SPA | 4.000 | 20291127 | 0.0015 |
| SNAM SPA | 0.750 | 20300617 | 0.0014 |
| SNAM SPA | 0.625 | 20310630 | 0.0009 |
| SNAM SPA | 3.875 | 20340219 | 0.0022 |
| SNAM SPA | 1.250 | 20340620 | 0.0012 |
| SNAM SPA | 1.000 | 20340912 | 0.0010 |
| SNAP-ON INC | 3.100 | 20500501 | 0.0007 |
| SNB SUKUK LTD | 2.342 | 20270119 | 0.0014 |
| SNCF RESEAU SA | 2.625 | 20251229 | 0.0034 |
| SNCF RESEAU SA | 4.250 | 20261007 | 0.0085 |
| SNCF RESEAU SA | 1.125 | 20270519 | 0.0014 |
| SNCF RESEAU SA | 3.125 | 20281025 | 0.0047 |
| SNCF RESEAU SA | 5.250 | 20281207 | 0.0018 |
| SNCF RESEAU SA | 0.875 | 20290122 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SNCF RESEAU SA | 1.125 | 20300525 | 0.0039 |
| SNCF RESEAU SA | 1.000 | 20311109 | 0.0017 |
| SNCF RESEAU SA | 5.000 | 20331010 | 0.0095 |
| SNCF RESEAU SA | 1.875 | 20340330 | 0.0020 |
| SNCF RESEAU SA | 5.250 | 20350131 | 0.0013 |
| SNCF RESEAU SA | 0.750 | 20360525 | 0.0025 |
| SNCF RESEAU SA | 1.500 | 20370529 | 0.0026 |
| SNCF RESEAU SA | 0.000 | 20380414 | 0.0006 |
| SNCF RESEAU SA | 3.300 | 20421218 | 0.0039 |
| SNCF RESEAU SA | 2.250 | 20471220 | 0.0024 |
| SNCF RESEAU SA | 2.000 | 20480205 | 0.0020 |
| SNCF RESEAU SA | 5.000 | 20520311 | 0.0015 |
| SNCF RESEAU SA | 4.830 | 20600325 | 0.0014 |
| SOCIETE DU GRAND PARIS | 1.125 | 20281022 | 0.0036 |
| SOCIETE DU GRAND PARIS | 0.000 | 20301125 | 0.0055 |
| SOCIETE DU GRAND PARIS | 0.300 | 20311125 | 0.0032 |
| SOCIETE DU GRAND PARIS | 0.300 | 20360902 | 0.0023 |
| SOCIETE DU GRAND PARIS | 0.875 | 20460510 | 0.0027 |
| SOCIETE DU GRAND PARIS | 3.500 | 20490625 | 0.0022 |
| SOCIETE DU GRAND PARIS | 1.700 | 20500525 | 0.0039 |
| SOCIETE DU GRAND PARIS | 1.000 | 20511126 | 0.0015 |
| SOCIETE DU GRAND PARIS | 3.700 | 20530525 | 0.0023 |
| SOCIETE DU GRAND PARIS | 0.700 | 20601015 | 0.0027 |
| SOCIETE DU GRAND PARIS | 1.000 | 20700218 | 0.0031 |
| SOCIETE FONCIERE LYONNAISE SA | 1.500 | 20250529 | 0.0011 |
| SOCIETE FONCIERE LYONNAISE SA | 1.500 | 20270605 | 0.0013 |
| SOCIETE FONCIERE LYONNAISE SA | 0.500 | 20280421 | 0.0012 |
| SOCIETE GENERALE SA | 0.125 | 20260224 | 0.0026 |
| SOCIETE GENERALE SA | 1.125 | 20260421 | 0.0017 |
| SOCIETE GENERALE SA | 0.875 | 20260701 | 0.0016 |
| SOCIETE GENERALE SA | 4.250 | 20260928 | 0.0035 |
| SOCIETE GENERALE SA | 0.125 | 20261117 | 0.0021 |
| SOCIETE GENERALE SA | 0.750 | 20270125 | 0.0031 |
| SOCIETE GENERALE SA | 4.125 | 20270602 | 0.0029 |
| SOCIETE GENERALE SA | 0.250 | 20270708 | 0.0020 |
| SOCIETE GENERALE SA | 4.000 | 20271116 | 0.0023 |
| SOCIETE GENERALE SA | 0.625 | 20271202 | 0.0021 |
| SOCIETE GENERALE SA | 1.250 | 20271207 | 0.0009 |
| SOCIETE GENERALE SA | 1.375 | 20280113 | 0.0016 |
| SOCIETE GENERALE SA | 0.125 | 20280218 | 0.0020 |
| SOCIETE GENERALE SA | 0.875 | 20280922 | 0.0020 |
| SOCIETE GENERALE SA | 2.125 | 20280927 | 0.0027 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SOCIETE GENERALE SA | 4.125 | 20281121 | 0.0023 |
| SOCIETE GENERALE SA | 1.750 | 20290322 | 0.0026 |
| SOCIETE GENERALE SA | 2.625 | 20290530 | 0.0022 |
| SOCIETE GENERALE SA | 0.500 | 20290612 | 0.0020 |
| SOCIETE GENERALE SA | 0.875 | 20290924 | 0.0014 |
| SOCIETE GENERALE SA | 4.750 | 20290928 | 0.0024 |
| SOCIETE GENERALE SA | 1.250 | 20300612 | 0.0021 |
| SOCIETE GENERALE SA | 1.000 | 20301124 | 0.0021 |
| SOCIETE GENERALE SA | 4.250 | 20301206 | 0.0034 |
| SOCIETE GENERALE SA | 1.125 | 20310630 | 0.0021 |
| SOCIETE GENERALE SA | 4.875 | 20311121 | 0.0030 |
| SOCIETE GENERALE SA | 5.750 | 20320122 | 0.0017 |
| SOCIETE GENERALE SA | 5.250 | 20320906 | 0.0012 |
| SOCIETE GENERALE SA | 4.250 | 20321116 | 0.0030 |
| SOCIETE GENERALE SA | 5.625 | 20330602 | 0.0025 |
| SOCIETE GENERALE SA | 6.250 | 20330622 | 0.0015 |
| SOCIETE GENERALE SFH SA | 0.500 | 20250602 | 0.0016 |
| SOCIETE GENERALE SFH SA | 3.000 | 20251028 | 0.0034 |
| SOCIETE GENERALE SFH SA | 0.500 | 20260128 | 0.0016 |
| SOCIETE GENERALE SFH SA | 3.125 | 20260224 | 0.0017 |
| SOCIETE GENERALE SFH SA | 3.625 | 20260731 | 0.0029 |
| SOCIETE GENERALE SFH SA | 0.481 | 20261027 | 0.0010 |
| SOCIETE GENERALE SFH SA | 0.010 | 20261202 | 0.0031 |
| SOCIETE GENERALE SFH SA | 0.750 | 20270129 | 0.0021 |
| SOCIETE GENERALE SFH SA | 3.000 | 20270201 | 0.0028 |
| SOCIETE GENERALE SFH SA | 0.750 | 20271018 | 0.0021 |
| SOCIETE GENERALE SFH SA | 0.750 | 20280119 | 0.0015 |
| SOCIETE GENERALE SFH SA | 1.375 | 20280505 | 0.0037 |
| SOCIETE GENERALE SFH SA | 0.125 | 20290202 | 0.0024 |
| SOCIETE GENERALE SFH SA | 0.125 | 20290718 | 0.0019 |
| SOCIETE GENERALE SFH SA | 0.010 | 20291029 | 0.0014 |
| SOCIETE GENERALE SFH SA | 0.010 | 20300211 | 0.0019 |
| SOCIETE GENERALE SFH SA | 3.375 | 20300731 | 0.0029 |
| SOCIETE GENERALE SFH SA | 0.010 | 20310205 | 0.0014 |
| SOCIETE GENERALE SFH SA | 3.125 | 20320224 | 0.0034 |
| SOCIETE GENERALE SFH SA | 1.750 | 20340505 | 0.0025 |
| SOCIETE GENERALE SFH SA | 3.125 | 20360201 | 0.0022 |
| SOCIETE NATLE SNCF SA | 4.375 | 20260415 | 0.0012 |
| SOCIETE NATLE SNCF SA | 0.875 | 20261228 | 0.0008 |
| SOCIETE NATLE SNCF SA | 5.375 | 20270318 | 0.0014 |
| SOCIETE NATLE SNCF SA | 3.125 | 20271102 | 0.0019 |
| SOCIETE NATLE SNCF SA | 1.500 | 20290202 | 0.0027 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SOCIETE NATLE SNCF SA | 0.625 | 20300417 | 0.0030 |
| SOCIETE NATLE SNCF SA | 3.375 | 20330525 | 0.0029 |
| SOCIETE NATLE SNCF SA | 1.000 | 20400525 | 0.0018 |
| SOCIETE NATLE SNCF SA | 0.875 | 20510228 | 0.0022 |
| SOCIETE NATLE SNCF SA | 1.000 | 20610119 | 0.0014 |
| SOCIETY OF LLOYD S | 4.875 | 20470207 | 0.0008 |
| SODEXO SA | 0.750 | 20250427 | 0.0015 |
| SODEXO SA | 2.500 | 20260624 | 0.0011 |
| SODEXO SA | 0.750 | 20270414 | 0.0017 |
| SODEXO SA | 1.000 | 20280717 | 0.0010 |
| SODEXO SA | 1.000 | 20290427 | 0.0016 |
| SOGECAP SA | 6.500 | 20440516 | 0.0020 |
| SOGECAP SA | 4.125 | 22991231 | 0.0018 |
| SOLVAY SA | 2.750 | 20271202 | 0.0011 |
| SONOCO PRODUCTS CO | 3.125 | 20300501 | 0.0011 |
| SONOCO PRODUCTS CO | 2.850 | 20320201 | 0.0009 |
| SONOCO PRODUCTS CO | 5.750 | 20401101 | 0.0011 |
| SOUTH EASTERN POWER NETWORKS PLC | 5.625 | 20300930 | 0.0008 |
| SOUTH EASTERN POWER NETWORKS PLC | 6.375 | 20311112 | 0.0009 |
| SOUTH EASTERN POWER NETWORKS PLC | 1.750 | 20340930 | 0.0006 |
| SOUTHERN CALIFORNIA EDISON CO | 3.700 | 20250801 | 0.0018 |
| SOUTHERN CALIFORNIA EDISON CO | 4.875 | 20270201 | 0.0010 |
| SOUTHERN CALIFORNIA EDISON CO | 4.700 | 20270601 | 0.0012 |
| SOUTHERN CALIFORNIA EDISON CO | 5.850 | 20271101 | 0.0016 |
| SOUTHERN CALIFORNIA EDISON CO | 5.300 | 20280301 | 0.0016 |
| SOUTHERN CALIFORNIA EDISON CO | 5.650 | 20281001 | 0.0012 |
| SOUTHERN CALIFORNIA EDISON CO | 4.200 | 20290301 | 0.0010 |
| SOUTHERN CALIFORNIA EDISON CO | 2.850 | 20290801 | 0.0009 |
| SOUTHERN CALIFORNIA EDISON CO | 2.250 | 20300601 | 0.0010 |
| SOUTHERN CALIFORNIA EDISON CO | 2.750 | 20320201 | 0.0009 |
| SOUTHERN CALIFORNIA EDISON CO | 5.950 | 20321101 | 0.0017 |
| SOUTHERN CALIFORNIA EDISON CO | 6.000 | 20340115 | 0.0011 |
| SOUTHERN CALIFORNIA EDISON CO | 5.200 | 20340601 | 0.0018 |
| SOUTHERN CALIFORNIA EDISON CO | 5.950 | 20380201 | 0.0013 |
| SOUTHERN CALIFORNIA EDISON CO | 6.050 | 20390315 | 0.0011 |
| SOUTHERN CALIFORNIA EDISON CO | 5.500 | 20400315 | 0.0011 |
| SOUTHERN CALIFORNIA EDISON CO | 4.500 | 20400901 | 0.0009 |
| SOUTHERN CALIFORNIA EDISON CO | 4.650 | 20431001 | 0.0015 |
| SOUTHERN CALIFORNIA EDISON CO | 4.000 | 20470401 | 0.0030 |
| SOUTHERN CALIFORNIA EDISON CO | 4.125 | 20480301 | 0.0022 |
| SOUTHERN CALIFORNIA EDISON CO | 4.875 | 20490301 | 0.0011 |
| SOUTHERN CALIFORNIA EDISON CO | 3.650 | 20500201 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SOUTHERN CALIFORNIA EDISON CO | 2.950 | 20510201 | 0.0010 |
| SOUTHERN CALIFORNIA EDISON CO | 3.450 | 20520201 | 0.0010 |
| SOUTHERN CALIFORNIA EDISON CO | 5.875 | 20531201 | 0.0015 |
| SOUTHERN CALIFORNIA GAS CO | 2.600 | 20260615 | 0.0010 |
| SOUTHERN CALIFORNIA GAS CO | 2.950 | 20270415 | 0.0014 |
| SOUTHERN CALIFORNIA GAS CO | 2.550 | 20300201 | 0.0012 |
| SOUTHERN CALIFORNIA GAS CO | 5.200 | 20330601 | 0.0010 |
| SOUTHERN CALIFORNIA GAS CO | 4.300 | 20490115 | 0.0009 |
| SOUTHERN CALIFORNIA GAS CO | 6.350 | 20521115 | 0.0014 |
| SOUTHERN CALIFORNIA GAS CO | 5.750 | 20530601 | 0.0011 |
| SOUTHERN CO | 5.150 | 20251006 | 0.0011 |
| SOUTHERN CO | 3.250 | 20260701 | 0.0035 |
| SOUTHERN CO | 5.113 | 20270801 | 0.0018 |
| SOUTHERN CO | 4.850 | 20280615 | 0.0016 |
| SOUTHERN CO | 5.500 | 20290315 | 0.0013 |
| SOUTHERN CO | 3.700 | 20300430 | 0.0019 |
| SOUTHERN CO | 5.700 | 20321015 | 0.0011 |
| SOUTHERN CO | 5.200 | 20330615 | 0.0016 |
| SOUTHERN CO | 5.700 | 20340315 | 0.0015 |
| SOUTHERN CO | 4.250 | 20360701 | 0.0009 |
| SOUTHERN CO | 4.400 | 20460701 | 0.0035 |
| SOUTHERN CO | 4.000 | 20510115 | 0.0025 |
| SOUTHERN CO | 3.750 | 20510915 | 0.0020 |
| SOUTHERN CO | 1.875 | 20810915 | 0.0025 |
| SOUTHERN CO GAS CAP CORP | 1.750 | 20310115 | 0.0008 |
| SOUTHERN CO GAS CAP CORP | 5.150 | 20320915 | 0.0011 |
| SOUTHERN CO GAS CAP CORP | 5.750 | 20330915 | 0.0011 |
| SOUTHERN CO GAS CAP CORP | 5.875 | 20410315 | 0.0015 |
| SOUTHERN CO GAS CAP CORP | 4.400 | 20430601 | 0.0009 |
| SOUTHERN CO GAS CAP CORP | 3.950 | 20461001 | 0.0009 |
| SOUTHERN COPPER CORP | 3.875 | 20250423 | 0.0010 |
| SOUTHERN COPPER CORP | 7.500 | 20350727 | 0.0024 |
| SOUTHERN COPPER CORP | 6.750 | 20400416 | 0.0026 |
| SOUTHERN COPPER CORP | 5.250 | 20421108 | 0.0024 |
| SOUTHERN COPPER CORP | 5.875 | 20450423 | 0.0032 |
| SOUTHERN ELECTRIC POWER DISTRIBUTION PLC | 5.500 | 20320607 | 0.0010 |
| SOUTHERN ELECTRIC POWER DISTRIBUTION PLC | 4.625 | 20370220 | 0.0008 |
| SOUTHERN GAS NETWORKS PLC | 4.875 | 20290321 | 0.0010 |
| SOUTHERN GAS NETWORKS PLC | 1.250 | 20311202 | 0.0009 |
| SOUTHERN GAS NETWORKS PLC | 6.625 | 20350314 | 0.0009 |
| SOUTHERN GAS NETWORKS PLC | 3.100 | 20360915 | 0.0008 |
| SOUTHERN HOUSING | 3.500 | 20471019 | 0.0006 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SOUTHERN POWER CO | 4.150 | 20251201 | 0.0010 |
| SOUTHERN POWER CO | 1.850 | 20260620 | 0.0011 |
| SOUTHERN POWER CO | 5.150 | 20410915 | 0.0011 |
| SOUTHERN WATER SVCS FIN LTD | 6.640 | 20260331 | 0.0010 |
| SOUTHERN WATER SVCS FIN LTD | 1.625 | 20270330 | 0.0007 |
| SOUTHERN WATER SVCS FIN LTD | 2.375 | 20280528 | 0.0009 |
| SOUTHERN WATER SVCS FIN LTD | 6.192 | 20290331 | 0.0010 |
| SOUTHERN WATER SVCS FIN LTD | 3.000 | 20370528 | 0.0009 |
| SOUTHERN WATER SVCS FIN LTD | 5.125 | 20560930 | 0.0007 |
| SOUTHWEST AIRLINES CO | 5.250 | 20250504 | 0.0028 |
| SOUTHWEST AIRLINES CO | 5.125 | 20270615 | 0.0036 |
| SOUTHWEST AIRLINES CO | 2.625 | 20300210 | 0.0009 |
| SOUTHWEST GAS CORP | 4.050 | 20320315 | 0.0012 |
| SOUTHWESTERN ELECTRIC POWER CO | 1.650 | 20260315 | 0.0010 |
| SOUTHWESTERN ELECTRIC POWER CO | 4.100 | 20280915 | 0.0012 |
| SOUTHWESTERN ELECTRIC POWER CO | 3.250 | 20511101 | 0.0009 |
| SOUTHWESTERN PUBLIC SVC CO | 3.150 | 20500501 | 0.0008 |
| SOVEREIGN HOUSING CAP PLC | 2.375 | 20481104 | 0.0006 |
| SOVEREIGN HOUSING CAP PLC | 5.500 | 20570124 | 0.0011 |
| SP DISTRIBUTION PLC | 5.875 | 20260717 | 0.0010 |
| SP KIINNITYSLUOTTOPANKKI OYJ | 0.050 | 20260619 | 0.0010 |
| SP KIINNITYSLUOTTOPANKKI OYJ | 3.125 | 20271101 | 0.0017 |
| SP KIINNITYSLUOTTOPANKKI OYJ | 0.010 | 20280928 | 0.0010 |
| SP MANWEB PLC | 4.875 | 20270920 | 0.0009 |
| SP TRANSMISSION PLC | 2.000 | 20311113 | 0.0008 |
| SPAIN GOVT BONOS | 0.000 | 20250531 | 0.0443 |
| SPAIN GOVT BONOS | 0.000 | 20260131 | 0.0453 |
| SPAIN GOVT BONOS | 2.800 | 20260531 | 0.0540 |
| SPAIN GOVT BONOS | 0.000 | 20270131 | 0.0472 |
| SPAIN GOVT BONOS | 2.500 | 20270531 | 0.0161 |
| SPAIN GOVT BONOS | 0.800 | 20270730 | 0.0489 |
| SPAIN GOVT BONOS | 0.000 | 20280131 | 0.0572 |
| SPAIN GOVT BONOS | 1.450 | 20290430 | 0.0490 |
| SPAIN GOVT BONOS | 3.500 | 20290531 | 0.0260 |
| SPAIN GOVT BONOS | 0.600 | 20291031 | 0.0506 |
| SPAIN GOVT BONOS | 0.500 | 20300430 | 0.0500 |
| SPAIN GOVT BONOS | 1.250 | 20301031 | 0.0549 |
| SPAIN GOVT BONOS | 2.550 | 20321031 | 0.0504 |
| SPAIN GOVT BONOS | 1.000 | 20420730 | 0.0170 |
| SPAIN GOVT OBLIGAC | 1.600 | 20250430 | 0.0488 |
| SPAIN GOVT OBLIGAC | 4.650 | 20250730 | 0.0571 |
| SPAIN GOVT OBLIGAC | 2.150 | 20251031 | 0.0604 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SPAIN GOVT OBLIGAC | 1.950 | 20260430 | 0.0514 |
| SPAIN GOVT OBLIGAC | 5.900 | 20260730 | 0.0612 |
| SPAIN GOVT OBLIGAC | 1.300 | 20261031 | 0.0622 |
| SPAIN GOVT OBLIGAC | 1.500 | 20270430 | 0.0567 |
| SPAIN GOVT OBLIGAC | 1.450 | 20271031 | 0.0541 |
| SPAIN GOVT OBLIGAC | 1.400 | 20280430 | 0.0601 |
| SPAIN GOVT OBLIGAC | 1.400 | 20280730 | 0.0530 |
| SPAIN GOVT OBLIGAC | 5.150 | 20281031 | 0.0512 |
| SPAIN GOVT OBLIGAC | 6.000 | 20290131 | 0.0688 |
| SPAIN GOVT OBLIGAC | 0.800 | 20290730 | 0.0555 |
| SPAIN GOVT OBLIGAC | 1.950 | 20300730 | 0.0519 |
| SPAIN GOVT OBLIGAC | 0.100 | 20310430 | 0.0482 |
| SPAIN GOVT OBLIGAC | 0.500 | 20311031 | 0.0439 |
| SPAIN GOVT OBLIGAC | 0.700 | 20320430 | 0.0469 |
| SPAIN GOVT OBLIGAC | 5.750 | 20320730 | 0.0674 |
| SPAIN GOVT OBLIGAC | 3.150 | 20330430 | 0.0560 |
| SPAIN GOVT OBLIGAC | 2.350 | 20330730 | 0.0483 |
| SPAIN GOVT OBLIGAC | 3.550 | 20331031 | 0.0583 |
| SPAIN GOVT OBLIGAC | 3.250 | 20340430 | 0.0396 |
| SPAIN GOVT OBLIGAC | 1.850 | 20350730 | 0.0432 |
| SPAIN GOVT OBLIGAC | 4.200 | 20370131 | 0.0543 |
| SPAIN GOVT OBLIGAC | 0.850 | 20370730 | 0.0239 |
| SPAIN GOVT OBLIGAC | 3.900 | 20390730 | 0.0310 |
| SPAIN GOVT OBLIGAC | 4.900 | 20400730 | 0.0551 |
| SPAIN GOVT OBLIGAC | 1.200 | 20401031 | 0.0313 |
| SPAIN GOVT OBLIGAC | 4.700 | 20410730 | 0.0563 |
| SPAIN GOVT OBLIGAC | 3.450 | 20430730 | 0.0260 |
| SPAIN GOVT OBLIGAC | 5.150 | 20441031 | 0.0446 |
| SPAIN GOVT OBLIGAC | 2.900 | 20461031 | 0.0398 |
| SPAIN GOVT OBLIGAC | 2.700 | 20481031 | 0.0357 |
| SPAIN GOVT OBLIGAC | 1.000 | 20501031 | 0.0277 |
| SPAIN GOVT OBLIGAC | 1.900 | 20521031 | 0.0304 |
| SPAIN GOVT OBLIGAC | 4.000 | 20541031 | 0.0138 |
| SPAIN GOVT OBLIGAC | 3.450 | 20660730 | 0.0311 |
| SPAIN GOVT OBLIGAC | 1.450 | 20711031 | 0.0086 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.125 | 20260514 | 0.0021 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.250 | 20260830 | 0.0021 |
| SPAREBANK 1 BOLIGKREDITT AS | 1.750 | 20270525 | 0.0027 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.010 | 20270922 | 0.0020 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.125 | 20280120 | 0.0025 |
| SPAREBANK 1 BOLIGKREDITT AS | 3.625 | 20280731 | 0.0023 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.050 | 20281103 | 0.0020 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SPAREBANK 1 BOLIGKREDITT AS | 1.000 | 20290130 | 0.0025 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.125 | 20291105 | 0.0019 |
| SPAREBANK 1 BOLIGKREDITT AS | 3.000 | 20300519 | 0.0017 |
| SPAREBANK 1 BOLIGKREDITT AS | 0.125 | 20310512 | 0.0018 |
| SPAREBANK 1 BOLIGKREDITT AS | 1.750 | 20320511 | 0.0021 |
| SPAREBANK 1 OSTLANDET | 1.750 | 20270427 | 0.0011 |
| SPAREBANK 1 OSTLANDET | 0.125 | 20280303 | 0.0010 |
| SPAREBANK 1 SMN | 3.125 | 20251222 | 0.0011 |
| SPAREBANK 1 SMN | 0.125 | 20260911 | 0.0010 |
| SPAREBANK 1 SMN | 0.010 | 20280218 | 0.0010 |
| SPAREBANK 1 SR BANK ASA | 2.875 | 20250920 | 0.0011 |
| SPAREBANK 1 SR BANK ASA | 0.250 | 20261109 | 0.0010 |
| SPAREBANK 1 SR BANK ASA | 0.375 | 20270715 | 0.0010 |
| SPAREBANK 1 SR BANK ASA | 3.750 | 20271123 | 0.0023 |
| SPAREBANK 1 SR BANK ASA | 4.875 | 20280824 | 0.0012 |
| SPAREBANKEN SOR BOLIGKREDITT AS | 3.125 | 20251114 | 0.0011 |
| SPAREBANKEN SOR BOLIGKREDITT AS | 0.500 | 20260206 | 0.0011 |
| SPAREBANKEN SOR BOLIGKREDITT AS | 0.010 | 20261026 | 0.0010 |
| SPAREBANKEN SOR BOLIGKREDITT AS | 0.010 | 20280126 | 0.0010 |
| SPAREBANKEN SOR BOLIGKREDITT AS | 0.010 | 20280925 | 0.0010 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 0.010 | 20251124 | 0.0011 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 0.500 | 20260212 | 0.0016 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 0.010 | 20261111 | 0.0016 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 0.010 | 20270628 | 0.0010 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 2.500 | 20270922 | 0.0017 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 3.375 | 20281115 | 0.0011 |
| SPAREBANKEN VEST BOLIGKREDITT AS | 0.375 | 20320120 | 0.0014 |
| SPECTRA ENERGY PARTNERS LP | 3.500 | 20250315 | 0.0010 |
| SPECTRA ENERGY PARTNERS LP | 3.375 | 20261015 | 0.0012 |
| SPECTRA ENERGY PARTNERS LP | 4.500 | 20450315 | 0.0013 |
| SPIC MTN CO LTD | 1.625 | 20250727 | 0.0020 |
| SPP DISTRIBUCIA AS | 1.000 | 20310609 | 0.0009 |
| SPRINT CAP CORP | 6.875 | 20281115 | 0.0056 |
| SPRINT CAP CORP | 8.750 | 20320315 | 0.0052 |
| SPRINT LLC | 7.625 | 20260301 | 0.0034 |
| SR BOLIGKREDITT AS | 0.750 | 20251017 | 0.0016 |
| SR BOLIGKREDITT AS | 0.010 | 20261008 | 0.0010 |
| SR BOLIGKREDITT AS | 0.010 | 20270626 | 0.0015 |
| SR BOLIGKREDITT AS | 1.625 | 20280315 | 0.0022 |
| SR BOLIGKREDITT AS | 0.010 | 20280908 | 0.0010 |
| SR BOLIGKREDITT AS | 1.000 | 20290401 | 0.0015 |
| SR BOLIGKREDITT AS | 0.010 | 20300225 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SR BOLIGKREDITT AS | 3.125 | 20310219 | 0.0011 |
| SR BOLIGKREDITT AS | 0.010 | 20310310 | 0.0018 |
| SSE PLC | 1.250 | 20250416 | 0.0013 |
| SSE PLC | 0.875 | 20250906 | 0.0013 |
| SSE PLC | 1.375 | 20270904 | 0.0014 |
| SSE PLC | 8.375 | 20281120 | 0.0015 |
| SSE PLC | 2.875 | 20290801 | 0.0014 |
| SSE PLC | 1.750 | 20300416 | 0.0010 |
| SSE PLC | 4.000 | 20310905 | 0.0018 |
| SSE PLC | 6.250 | 20380827 | 0.0010 |
| SSE PLC | 3.125 | 22991231 | 0.0011 |
| SSE PLC | 3.740 | 22991231 | 0.0016 |
| SSE PLC | 4.000 | 22991231 | 0.0023 |
| SSM HEALTH CARE CORP | 3.823 | 20270601 | 0.0010 |
| ST ENGINEERING RHQ LTD | 1.500 | 20250429 | 0.0015 |
| STADSHYPOTEK AB | 0.500 | 20250711 | 0.0022 |
| STADSHYPOTEK AB | 0.375 | 20260313 | 0.0027 |
| STADSHYPOTEK AB | 0.125 | 20261005 | 0.0010 |
| STADSHYPOTEK AB | 0.750 | 20271101 | 0.0010 |
| STADSHYPOTEK AB | 3.125 | 20280404 | 0.0023 |
| STADSHYPOTEK AB | 0.010 | 20281124 | 0.0019 |
| STADSHYPOTEK AB | 2.625 | 20290927 | 0.0022 |
| STADSHYPOTEK AB | 0.010 | 20300930 | 0.0018 |
| STAGECOACH GROUP LTD | 4.000 | 20250929 | 0.0010 |
| STANDARD CHARTERED PLC | 0.900 | 20270702 | 0.0011 |
| STANDARD CHARTERED PLC | 1.625 | 20271003 | 0.0011 |
| STANDARD CHARTERED PLC | 0.850 | 20280127 | 0.0015 |
| STANDARD CHARTERED PLC | 0.800 | 20291117 | 0.0010 |
| STANDARD CHARTERED PLC | 2.500 | 20300909 | 0.0022 |
| STANDARD CHARTERED PLC | 4.874 | 20310510 | 0.0024 |
| STANDARD CHARTERED PLC | 1.200 | 20310923 | 0.0021 |
| STANDARD CHARTERED PLC | 5.125 | 20340606 | 0.0013 |
| STANDARD CHARTERED PLC | 4.375 | 20380118 | 0.0012 |
| STANFORD HEALTH CARE | 3.795 | 20481115 | 0.0009 |
| STANLEY BLACK & DECKER INC | 3.400 | 20260301 | 0.0010 |
| STANLEY BLACK & DECKER INC | 4.250 | 20281115 | 0.0010 |
| STANLEY BLACK & DECKER INC | 2.300 | 20300315 | 0.0013 |
| STANLEY BLACK & DECKER INC | 3.000 | 20320515 | 0.0009 |
| STANLEY BLACK & DECKER INC | 4.850 | 20481115 | 0.0009 |
| STANLEY BLACK & DECKER INC | 2.750 | 20501115 | 0.0009 |
| STANLEY BLACK & DECKER INC | 4.000 | 20600315 | 0.0014 |
| STARBUCKS CORP | 3.800 | 20250815 | 0.0026 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| STARBUCKS CORP | 4.750 | 20260215 | 0.0021 |
| STARBUCKS CORP | 2.450 | 20260615 | 0.0010 |
| STARBUCKS CORP | 4.850 | 20270208 | 0.0021 |
| STARBUCKS CORP | 2.000 | 20270312 | 0.0010 |
| STARBUCKS CORP | 3.500 | 20280301 | 0.0012 |
| STARBUCKS CORP | 4.000 | 20281115 | 0.0015 |
| STARBUCKS CORP | 3.550 | 20290815 | 0.0020 |
| STARBUCKS CORP | 2.250 | 20300312 | 0.0014 |
| STARBUCKS CORP | 2.550 | 20301115 | 0.0023 |
| STARBUCKS CORP | 4.900 | 20310215 | 0.0010 |
| STARBUCKS CORP | 3.000 | 20320214 | 0.0018 |
| STARBUCKS CORP | 4.800 | 20330215 | 0.0010 |
| STARBUCKS CORP | 5.000 | 20340215 | 0.0010 |
| STARBUCKS CORP | 3.750 | 20471201 | 0.0008 |
| STARBUCKS CORP | 4.500 | 20481115 | 0.0018 |
| STARBUCKS CORP | 4.450 | 20490815 | 0.0018 |
| STARBUCKS CORP | 3.350 | 20500312 | 0.0007 |
| STARBUCKS CORP | 3.500 | 20501115 | 0.0019 |
| STATE BANK OF INDIA LONDON BRANCH | 1.800 | 20260713 | 0.0012 |
| STATE BANK OF INDIA LONDON BRANCH | 4.875 | 20280505 | 0.0016 |
| STATE BANK OF INDIA LONDON BRANCH | 5.000 | 20290117 | 0.0012 |
| STATE ELITE GLOBAL LTD | 1.500 | 20260929 | 0.0013 |
| STATE GRID EUROPE DEV 2014 PLC | 3.125 | 20250407 | 0.0013 |
| STATE GRID OVERSEAS INV BVI LTD | 1.375 | 20250502 | 0.0011 |
| STATE GRID OVERSEAS INV BVI LTD | 1.750 | 20250519 | 0.0011 |
| STATE GRID OVERSEAS INV BVI LTD | 0.797 | 20260805 | 0.0021 |
| STATE GRID OVERSEAS INV BVI LTD | 1.125 | 20260908 | 0.0011 |
| STATE GRID OVERSEAS INV BVI LTD | 0.419 | 20280908 | 0.0016 |
| STATE GRID OVERSEAS INV BVI LTD | 1.625 | 20300805 | 0.0020 |
| STATE GRID OVERSEAS INV BVI LTD | 1.303 | 20320805 | 0.0011 |
| STATE OF BADEN-WUERTTEMBERG | 0.010 | 20250408 | 0.0022 |
| STATE OF BADEN-WUERTTEMBERG | 0.625 | 20260127 | 0.0013 |
| STATE OF BADEN-WUERTTEMBERG | 0.625 | 20270209 | 0.0016 |
| STATE OF BADEN-WUERTTEMBERG | 0.010 | 20270804 | 0.0020 |
| STATE OF BADEN-WUERTTEMBERG | 0.800 | 20280405 | 0.0010 |
| STATE OF BADEN-WUERTTEMBERG | 0.010 | 20300902 | 0.0019 |
| STATE OF BADEN-WUERTTEMBERG | 0.010 | 20320709 | 0.0018 |
| STATE OF BADEN-WUERTTEMBERG | 3.000 | 20330627 | 0.0014 |
| STATE OF BADEN-WUERTTEMBERG | 0.125 | 20401119 | 0.0014 |
| STATE STREET CORP | 3.550 | 20250818 | 0.0027 |
| STATE STREET CORP | 5.104 | 20260518 | 0.0021 |
| STATE STREET CORP | 2.650 | 20260519 | 0.0015 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| STATE STREET CORP | 5.272 | 20260803 | 0.0025 |
| STATE STREET CORP | 5.751 | 20261104 | 0.0011 |
| STATE STREET CORP | 1.684 | 20271118 | 0.0010 |
| STATE STREET CORP | 2.203 | 20280207 | 0.0013 |
| STATE STREET CORP | 5.820 | 20281104 | 0.0011 |
| STATE STREET CORP | 5.684 | 20291121 | 0.0022 |
| STATE STREET CORP | 4.141 | 20291203 | 0.0010 |
| STATE STREET CORP | 2.400 | 20300124 | 0.0014 |
| STATE STREET CORP | 2.200 | 20310303 | 0.0015 |
| STATE STREET CORP | 2.623 | 20330207 | 0.0010 |
| STATE STREET CORP | 4.421 | 20330513 | 0.0010 |
| STATE STREET CORP | 4.164 | 20330804 | 0.0015 |
| STATE STREET CORP | 4.821 | 20340126 | 0.0015 |
| STATE STREET CORP | 5.159 | 20340518 | 0.0021 |
| STATE STREET CORP | 3.031 | 20341101 | 0.0009 |
| STATE STREET CORP | 6.123 | 20341121 | 0.0011 |
| STATKRAFT AS | 1.125 | 20250320 | 0.0011 |
| STATKRAFT AS | 3.125 | 20261213 | 0.0011 |
| STATKRAFT AS | 2.875 | 20290913 | 0.0011 |
| STATKRAFT AS | 1.500 | 20300326 | 0.0010 |
| STATKRAFT AS | 3.125 | 20311213 | 0.0011 |
| STATKRAFT AS | 3.500 | 20330609 | 0.0012 |
| STATNETT SF | 0.875 | 20250308 | 0.0011 |
| STATNETT SF | 1.250 | 20300426 | 0.0010 |
| STATNETT SF | 3.500 | 20330608 | 0.0012 |
| STATNETT SF | 3.375 | 20360226 | 0.0011 |
| STE TRANSCORE HLDGS INC | 4.125 | 20260523 | 0.0010 |
| STEDIN HLDG NV | 0.875 | 20251024 | 0.0011 |
| STEDIN HLDG NV | 0.000 | 20261116 | 0.0010 |
| STEDIN HLDG NV | 1.375 | 20280919 | 0.0010 |
| STEDIN HLDG NV | 0.500 | 20291114 | 0.0010 |
| STEDIN HLDG NV | 2.375 | 20300603 | 0.0011 |
| STEDIN HLDG NV | 1.500 | 22991231 | 0.0010 |
| STEEL DYNAMICS INC | 3.450 | 20300415 | 0.0011 |
| STEEL DYNAMICS INC | 3.250 | 20310115 | 0.0009 |
| STELLANTIS NV | 2.000 | 20250320 | 0.0015 |
| STELLANTIS NV | 3.875 | 20260105 | 0.0028 |
| STELLANTIS NV | 2.750 | 20260515 | 0.0023 |
| STELLANTIS NV | 0.625 | 20270330 | 0.0026 |
| STELLANTIS NV | 4.500 | 20280707 | 0.0024 |
| STELLANTIS NV | 0.750 | 20290118 | 0.0025 |
| STELLANTIS NV | 1.125 | 20290918 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| STELLANTIS NV | 4.375 | 20300314 | 0.0030 |
| STELLANTIS NV | 4.250 | 20310616 | 0.0030 |
| STELLANTIS NV | 2.750 | 20320401 | 0.0021 |
| STELLANTIS NV | 1.250 | 20330620 | 0.0023 |
| STERIS IRISH FINCO UNLTD CO | 2.700 | 20310315 | 0.0012 |
| STERIS IRISH FINCO UNLTD CO | 3.750 | 20510315 | 0.0011 |
| STORA ENSO OYJ | 4.000 | 20260601 | 0.0012 |
| STORA ENSO OYJ | 4.250 | 20290901 | 0.0012 |
| STORA ENSO OYJ | 0.625 | 20301202 | 0.0009 |
| STRYKER CORP | 1.150 | 20250615 | 0.0013 |
| STRYKER CORP | 3.375 | 20251101 | 0.0015 |
| STRYKER CORP | 3.500 | 20260315 | 0.0021 |
| STRYKER CORP | 2.125 | 20271130 | 0.0016 |
| STRYKER CORP | 3.650 | 20280307 | 0.0012 |
| STRYKER CORP | 4.850 | 20281208 | 0.0013 |
| STRYKER CORP | 3.375 | 20281211 | 0.0014 |
| STRYKER CORP | 0.750 | 20290301 | 0.0016 |
| STRYKER CORP | 1.950 | 20300615 | 0.0018 |
| STRYKER CORP | 2.625 | 20301130 | 0.0014 |
| STRYKER CORP | 1.000 | 20311203 | 0.0014 |
| STRYKER CORP | 4.625 | 20460315 | 0.0020 |
| STRYKER CORP | 2.900 | 20500615 | 0.0009 |
| SUCI SECOND INV CO | 6.000 | 20281025 | 0.0050 |
| SUCI SECOND INV CO | 6.250 | 20331025 | 0.0029 |
| SUEDZUCKER INTL FIN BV | 1.000 | 20251128 | 0.0011 |
| SUEZ SA | 1.875 | 20270524 | 0.0016 |
| SUEZ SA | 4.625 | 20281103 | 0.0019 |
| SUEZ SA | 2.375 | 20300524 | 0.0018 |
| SUEZ SA | 5.000 | 20321103 | 0.0022 |
| SUEZ SA | 4.500 | 20331113 | 0.0012 |
| SUEZ SA | 2.875 | 20340524 | 0.0021 |
| SUEZ SA | 6.625 | 20431005 | 0.0018 |
| SUMITOMO CORP | 1.550 | 20260706 | 0.0010 |
| SUMITOMO CORP | 5.550 | 20280309 | 0.0011 |
| SUMITOMO MITSUI BANKING CORP | 3.650 | 20250723 | 0.0010 |
| SUMITOMO MITSUI BANKING CORP | 0.010 | 20250910 | 0.0021 |
| SUMITOMO MITSUI BANKING CORP | 0.267 | 20260618 | 0.0010 |
| SUMITOMO MITSUI BANKING CORP | 0.409 | 20291107 | 0.0014 |
| SUMITOMO MITSUI BANKING CORP DUESSELDORF BRANCH | 3.602 | 20260216 | 0.0017 |
| SUMITOMO MITSUI FIN AND LEASING CO LTD | 5.353 | 20280425 | 0.0011 |
| SUMITOMO MITSUI FIN AND LEASING CO LTD | 5.109 | 20290123 | 0.0010 |
| SUMITOMO MITSUI FINL GROUP INC | 1.474 | 20250708 | 0.0047 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SUMITOMO MITSUI FINL GROUP INC | 0.948 | 20260112 | 0.0019 |
| SUMITOMO MITSUI FINL GROUP INC | 5.464 | 20260113 | 0.0038 |
| SUMITOMO MITSUI FINL GROUP INC | 3.784 | 20260309 | 0.0031 |
| SUMITOMO MITSUI FINL GROUP INC | 1.546 | 20260615 | 0.0033 |
| SUMITOMO MITSUI FINL GROUP INC | 5.880 | 20260713 | 0.0018 |
| SUMITOMO MITSUI FINL GROUP INC | 2.632 | 20260714 | 0.0044 |
| SUMITOMO MITSUI FINL GROUP INC | 1.402 | 20260917 | 0.0038 |
| SUMITOMO MITSUI FINL GROUP INC | 3.010 | 20261019 | 0.0030 |
| SUMITOMO MITSUI FINL GROUP INC | 3.446 | 20270111 | 0.0025 |
| SUMITOMO MITSUI FINL GROUP INC | 2.174 | 20270114 | 0.0010 |
| SUMITOMO MITSUI FINL GROUP INC | 1.413 | 20270614 | 0.0011 |
| SUMITOMO MITSUI FINL GROUP INC | 3.364 | 20270712 | 0.0035 |
| SUMITOMO MITSUI FINL GROUP INC | 3.352 | 20271018 | 0.0015 |
| SUMITOMO MITSUI FINL GROUP INC | 0.303 | 20271028 | 0.0010 |
| SUMITOMO MITSUI FINL GROUP INC | 5.520 | 20280113 | 0.0041 |
| SUMITOMO MITSUI FINL GROUP INC | 3.544 | 20280117 | 0.0015 |
| SUMITOMO MITSUI FINL GROUP INC | 5.800 | 20280713 | 0.0016 |
| SUMITOMO MITSUI FINL GROUP INC | 3.944 | 20280719 | 0.0015 |
| SUMITOMO MITSUI FINL GROUP INC | 5.716 | 20280914 | 0.0024 |
| SUMITOMO MITSUI FINL GROUP INC | 1.902 | 20280917 | 0.0037 |
| SUMITOMO MITSUI FINL GROUP INC | 4.306 | 20281016 | 0.0014 |
| SUMITOMO MITSUI FINL GROUP INC | 2.472 | 20290114 | 0.0009 |
| SUMITOMO MITSUI FINL GROUP INC | 3.040 | 20290716 | 0.0047 |
| SUMITOMO MITSUI FINL GROUP INC | 3.202 | 20290917 | 0.0010 |
| SUMITOMO MITSUI FINL GROUP INC | 2.724 | 20290927 | 0.0009 |
| SUMITOMO MITSUI FINL GROUP INC | 0.632 | 20291023 | 0.0024 |
| SUMITOMO MITSUI FINL GROUP INC | 5.710 | 20300113 | 0.0029 |
| SUMITOMO MITSUI FINL GROUP INC | 2.750 | 20300115 | 0.0023 |
| SUMITOMO MITSUI FINL GROUP INC | 4.492 | 20300612 | 0.0015 |
| SUMITOMO MITSUI FINL GROUP INC | 2.130 | 20300708 | 0.0026 |
| SUMITOMO MITSUI FINL GROUP INC | 5.852 | 20300713 | 0.0014 |
| SUMITOMO MITSUI FINL GROUP INC | 2.142 | 20300923 | 0.0015 |
| SUMITOMO MITSUI FINL GROUP INC | 1.710 | 20310112 | 0.0008 |
| SUMITOMO MITSUI FINL GROUP INC | 2.222 | 20310917 | 0.0017 |
| SUMITOMO MITSUI FINL GROUP INC | 5.766 | 20330113 | 0.0038 |
| SUMITOMO MITSUI FINL GROUP INC | 5.776 | 20330713 | 0.0014 |
| SUMITOMO MITSUI FINL GROUP INC | 5.808 | 20330914 | 0.0020 |
| SUMITOMO MITSUI FINL GROUP INC | 2.296 | 20410112 | 0.0007 |
| SUMITOMO MITSUI FINL GROUP INC | 2.930 | 20410917 | 0.0013 |
| SUMITOMO MITSUI FINL GROUP INC | 3.050 | 20420114 | 0.0008 |
| SUMITOMO MITSUI FINL GROUP INC | 6.184 | 20430713 | 0.0023 |
| SUMITOMO MITSUI TRUST BANK LTD | 3.629 | 20260406 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SUMITOMO MITSUI TRUST BANK LTD | 0.010 | 20271015 | 0.0017 |
| SUMITOMO MITSUI TRUST BANK LTD | 4.086 | 20280419 | 0.0012 |
| SUMITOMO MITSUI TRUST BANK LTD | 0.277 | 20281025 | 0.0015 |
| SUN COMMUNITIES OPERATING LP | 5.500 | 20290115 | 0.0010 |
| SUN COMMUNITIES OPERATING LP | 2.700 | 20310715 | 0.0013 |
| SUN COMMUNITIES OPERATING LP | 4.200 | 20320415 | 0.0011 |
| SUN HUNG KAI PROPERTIES CAP MARKET LTD | 3.750 | 20290225 | 0.0010 |
| SUN HUNG KAI PROPERTIES CAP MARKET LTD | 2.875 | 20300121 | 0.0015 |
| SUN HUNG KAI PROPERTIES CAP MARKET LTD | 2.750 | 20300513 | 0.0009 |
| SUNCOR ENERGY INC | 7.150 | 20320201 | 0.0011 |
| SUNCOR ENERGY INC | 5.950 | 20341201 | 0.0011 |
| SUNCOR ENERGY INC | 6.800 | 20380515 | 0.0020 |
| SUNCOR ENERGY INC | 6.500 | 20380615 | 0.0025 |
| SUNCOR ENERGY INC | 6.850 | 20390601 | 0.0017 |
| SUNCOR ENERGY INC | 4.000 | 20471115 | 0.0012 |
| SUNCOR ENERGY INC | 3.750 | 20510304 | 0.0012 |
| SUNNY EXPRESS ENTERPRISES CORP | 2.950 | 20270301 | 0.0014 |
| SUNNY EXPRESS ENTERPRISES CORP | 3.125 | 20300423 | 0.0011 |
| SUTTER HEALTH | 2.294 | 20300815 | 0.0012 |
| SUTTER HEALTH | 3.361 | 20500815 | 0.0009 |
| SUZANO AUSTRIA GMBH | 2.500 | 20280915 | 0.0009 |
| SUZANO AUSTRIA GMBH | 6.000 | 20290115 | 0.0037 |
| SUZANO AUSTRIA GMBH | 5.000 | 20300115 | 0.0020 |
| SUZANO AUSTRIA GMBH | 3.750 | 20310115 | 0.0023 |
| SUZANO AUSTRIA GMBH | 3.125 | 20320115 | 0.0017 |
| SUZANO INTL FIN BV | 5.500 | 20270117 | 0.0015 |
| SVCNOW INC | 1.400 | 20300901 | 0.0025 |
| SVENSKA HANDELSBANKEN AB | 1.000 | 20250415 | 0.0028 |
| SVENSKA HANDELSBANKEN AB | 3.750 | 20260505 | 0.0029 |
| SVENSKA HANDELSBANKEN AB | 0.050 | 20260903 | 0.0015 |
| SVENSKA HANDELSBANKEN AB | 0.125 | 20261103 | 0.0021 |
| SVENSKA HANDELSBANKEN AB | 3.875 | 20270510 | 0.0017 |
| SVENSKA HANDELSBANKEN AB | 3.750 | 20271101 | 0.0017 |
| SVENSKA HANDELSBANKEN AB | 0.010 | 20271202 | 0.0010 |
| SVENSKA HANDELSBANKEN AB | 3.375 | 20280217 | 0.0023 |
| SVENSKA HANDELSBANKEN AB | 0.050 | 20280906 | 0.0019 |
| SVENSKA HANDELSBANKEN AB | 1.375 | 20290223 | 0.0020 |
| SVENSKA HANDELSBANKEN AB | 2.625 | 20290905 | 0.0017 |
| SVENSKA HANDELSBANKEN AB | 0.500 | 20300218 | 0.0019 |
| SVENSKA HANDELSBANKEN AB | 4.625 | 20320823 | 0.0013 |
| SVENSKA HANDELSBANKEN AB | 3.250 | 20330601 | 0.0011 |
| SVENSKA HANDELSBANKEN AB | 3.750 | 20340215 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SVENSKA HANDELSBANKEN AB | 5.000 | 20340816 | 0.0018 |
| SW FIN I PLC | 7.375 | 20411212 | 0.0013 |
| SW FUNDING PLC | 7.000 | 20430616 | 0.0020 |
| SWEDBANK AB | 0.750 | 20250505 | 0.0022 |
| SWEDBANK AB | 3.750 | 20251114 | 0.0023 |
| SWEDBANK AB | 4.625 | 20260530 | 0.0018 |
| SWEDBANK AB | 0.250 | 20261102 | 0.0021 |
| SWEDBANK AB | 1.300 | 20270217 | 0.0016 |
| SWEDBANK AB | 0.300 | 20270520 | 0.0021 |
| SWEDBANK AB | 2.100 | 20270525 | 0.0022 |
| SWEDBANK AB | 1.375 | 20271208 | 0.0008 |
| SWEDBANK AB | 0.200 | 20280112 | 0.0015 |
| SWEDBANK AB | 4.250 | 20280711 | 0.0018 |
| SWEDBANK AB | 4.125 | 20281113 | 0.0023 |
| SWEDBANK AB | 5.875 | 20290524 | 0.0011 |
| SWEDBANK AB | 4.375 | 20300905 | 0.0012 |
| SWEDBANK AB | 3.625 | 20320823 | 0.0017 |
| SWEDBANK AB | 7.272 | 20321115 | 0.0011 |
| SWEDBANK HYPOTEK AB | 0.050 | 20250528 | 0.0027 |
| SWEDBANK HYPOTEK AB | 0.500 | 20260205 | 0.0021 |
| SWEDBANK HYPOTEK AB | 1.375 | 20270531 | 0.0022 |
| SWEDBANK HYPOTEK AB | 3.125 | 20280705 | 0.0023 |
| SWEDEN GOVT | 4.375 | 20260130 | 0.0042 |
| SWEDEN GOVT BND | 2.500 | 20250512 | 0.0169 |
| SWEDEN GOVT BND | 1.000 | 20261112 | 0.0162 |
| SWEDEN GOVT BND | 0.750 | 20280512 | 0.0141 |
| SWEDEN GOVT BND | 0.750 | 20291112 | 0.0125 |
| SWEDEN GOVT BND | 0.125 | 20310512 | 0.0096 |
| SWEDEN GOVT BND | 2.250 | 20320601 | 0.0094 |
| SWEDEN GOVT BND | 1.750 | 20331111 | 0.0092 |
| SWEDEN GOVT BND | 3.500 | 20390330 | 0.0099 |
| SWEDISH EXPORT CREDIT CORP | 0.625 | 20250514 | 0.0025 |
| SWEDISH EXPORT CREDIT CORP | 4.000 | 20250715 | 0.0026 |
| SWEDISH EXPORT CREDIT CORP | 0.500 | 20250826 | 0.0020 |
| SWEDISH EXPORT CREDIT CORP | 4.625 | 20251128 | 0.0037 |
| SWEDISH EXPORT CREDIT CORP | 0.125 | 20251215 | 0.0011 |
| SWEDISH EXPORT CREDIT CORP | 4.375 | 20260213 | 0.0036 |
| SWEDISH EXPORT CREDIT CORP | 4.500 | 20260311 | 0.0008 |
| SWEDISH EXPORT CREDIT CORP | 3.250 | 20260413 | 0.0029 |
| SWEDISH EXPORT CREDIT CORP | 4.875 | 20260914 | 0.0027 |
| SWEDISH EXPORT CREDIT CORP | 2.250 | 20270322 | 0.0020 |
| SWEDISH EXPORT CREDIT CORP | 2.000 | 20270630 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SWEDISH EXPORT CREDIT CORP | 2.750 | 20280223 | 0.0022 |
| SWEDISH EXPORT CREDIT CORP | 4.125 | 20280614 | 0.0021 |
| SWEDISH EXPORT CREDIT CORP | 4.250 | 20290201 | 0.0021 |
| SWEDISH EXPORT CREDIT CORP | 3.375 | 20300830 | 0.0014 |
| SWEDISH EXPORT CREDIT CORP | 4.875 | 20301004 | 0.0027 |
| SWIRE PACIFIC MTN FINANCING HK LTD | 2.875 | 20300130 | 0.0009 |
| SWISS LIFE FIN I AG | 3.250 | 20290831 | 0.0016 |
| SWISS LIFE FIN I AG | 0.500 | 20310915 | 0.0011 |
| SWISS RE FIN LUXEMBOURG SA | 2.534 | 20500430 | 0.0011 |
| SWISS RE FIN UK PLC | 2.714 | 20520604 | 0.0016 |
| SWISSCOM FIN BV | 0.375 | 20281114 | 0.0010 |
| SYDBANK A/S | 0.500 | 20261110 | 0.0011 |
| SYDBANK A/S | 5.125 | 20280906 | 0.0012 |
| SYDNEY AIRPORT FIN CO PTY LTD | 1.750 | 20280426 | 0.0011 |
| SYDNEY AIRPORT FIN CO PTY LTD | 4.375 | 20330503 | 0.0024 |
| SYENSQO SA | 2.500 | 22991231 | 0.0011 |
| SYNCHRONY BANK | 5.400 | 20250822 | 0.0019 |
| SYNCHRONY BANK | 5.625 | 20270823 | 0.0012 |
| SYNCHRONY CARD ISSUANCE TRUST 2022-1 A | 3.370 | 20280415 | 0.0020 |
| SYNCHRONY CARD ISSUANCE TRUST 2022-2 A | 3.860 | 20280717 | 0.0014 |
| SYNCHRONY CARD ISSUANCE TRUST 2023-1 A | 5.540 | 20290715 | 0.0021 |
| SYNCHRONY CARD ISSUANCE TRUST 2023-2 A | 5.740 | 20291015 | 0.0016 |
| SYNCHRONY FINL | 4.875 | 20250613 | 0.0016 |
| SYNCHRONY FINL | 4.500 | 20250723 | 0.0020 |
| SYNCHRONY FINL | 3.700 | 20260804 | 0.0010 |
| SYNCHRONY FINL | 3.950 | 20271201 | 0.0020 |
| SYNCHRONY FINL | 5.150 | 20290319 | 0.0013 |
| SYNCHRONY FINL | 2.875 | 20311028 | 0.0012 |
| SYNGENTA FIN NV | 3.375 | 20260416 | 0.0021 |
| SYNGENTA FIN NV | 1.250 | 20270910 | 0.0010 |
| SYNGENTA GROUP FIN LTD | 5.000 | 20260419 | 0.0011 |
| SYNOVUS BANK | 5.625 | 20280215 | 0.0010 |
| SYSCO CORP | 3.750 | 20251001 | 0.0015 |
| SYSCO CORP | 3.300 | 20260715 | 0.0020 |
| SYSCO CORP | 3.250 | 20270715 | 0.0015 |
| SYSCO CORP | 5.750 | 20290117 | 0.0011 |
| SYSCO CORP | 2.400 | 20300215 | 0.0009 |
| SYSCO CORP | 5.950 | 20300401 | 0.0022 |
| SYSCO CORP | 6.000 | 20340117 | 0.0011 |
| SYSCO CORP | 4.850 | 20451001 | 0.0010 |
| SYSCO CORP | 4.500 | 20460401 | 0.0009 |
| SYSCO CORP | 4.450 | 20480315 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| SYSCO CORP | 3.300 | 20500215 | 0.0007 |
| SYSCO CORP | 6.600 | 20500401 | 0.0029 |
| SYSCO CORP | 3.150 | 20511214 | 0.0011 |
| T-MOBILE USA INC | 3.500 | 20250415 | 0.0062 |
| T-MOBILE USA INC | 1.500 | 20260215 | 0.0019 |
| T-MOBILE USA INC | 2.250 | 20260215 | 0.0035 |
| T-MOBILE USA INC | 2.625 | 20260415 | 0.0024 |
| T-MOBILE USA INC | 3.750 | 20270415 | 0.0081 |
| T-MOBILE USA INC | 5.375 | 20270415 | 0.0011 |
| T-MOBILE USA INC | 4.750 | 20280201 | 0.0031 |
| T-MOBILE USA INC | 2.050 | 20280215 | 0.0033 |
| T-MOBILE USA INC | 4.950 | 20280315 | 0.0021 |
| T-MOBILE USA INC | 4.800 | 20280715 | 0.0019 |
| T-MOBILE USA INC | 4.850 | 20290115 | 0.0021 |
| T-MOBILE USA INC | 2.625 | 20290215 | 0.0019 |
| T-MOBILE USA INC | 2.400 | 20290315 | 0.0009 |
| T-MOBILE USA INC | 3.375 | 20290415 | 0.0046 |
| T-MOBILE USA INC | 3.875 | 20300415 | 0.0138 |
| T-MOBILE USA INC | 2.550 | 20310215 | 0.0044 |
| T-MOBILE USA INC | 2.875 | 20310215 | 0.0018 |
| T-MOBILE USA INC | 3.500 | 20310415 | 0.0046 |
| T-MOBILE USA INC | 2.250 | 20311115 | 0.0017 |
| T-MOBILE USA INC | 2.700 | 20320315 | 0.0017 |
| T-MOBILE USA INC | 5.200 | 20330115 | 0.0026 |
| T-MOBILE USA INC | 5.050 | 20330715 | 0.0054 |
| T-MOBILE USA INC | 5.750 | 20340115 | 0.0022 |
| T-MOBILE USA INC | 5.150 | 20340415 | 0.0026 |
| T-MOBILE USA INC | 4.375 | 20400415 | 0.0037 |
| T-MOBILE USA INC | 3.000 | 20410215 | 0.0038 |
| T-MOBILE USA INC | 4.500 | 20500415 | 0.0054 |
| T-MOBILE USA INC | 3.300 | 20510215 | 0.0043 |
| T-MOBILE USA INC | 3.400 | 20521015 | 0.0041 |
| T-MOBILE USA INC | 5.650 | 20530115 | 0.0037 |
| T-MOBILE USA INC | 5.750 | 20540115 | 0.0027 |
| T-MOBILE USA INC | 6.000 | 20540615 | 0.0022 |
| T-MOBILE USA INC | 5.500 | 20550115 | 0.0015 |
| T-MOBILE USA INC | 3.600 | 20601115 | 0.0025 |
| T-MOBILE USA INC | 5.800 | 20620915 | 0.0016 |
| TABREED SUKUK SPC LTD | 5.500 | 20251031 | 0.0011 |
| TAKE-TWO INTERACTIVE SOFTWARE INC | 3.550 | 20250414 | 0.0012 |
| TAKE-TWO INTERACTIVE SOFTWARE INC | 5.000 | 20260328 | 0.0012 |
| TAKE-TWO INTERACTIVE SOFTWARE INC | 3.700 | 20270414 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TAKE-TWO INTERACTIVE SOFTWARE INC | 4.950 | 20280328 | 0.0017 |
| TAKE-TWO INTERACTIVE SOFTWARE INC | 4.000 | 20320414 | 0.0010 |
| TAKEDA PHARMACEUTICAL CO LTD | 2.250 | 20261121 | 0.0033 |
| TAKEDA PHARMACEUTICAL CO LTD | 0.750 | 20270709 | 0.0016 |
| TAKEDA PHARMACEUTICAL CO LTD | 5.000 | 20281126 | 0.0036 |
| TAKEDA PHARMACEUTICAL CO LTD | 1.000 | 20290709 | 0.0017 |
| TAKEDA PHARMACEUTICAL CO LTD | 2.050 | 20300331 | 0.0044 |
| TAKEDA PHARMACEUTICAL CO LTD | 3.000 | 20301121 | 0.0033 |
| TAKEDA PHARMACEUTICAL CO LTD | 1.375 | 20320709 | 0.0019 |
| TAKEDA PHARMACEUTICAL CO LTD | 2.000 | 20400709 | 0.0018 |
| TAKEDA PHARMACEUTICAL CO LTD | 3.025 | 20400709 | 0.0023 |
| TAKEDA PHARMACEUTICAL CO LTD | 3.175 | 20500709 | 0.0029 |
| TAKEDA PHARMACEUTICAL CO LTD | 3.375 | 20600709 | 0.0014 |
| TALANX AG | 2.500 | 20260723 | 0.0011 |
| TALANX AG | 4.000 | 20291025 | 0.0012 |
| TALANX AG | 1.750 | 20421201 | 0.0009 |
| TALANX AG | 2.250 | 20471205 | 0.0016 |
| TALENT YIELD EURO LTD | 1.000 | 20250924 | 0.0011 |
| TAPESTRY INC | 5.350 | 20251127 | 0.0012 |
| TAPESTRY INC | 7.050 | 20251127 | 0.0011 |
| TAPESTRY INC | 7.000 | 20261127 | 0.0016 |
| TAPESTRY INC | 5.375 | 20271127 | 0.0012 |
| TAPESTRY INC | 7.350 | 20281127 | 0.0022 |
| TAPESTRY INC | 7.700 | 20301127 | 0.0023 |
| TAPESTRY INC | 5.875 | 20311127 | 0.0012 |
| TAPESTRY INC | 3.050 | 20320315 | 0.0009 |
| TAPESTRY INC | 7.850 | 20331127 | 0.0029 |
| TARGA RESOURCES CORP | 5.200 | 20270701 | 0.0016 |
| TARGA RESOURCES CORP | 6.150 | 20290301 | 0.0022 |
| TARGA RESOURCES CORP | 4.200 | 20330201 | 0.0014 |
| TARGA RESOURCES CORP | 6.125 | 20330315 | 0.0020 |
| TARGA RESOURCES CORP | 6.500 | 20340330 | 0.0023 |
| TARGA RESOURCES CORP | 4.950 | 20520415 | 0.0014 |
| TARGA RESOURCES CORP | 6.250 | 20520701 | 0.0011 |
| TARGA RESOURCES CORP | 6.500 | 20530215 | 0.0019 |
| TARGA RESOURCES PARTNERS LP | 6.500 | 20270715 | 0.0015 |
| TARGA RESOURCES PARTNERS LP | 5.000 | 20280115 | 0.0014 |
| TARGA RESOURCES PARTNERS LP | 6.875 | 20290115 | 0.0015 |
| TARGA RESOURCES PARTNERS LP | 5.500 | 20300301 | 0.0020 |
| TARGA RESOURCES PARTNERS LP | 4.875 | 20310201 | 0.0020 |
| TARGA RESOURCES PARTNERS LP | 4.000 | 20320115 | 0.0019 |
| TARGET CORP | 2.250 | 20250415 | 0.0031 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TARGET CORP | 2.500 | 20260415 | 0.0020 |
| TARGET CORP | 1.950 | 20270115 | 0.0019 |
| TARGET CORP | 3.375 | 20290415 | 0.0020 |
| TARGET CORP | 2.350 | 20300215 | 0.0014 |
| TARGET CORP | 4.500 | 20320915 | 0.0021 |
| TARGET CORP | 4.400 | 20330115 | 0.0010 |
| TARGET CORP | 7.000 | 20380115 | 0.0013 |
| TARGET CORP | 4.000 | 20420701 | 0.0020 |
| TARGET CORP | 3.625 | 20460415 | 0.0010 |
| TARGET CORP | 3.900 | 20471115 | 0.0009 |
| TARGET CORP | 2.950 | 20520115 | 0.0014 |
| TARGET CORP | 4.800 | 20530115 | 0.0022 |
| TATRA BANKA AS | 0.125 | 20250305 | 0.0011 |
| TATRA BANKA AS | 3.375 | 20260131 | 0.0011 |
| TC PIPELINES LP | 3.900 | 20270525 | 0.0010 |
| TD SYNNEX CORP | 1.750 | 20260809 | 0.0013 |
| TD SYNNEX CORP | 2.375 | 20280809 | 0.0011 |
| TECHNIP ENERGIES NV | 1.125 | 20280528 | 0.0012 |
| TECK RESOURCES LTD | 3.900 | 20300715 | 0.0010 |
| TELE2 AB | 2.125 | 20280515 | 0.0011 |
| TELE2 AB | 3.750 | 20291122 | 0.0011 |
| TELEDYNE FLIR LLC | 2.500 | 20300801 | 0.0009 |
| TELEDYNE TECHNOLOGIES INC | 2.250 | 20280401 | 0.0013 |
| TELEDYNE TECHNOLOGIES INC | 2.750 | 20310401 | 0.0018 |
| TELEFONAKTIEBOLAGET LM ERICSSON | 1.125 | 20270208 | 0.0016 |
| TELEFONAKTIEBOLAGET LM ERICSSON | 5.375 | 20280529 | 0.0012 |
| TELEFONAKTIEBOLAGET LM ERICSSON | 1.000 | 20290526 | 0.0010 |
| TELEFONICA EMISIONES SAU | 1.495 | 20250911 | 0.0020 |
| TELEFONICA EMISIONES SAU | 5.375 | 20260202 | 0.0013 |
| TELEFONICA EMISIONES SAU | 1.460 | 20260413 | 0.0028 |
| TELEFONICA EMISIONES SAU | 1.447 | 20270122 | 0.0021 |
| TELEFONICA EMISIONES SAU | 4.103 | 20270308 | 0.0026 |
| TELEFONICA EMISIONES SAU | 1.201 | 20270821 | 0.0026 |
| TELEFONICA EMISIONES SAU | 1.715 | 20280112 | 0.0026 |
| TELEFONICA EMISIONES SAU | 2.318 | 20281017 | 0.0015 |
| TELEFONICA EMISIONES SAU | 1.788 | 20290312 | 0.0021 |
| TELEFONICA EMISIONES SAU | 5.445 | 20291008 | 0.0011 |
| TELEFONICA EMISIONES SAU | 2.932 | 20291017 | 0.0018 |
| TELEFONICA EMISIONES SAU | 0.664 | 20300203 | 0.0019 |
| TELEFONICA EMISIONES SAU | 2.592 | 20310525 | 0.0022 |
| TELEFONICA EMISIONES SAU | 1.930 | 20311017 | 0.0015 |
| TELEFONICA EMISIONES SAU | 3.698 | 20320124 | 0.0022 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TELEFONICA EMISIONES SAU | 1.807 | 20320521 | 0.0015 |
| TELEFONICA EMISIONES SAU | 4.183 | 20331121 | 0.0020 |
| TELEFONICA EMISIONES SAU | 4.055 | 20360124 | 0.0017 |
| TELEFONICA EMISIONES SAU | 7.045 | 20360620 | 0.0046 |
| TELEFONICA EMISIONES SAU | 4.665 | 20380306 | 0.0010 |
| TELEFONICA EMISIONES SAU | 1.957 | 20390701 | 0.0009 |
| TELEFONICA EMISIONES SAU | 1.864 | 20400713 | 0.0010 |
| TELEFONICA EMISIONES SAU | 5.213 | 20470308 | 0.0048 |
| TELEFONICA EMISIONES SAU | 4.895 | 20480306 | 0.0023 |
| TELEFONICA EMISIONES SAU | 5.520 | 20490301 | 0.0025 |
| TELEFONICA EUROPE BV | 8.250 | 20300915 | 0.0031 |
| TELEFONICA EUROPE BV | 5.875 | 20330214 | 0.0013 |
| TELEKOM FINANZMGMT GMBH | 1.500 | 20261207 | 0.0016 |
| TELENOR ASA | 2.500 | 20250522 | 0.0015 |
| TELENOR ASA | 0.750 | 20260531 | 0.0021 |
| TELENOR ASA | 0.250 | 20270925 | 0.0010 |
| TELENOR ASA | 0.250 | 20280214 | 0.0010 |
| TELENOR ASA | 1.125 | 20290531 | 0.0020 |
| TELENOR ASA | 4.000 | 20301003 | 0.0012 |
| TELENOR ASA | 0.625 | 20310925 | 0.0009 |
| TELENOR ASA | 1.750 | 20340531 | 0.0010 |
| TELENOR ASA | 0.875 | 20350214 | 0.0009 |
| TELENOR ASA | 4.250 | 20351003 | 0.0012 |
| TELEPERFORMANCE SE | 1.875 | 20250702 | 0.0014 |
| TELEPERFORMANCE SE | 0.250 | 20271126 | 0.0010 |
| TELEPERFORMANCE SE | 5.250 | 20281122 | 0.0016 |
| TELEPERFORMANCE SE | 3.750 | 20290624 | 0.0011 |
| TELEPERFORMANCE SE | 5.750 | 20311122 | 0.0016 |
| TELIA CO AB | 3.875 | 20251001 | 0.0015 |
| TELIA CO AB | 3.000 | 20270907 | 0.0011 |
| TELIA CO AB | 0.125 | 20301127 | 0.0009 |
| TELIA CO AB | 3.625 | 20320222 | 0.0011 |
| TELIA CO AB | 3.500 | 20330905 | 0.0012 |
| TELIA CO AB | 2.125 | 20340220 | 0.0010 |
| TELIA CO AB | 1.625 | 20350223 | 0.0009 |
| TELIA CO AB | 1.375 | 20810511 | 0.0011 |
| TELIA CO AB | 2.750 | 20830630 | 0.0013 |
| TELSTRA CORP LTD | 1.125 | 20260414 | 0.0016 |
| TELSTRA CORP LTD | 3.250 | 20271115 | 0.0010 |
| TELSTRA CORP LTD | 1.375 | 20290326 | 0.0012 |
| TELSTRA CORP LTD | 1.000 | 20300423 | 0.0010 |
| TELSTRA GROUP LTD | 3.750 | 20310504 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TELUS CORP | 2.800 | 20270216 | 0.0012 |
| TELUS CORP | 3.700 | 20270915 | 0.0010 |
| TELUS CORP | 3.400 | 20320513 | 0.0017 |
| TELUS CORP | 4.600 | 20481116 | 0.0014 |
| TELUS CORP | 4.300 | 20490615 | 0.0009 |
| TEMASEK FINL I LTD | 3.250 | 20270215 | 0.0017 |
| TEMASEK FINL I LTD | 1.500 | 20280301 | 0.0011 |
| TEMASEK FINL I LTD | 0.500 | 20311120 | 0.0009 |
| TEMASEK FINL I LTD | 3.500 | 20330215 | 0.0017 |
| TEMASEK FINL I LTD | 5.125 | 20400726 | 0.0014 |
| TEMASEK FINL I LTD | 1.250 | 20491120 | 0.0007 |
| TENCENT MUSIC ENTERTAINMENT GROUP | 2.000 | 20300903 | 0.0009 |
| TENNESSEE VALLEY AUTHORITY | 0.750 | 20250515 | 0.0020 |
| TENNESSEE VALLEY AUTHORITY | 6.750 | 20251101 | 0.0030 |
| TENNESSEE VALLEY AUTHORITY | 2.875 | 20270201 | 0.0020 |
| TENNESSEE VALLEY AUTHORITY | 3.875 | 20280315 | 0.0021 |
| TENNESSEE VALLEY AUTHORITY | 7.125 | 20300501 | 0.0024 |
| TENNESSEE VALLEY AUTHORITY | 5.880 | 20360401 | 0.0035 |
| TENNESSEE VALLEY AUTHORITY | 6.150 | 20380115 | 0.0024 |
| TENNESSEE VALLEY AUTHORITY | 5.250 | 20390915 | 0.0044 |
| TENNESSEE VALLEY AUTHORITY | 3.500 | 20421215 | 0.0017 |
| TENNESSEE VALLEY AUTHORITY | 5.375 | 20560401 | 0.0023 |
| TENNESSEE VALLEY AUTHORITY | 4.625 | 20600915 | 0.0020 |
| TENNESSEE VALLEY AUTHORITY | 4.250 | 20650915 | 0.0019 |
| TENNET HLDG BV | 0.750 | 20250626 | 0.0011 |
| TENNET HLDG BV | 1.000 | 20260613 | 0.0011 |
| TENNET HLDG BV | 1.625 | 20261117 | 0.0027 |
| TENNET HLDG BV | 1.750 | 20270604 | 0.0011 |
| TENNET HLDG BV | 0.125 | 20271209 | 0.0014 |
| TENNET HLDG BV | 1.375 | 20280605 | 0.0011 |
| TENNET HLDG BV | 3.875 | 20281028 | 0.0015 |
| TENNET HLDG BV | 1.375 | 20290626 | 0.0010 |
| TENNET HLDG BV | 2.125 | 20291117 | 0.0022 |
| TENNET HLDG BV | 0.875 | 20300603 | 0.0010 |
| TENNET HLDG BV | 0.500 | 20310609 | 0.0010 |
| TENNET HLDG BV | 4.250 | 20320428 | 0.0012 |
| TENNET HLDG BV | 0.125 | 20321130 | 0.0011 |
| TENNET HLDG BV | 2.375 | 20330517 | 0.0016 |
| TENNET HLDG BV | 1.250 | 20331024 | 0.0010 |
| TENNET HLDG BV | 2.000 | 20340605 | 0.0015 |
| TENNET HLDG BV | 4.500 | 20341028 | 0.0024 |
| TENNET HLDG BV | 0.875 | 20350616 | 0.0019 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TENNET HLDG BV | 1.875 | 20360613 | 0.0010 |
| TENNET HLDG BV | 1.500 | 20390603 | 0.0014 |
| TENNET HLDG BV | 0.500 | 20401130 | 0.0013 |
| TENNET HLDG BV | 1.125 | 20410609 | 0.0011 |
| TENNET HLDG BV | 2.750 | 20420517 | 0.0018 |
| TENNET HLDG BV | 4.750 | 20421028 | 0.0022 |
| TENNET HLDG BV | 2.374 | 22991231 | 0.0022 |
| TEOLLISUUDEN VOIMA OYJ | 1.125 | 20260309 | 0.0014 |
| TEOLLISUUDEN VOIMA OYJ | 2.625 | 20270331 | 0.0013 |
| TEOLLISUUDEN VOIMA OYJ | 1.375 | 20280623 | 0.0012 |
| TEOLLISUUDEN VOIMA OYJ | 4.750 | 20300601 | 0.0014 |
| TEREGA SA | 2.200 | 20250805 | 0.0012 |
| TEREGA SA | 0.875 | 20300917 | 0.0009 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 0.125 | 20250725 | 0.0011 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 1.000 | 20260410 | 0.0011 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 1.375 | 20270726 | 0.0021 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 1.000 | 20281011 | 0.0015 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 3.625 | 20290421 | 0.0017 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 0.375 | 20290623 | 0.0012 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 0.375 | 20300925 | 0.0009 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 3.500 | 20310117 | 0.0019 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 0.750 | 20320724 | 0.0009 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 3.875 | 20330724 | 0.0015 |
| TERNA RETE ELETTRICA NAZIONALE SPA | 2.375 | 22991231 | 0.0021 |
| TESCO CORPORATE TREASURY SVCS PLC | 2.500 | 20250502 | 0.0010 |
| TESCO CORPORATE TREASURY SVCS PLC | 0.875 | 20260529 | 0.0016 |
| TESCO CORPORATE TREASURY SVCS PLC | 1.875 | 20281102 | 0.0009 |
| TESCO CORPORATE TREASURY SVCS PLC | 0.375 | 20290727 | 0.0014 |
| TESCO CORPORATE TREASURY SVCS PLC | 2.750 | 20300427 | 0.0011 |
| TESCO CORPORATE TREASURY SVCS PLC | 4.250 | 20310227 | 0.0012 |
| TEXAS INSTRUMENTS INC | 1.375 | 20250312 | 0.0015 |
| TEXAS INSTRUMENTS INC | 1.125 | 20260915 | 0.0010 |
| TEXAS INSTRUMENTS INC | 4.600 | 20270208 | 0.0014 |
| TEXAS INSTRUMENTS INC | 2.900 | 20271103 | 0.0010 |
| TEXAS INSTRUMENTS INC | 4.600 | 20280215 | 0.0015 |
| TEXAS INSTRUMENTS INC | 4.600 | 20290208 | 0.0014 |
| TEXAS INSTRUMENTS INC | 2.250 | 20290904 | 0.0014 |
| TEXAS INSTRUMENTS INC | 1.750 | 20300504 | 0.0013 |
| TEXAS INSTRUMENTS INC | 1.900 | 20310915 | 0.0009 |
| TEXAS INSTRUMENTS INC | 4.900 | 20330314 | 0.0020 |
| TEXAS INSTRUMENTS INC | 4.850 | 20340208 | 0.0012 |
| TEXAS INSTRUMENTS INC | 3.875 | 20390315 | 0.0014 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TEXAS INSTRUMENTS INC | 4.150 | 20480515 | 0.0027 |
| TEXAS INSTRUMENTS INC | 2.700 | 20510915 | 0.0007 |
| TEXAS INSTRUMENTS INC | 5.000 | 20530314 | 0.0013 |
| TEXAS INSTRUMENTS INC | 5.150 | 20540208 | 0.0016 |
| TEXAS INSTRUMENTS INC | 5.050 | 20630518 | 0.0031 |
| TEXTRON INC | 3.000 | 20300601 | 0.0012 |
| TEXTRON INC | 2.450 | 20310315 | 0.0009 |
| THALES SA | 4.000 | 20251018 | 0.0014 |
| THALES SA | 0.000 | 20260326 | 0.0010 |
| THALES SA | 0.250 | 20270129 | 0.0010 |
| THALES SA | 1.000 | 20280515 | 0.0014 |
| THALES SA | 4.125 | 20281018 | 0.0014 |
| THALES SA | 3.625 | 20290614 | 0.0012 |
| THALES SA | 4.250 | 20311018 | 0.0014 |
| THAMES WATER UTILITIES FIN PLC | 4.000 | 20250619 | 0.0008 |
| THAMES WATER UTILITIES FIN PLC | 4.000 | 20270418 | 0.0015 |
| THAMES WATER UTILITIES FIN PLC | 0.875 | 20280131 | 0.0011 |
| THAMES WATER UTILITIES FIN PLC | 3.500 | 20280225 | 0.0007 |
| THAMES WATER UTILITIES FIN PLC | 6.750 | 20281116 | 0.0009 |
| THAMES WATER UTILITIES FIN PLC | 4.375 | 20310118 | 0.0021 |
| THAMES WATER UTILITIES FIN PLC | 1.250 | 20320131 | 0.0010 |
| THAMES WATER UTILITIES FIN PLC | 4.375 | 20340703 | 0.0007 |
| THAMES WATER UTILITIES FIN PLC | 5.125 | 20370928 | 0.0014 |
| THAMES WATER UTILITIES FIN PLC | 2.375 | 20400422 | 0.0006 |
| THAMES WATER UTILITIES FIN PLC | 8.250 | 20400425 | 0.0009 |
| THAMES WATER UTILITIES FIN PLC | 5.500 | 20410211 | 0.0011 |
| THAMES WATER UTILITIES FIN PLC | 7.750 | 20440430 | 0.0016 |
| THAMES WATER UTILITIES FIN PLC | 4.625 | 20460604 | 0.0006 |
| THAMES WATER UTILITIES FIN PLC | 7.738 | 20580409 | 0.0012 |
| THERMO FISHER SCIENTIFIC FIN I BV | 0.000 | 20251118 | 0.0012 |
| THERMO FISHER SCIENTIFIC FIN I BV | 0.800 | 20301018 | 0.0033 |
| THERMO FISHER SCIENTIFIC FIN I BV | 1.125 | 20331018 | 0.0027 |
| THERMO FISHER SCIENTIFIC FIN I BV | 1.625 | 20411018 | 0.0021 |
| THERMO FISHER SCIENTIFIC FIN I BV | 2.000 | 20511018 | 0.0012 |
| THERMO FISHER SCIENTIFIC INC | 0.125 | 20250301 | 0.0017 |
| THERMO FISHER SCIENTIFIC INC | 2.000 | 20250415 | 0.0014 |
| THERMO FISHER SCIENTIFIC INC | 3.200 | 20260121 | 0.0011 |
| THERMO FISHER SCIENTIFIC INC | 1.400 | 20260123 | 0.0015 |
| THERMO FISHER SCIENTIFIC INC | 4.953 | 20260810 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 5.000 | 20261205 | 0.0021 |
| THERMO FISHER SCIENTIFIC INC | 1.450 | 20270316 | 0.0011 |
| THERMO FISHER SCIENTIFIC INC | 1.750 | 20270415 | 0.0013 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| THERMO FISHER SCIENTIFIC INC | 4.800 | 20271121 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 0.500 | 20280301 | 0.0016 |
| THERMO FISHER SCIENTIFIC INC | 1.375 | 20280912 | 0.0012 |
| THERMO FISHER SCIENTIFIC INC | 1.750 | 20281015 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 5.000 | 20290131 | 0.0021 |
| THERMO FISHER SCIENTIFIC INC | 1.950 | 20290724 | 0.0015 |
| THERMO FISHER SCIENTIFIC INC | 2.600 | 20291001 | 0.0017 |
| THERMO FISHER SCIENTIFIC INC | 4.977 | 20300810 | 0.0016 |
| THERMO FISHER SCIENTIFIC INC | 0.875 | 20311001 | 0.0017 |
| THERMO FISHER SCIENTIFIC INC | 2.000 | 20311015 | 0.0021 |
| THERMO FISHER SCIENTIFIC INC | 2.375 | 20320415 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 4.950 | 20321121 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 5.086 | 20330810 | 0.0021 |
| THERMO FISHER SCIENTIFIC INC | 5.200 | 20340131 | 0.0011 |
| THERMO FISHER SCIENTIFIC INC | 3.650 | 20341121 | 0.0017 |
| THERMO FISHER SCIENTIFIC INC | 2.875 | 20370724 | 0.0015 |
| THERMO FISHER SCIENTIFIC INC | 1.500 | 20391001 | 0.0015 |
| THERMO FISHER SCIENTIFIC INC | 2.800 | 20411015 | 0.0018 |
| THERMO FISHER SCIENTIFIC INC | 5.404 | 20430810 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 4.100 | 20470815 | 0.0013 |
| THERMO FISHER SCIENTIFIC INC | 1.875 | 20491001 | 0.0016 |
| THFC FUNDING NO 2 PLC | 6.350 | 20390708 | 0.0011 |
| THFC FUNDING NO 3PLC | 5.200 | 20431011 | 0.0027 |
| THOMAS JEFFERSON UNIVERSITY | 3.847 | 20571101 | 0.0008 |
| THOMSON REUTERS CORP | 3.350 | 20260515 | 0.0010 |
| THOMSON REUTERS CORP | 5.850 | 20400415 | 0.0011 |
| TIKEHAU CAP SCA | 2.250 | 20261014 | 0.0011 |
| TIKEHAU CAP SCA | 1.625 | 20290331 | 0.0010 |
| TIME WARNER CABLE ENTERPRISES LLC | 8.375 | 20330715 | 0.0023 |
| TIME WARNER CABLE LLC | 5.750 | 20310602 | 0.0016 |
| TIME WARNER CABLE LLC | 6.550 | 20370501 | 0.0030 |
| TIME WARNER CABLE LLC | 7.300 | 20380701 | 0.0032 |
| TIME WARNER CABLE LLC | 6.750 | 20390615 | 0.0030 |
| TIME WARNER CABLE LLC | 5.875 | 20401115 | 0.0022 |
| TIME WARNER CABLE LLC | 5.500 | 20410901 | 0.0022 |
| TIME WARNER CABLE LLC | 5.250 | 20420715 | 0.0015 |
| TIME WARNER CABLE LLC | 4.500 | 20420915 | 0.0020 |
| TINGYI CAYMAN ISLANDS HLDG CORP | 1.625 | 20250924 | 0.0010 |
| TJX COMPANIES INC | 2.250 | 20260915 | 0.0020 |
| TJX COMPANIES INC | 1.150 | 20280515 | 0.0009 |
| TJX COMPANIES INC | 1.600 | 20310515 | 0.0008 |
| TNB GLOBAL VENTURES CAP BHD | 3.244 | 20261019 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TNB GLOBAL VENTURES CAP BHD | 4.851 | 20281101 | 0.0016 |
| TOGETHER HOUSING FIN PLC | 4.500 | 20421217 | 0.0009 |
| TOKYO | 0.435 | 20250319 | 0.0007 |
| TOKYO | 0.509 | 20250319 | 0.0007 |
| TOKYO | 3.375 | 20250616 | 0.0010 |
| TOKYO | 0.750 | 20250716 | 0.0029 |
| TOKYO | 0.456 | 20250919 | 0.0007 |
| TOKYO | 0.475 | 20250919 | 0.0007 |
| TOKYO | 1.125 | 20260520 | 0.0019 |
| TOKYO | 4.625 | 20260601 | 0.0010 |
| TOKYO | 0.060 | 20310620 | 0.0007 |
| TOKYO | 2.050 | 20430619 | 0.0008 |
| TOLEDO HOSPITAL | 5.750 | 20381115 | 0.0011 |
| TORONTO-DOMINION BANK | 0.625 | 20250606 | 0.0022 |
| TORONTO-DOMINION BANK | 3.766 | 20250606 | 0.0034 |
| TORONTO-DOMINION BANK | 1.150 | 20250612 | 0.0020 |
| TORONTO-DOMINION BANK | 1.707 | 20250728 | 0.0056 |
| TORONTO-DOMINION BANK | 0.750 | 20250911 | 0.0020 |
| TORONTO-DOMINION BANK | 0.750 | 20260106 | 0.0024 |
| TORONTO-DOMINION BANK | 5.103 | 20260109 | 0.0016 |
| TORONTO-DOMINION BANK | 3.879 | 20260313 | 0.0083 |
| TORONTO-DOMINION BANK | 3.250 | 20260427 | 0.0029 |
| TORONTO-DOMINION BANK | 1.200 | 20260603 | 0.0025 |
| TORONTO-DOMINION BANK | 5.532 | 20260717 | 0.0038 |
| TORONTO-DOMINION BANK | 3.765 | 20260908 | 0.0035 |
| TORONTO-DOMINION BANK | 1.250 | 20260910 | 0.0027 |
| TORONTO-DOMINION BANK | 5.264 | 20261211 | 0.0011 |
| TORONTO-DOMINION BANK | 1.950 | 20270112 | 0.0014 |
| TORONTO-DOMINION BANK | 0.500 | 20270118 | 0.0021 |
| TORONTO-DOMINION BANK | 2.800 | 20270310 | 0.0022 |
| TORONTO-DOMINION BANK | 0.864 | 20270324 | 0.0053 |
| TORONTO-DOMINION BANK | 2.875 | 20270405 | 0.0025 |
| TORONTO-DOMINION BANK | 4.108 | 20270608 | 0.0031 |
| TORONTO-DOMINION BANK | 0.100 | 20270719 | 0.0025 |
| TORONTO-DOMINION BANK | 2.551 | 20270803 | 0.0022 |
| TORONTO-DOMINION BANK | 4.693 | 20270915 | 0.0032 |
| TORONTO-DOMINION BANK | 5.156 | 20280110 | 0.0026 |
| TORONTO-DOMINION BANK | 5.288 | 20280111 | 0.0009 |
| TORONTO-DOMINION BANK | 5.523 | 20280717 | 0.0027 |
| TORONTO-DOMINION BANK | 3.631 | 20291213 | 0.0028 |
| TORONTO-DOMINION BANK | 3.715 | 20300313 | 0.0036 |
| TORONTO-DOMINION BANK | 1.952 | 20300408 | 0.0031 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TORONTO-DOMINION BANK | 3.666 | 20310908 | 0.0024 |
| TORONTO-DOMINION BANK | 2.000 | 20310910 | 0.0015 |
| TORONTO-DOMINION BANK | 3.625 | 20310915 | 0.0031 |
| TORONTO-DOMINION BANK | 2.450 | 20320112 | 0.0010 |
| TORONTO-DOMINION BANK | 3.200 | 20320310 | 0.0028 |
| TORONTO-DOMINION BANK | 4.456 | 20320608 | 0.0040 |
| TORONTO-DOMINION BANK | 3.129 | 20320803 | 0.0028 |
| TOTALENERGIES CAP CANADA LTD | 2.125 | 20290918 | 0.0032 |
| TOTALENERGIES CAP INTL SA | 1.375 | 20250319 | 0.0019 |
| TOTALENERGIES CAP INTL SA | 1.750 | 20250707 | 0.0008 |
| TOTALENERGIES CAP INTL SA | 2.875 | 20251119 | 0.0015 |
| TOTALENERGIES CAP INTL SA | 2.500 | 20260325 | 0.0025 |
| TOTALENERGIES CAP INTL SA | 1.660 | 20260722 | 0.0012 |
| TOTALENERGIES CAP INTL SA | 1.023 | 20270304 | 0.0015 |
| TOTALENERGIES CAP INTL SA | 1.491 | 20270408 | 0.0032 |
| TOTALENERGIES CAP INTL SA | 0.696 | 20280531 | 0.0013 |
| TOTALENERGIES CAP INTL SA | 0.750 | 20280712 | 0.0030 |
| TOTALENERGIES CAP INTL SA | 3.455 | 20290219 | 0.0025 |
| TOTALENERGIES CAP INTL SA | 1.375 | 20291004 | 0.0020 |
| TOTALENERGIES CAP INTL SA | 2.829 | 20300110 | 0.0024 |
| TOTALENERGIES CAP INTL SA | 1.491 | 20300904 | 0.0015 |
| TOTALENERGIES CAP INTL SA | 0.952 | 20310518 | 0.0010 |
| TOTALENERGIES CAP INTL SA | 1.405 | 20310903 | 0.0009 |
| TOTALENERGIES CAP INTL SA | 1.994 | 20320408 | 0.0031 |
| TOTALENERGIES CAP INTL SA | 1.535 | 20390531 | 0.0011 |
| TOTALENERGIES CAP INTL SA | 1.618 | 20400518 | 0.0017 |
| TOTALENERGIES CAP INTL SA | 2.986 | 20410629 | 0.0012 |
| TOTALENERGIES CAP INTL SA | 3.461 | 20490712 | 0.0016 |
| TOTALENERGIES CAP INTL SA | 3.127 | 20500529 | 0.0037 |
| TOTALENERGIES CAP INTL SA | 3.386 | 20600629 | 0.0012 |
| TOTALENERGIES CAP SA | 3.883 | 20281011 | 0.0020 |
| TOTALENERGIES SE | 1.625 | 22991231 | 0.0030 |
| TOTALENERGIES SE | 2.000 | 22991231 | 0.0019 |
| TOTALENERGIES SE | 2.000 | 22991231 | 0.0021 |
| TOTALENERGIES SE | 2.125 | 22991231 | 0.0027 |
| TOTALENERGIES SE | 3.250 | 22991231 | 0.0014 |
| TOTALENERGIES SE | 3.369 | 22991231 | 0.0033 |
| TOYOTA FIN AUSTRALIA LTD | 3.920 | 20270628 | 0.0009 |
| TOYOTA FIN AUSTRALIA LTD | 2.280 | 20271021 | 0.0011 |
| TOYOTA FIN AUSTRALIA LTD | 0.440 | 20280113 | 0.0010 |
| TOYOTA MOTOR CORP | 1.339 | 20260325 | 0.0019 |
| TOYOTA MOTOR CORP | 5.275 | 20260713 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TOYOTA MOTOR CORP | 5.118 | 20280713 | 0.0011 |
| TOYOTA MOTOR CORP | 3.669 | 20280720 | 0.0010 |
| TOYOTA MOTOR CORP | 2.760 | 20290702 | 0.0010 |
| TOYOTA MOTOR CORP | 2.362 | 20310325 | 0.0009 |
| TOYOTA MOTOR CORP | 5.123 | 20330713 | 0.0011 |
| TOYOTA MOTOR CREDIT CORP | 3.000 | 20250401 | 0.0026 |
| TOYOTA MOTOR CREDIT CORP | 3.400 | 20250414 | 0.0010 |
| TOYOTA MOTOR CREDIT CORP | 3.950 | 20250630 | 0.0027 |
| TOYOTA MOTOR CREDIT CORP | 3.650 | 20250818 | 0.0015 |
| TOYOTA MOTOR CREDIT CORP | 5.600 | 20250911 | 0.0013 |
| TOYOTA MOTOR CREDIT CORP | 0.800 | 20251016 | 0.0020 |
| TOYOTA MOTOR CREDIT CORP | 5.400 | 20251110 | 0.0014 |
| TOYOTA MOTOR CREDIT CORP | 4.800 | 20260105 | 0.0019 |
| TOYOTA MOTOR CREDIT CORP | 0.800 | 20260109 | 0.0014 |
| TOYOTA MOTOR CREDIT CORP | 4.450 | 20260518 | 0.0029 |
| TOYOTA MOTOR CREDIT CORP | 1.125 | 20260618 | 0.0019 |
| TOYOTA MOTOR CREDIT CORP | 0.250 | 20260716 | 0.0021 |
| TOYOTA MOTOR CREDIT CORP | 5.000 | 20260814 | 0.0014 |
| TOYOTA MOTOR CREDIT CORP | 0.750 | 20261119 | 0.0015 |
| TOYOTA MOTOR CREDIT CORP | 5.400 | 20261120 | 0.0019 |
| TOYOTA MOTOR CREDIT CORP | 3.200 | 20270111 | 0.0015 |
| TOYOTA MOTOR CREDIT CORP | 1.900 | 20270113 | 0.0014 |
| TOYOTA MOTOR CREDIT CORP | 3.050 | 20270322 | 0.0028 |
| TOYOTA MOTOR CREDIT CORP | 1.150 | 20270813 | 0.0011 |
| TOYOTA MOTOR CREDIT CORP | 4.550 | 20270920 | 0.0021 |
| TOYOTA MOTOR CREDIT CORP | 0.125 | 20271105 | 0.0020 |
| TOYOTA MOTOR CREDIT CORP | 5.450 | 20271110 | 0.0015 |
| TOYOTA MOTOR CREDIT CORP | 3.050 | 20280111 | 0.0010 |
| TOYOTA MOTOR CREDIT CORP | 4.625 | 20280112 | 0.0021 |
| TOYOTA MOTOR CREDIT CORP | 1.900 | 20280406 | 0.0014 |
| TOYOTA MOTOR CREDIT CORP | 5.250 | 20280911 | 0.0016 |
| TOYOTA MOTOR CREDIT CORP | 5.625 | 20281023 | 0.0008 |
| TOYOTA MOTOR CREDIT CORP | 4.650 | 20290105 | 0.0017 |
| TOYOTA MOTOR CREDIT CORP | 3.650 | 20290108 | 0.0010 |
| TOYOTA MOTOR CREDIT CORP | 4.450 | 20290629 | 0.0017 |
| TOYOTA MOTOR CREDIT CORP | 4.050 | 20290913 | 0.0024 |
| TOYOTA MOTOR CREDIT CORP | 2.150 | 20300213 | 0.0013 |
| TOYOTA MOTOR CREDIT CORP | 3.375 | 20300401 | 0.0019 |
| TOYOTA MOTOR CREDIT CORP | 4.550 | 20300517 | 0.0015 |
| TOYOTA MOTOR CREDIT CORP | 3.850 | 20300724 | 0.0020 |
| TOYOTA MOTOR CREDIT CORP | 5.550 | 20301120 | 0.0024 |
| TOYOTA MOTOR CREDIT CORP | 1.650 | 20310110 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TOYOTA MOTOR CREDIT CORP | 1.900 | 20310912 | 0.0009 |
| TOYOTA MOTOR CREDIT CORP | 4.700 | 20330112 | 0.0010 |
| TOYOTA MOTOR CREDIT CORP | 4.800 | 20340105 | 0.0016 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 3.625 | 20250424 | 0.0012 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 0.000 | 20251027 | 0.0016 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 0.750 | 20251219 | 0.0011 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 3.375 | 20260113 | 0.0017 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 4.625 | 20260608 | 0.0011 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 3.125 | 20270111 | 0.0017 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 4.000 | 20270402 | 0.0017 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 3.500 | 20280113 | 0.0012 |
| TOYOTA MOTOR FIN NETHERLANDS BV | 3.125 | 20290711 | 0.0011 |
| TRACTOR SUPPLY CO | 1.750 | 20301101 | 0.0011 |
| TRACTOR SUPPLY CO | 5.250 | 20330515 | 0.0016 |
| TRANE TECHNOLOGIES FINANCING LTD | 3.800 | 20290321 | 0.0015 |
| TRANE TECHNOLOGIES FINANCING LTD | 5.250 | 20330303 | 0.0015 |
| TRANE TECHNOLOGIES GLOBAL HLDG CO LTD | 3.750 | 20280821 | 0.0011 |
| TRANE TECHNOLOGIES GLOBAL HLDG CO LTD | 5.750 | 20430615 | 0.0011 |
| TRANSCANADA PIPELINES LTD | 4.875 | 20260115 | 0.0018 |
| TRANSCANADA PIPELINES LTD | 6.203 | 20260309 | 0.0018 |
| TRANSCANADA PIPELINES LTD | 4.250 | 20280515 | 0.0028 |
| TRANSCANADA PIPELINES LTD | 4.100 | 20300415 | 0.0025 |
| TRANSCANADA PIPELINES LTD | 2.500 | 20311012 | 0.0017 |
| TRANSCANADA PIPELINES LTD | 4.625 | 20340301 | 0.0025 |
| TRANSCANADA PIPELINES LTD | 5.850 | 20360315 | 0.0011 |
| TRANSCANADA PIPELINES LTD | 6.200 | 20371015 | 0.0022 |
| TRANSCANADA PIPELINES LTD | 4.750 | 20380515 | 0.0010 |
| TRANSCANADA PIPELINES LTD | 7.250 | 20380815 | 0.0015 |
| TRANSCANADA PIPELINES LTD | 7.625 | 20390115 | 0.0031 |
| TRANSCANADA PIPELINES LTD | 6.100 | 20400601 | 0.0016 |
| TRANSCANADA PIPELINES LTD | 5.000 | 20431016 | 0.0012 |
| TRANSCANADA PIPELINES LTD | 4.875 | 20480515 | 0.0019 |
| TRANSCANADA PIPELINES LTD | 5.100 | 20490315 | 0.0020 |
| TRANSCANADA TRUST | 5.625 | 20750520 | 0.0015 |
| TRANSCANADA TRUST | 5.875 | 20760815 | 0.0024 |
| TRANSCANADA TRUST | 5.300 | 20770315 | 0.0030 |
| TRANSCANADA TRUST | 5.500 | 20790915 | 0.0021 |
| TRANSCANADA TRUST | 5.600 | 20820307 | 0.0015 |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC | 7.850 | 20260201 | 0.0022 |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC | 3.250 | 20300515 | 0.0013 |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC | 4.600 | 20480315 | 0.0011 |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC | 3.950 | 20500515 | 0.0008 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TRANSPORT FOR LONDON | 3.875 | 20420723 | 0.0010 |
| TRANSPORT FOR LONDON | 3.625 | 20450515 | 0.0007 |
| TRANSPORT FOR LONDON | 4.000 | 20640407 | 0.0007 |
| TRANSURBAN FIN CO PTY LTD | 2.000 | 20250828 | 0.0011 |
| TRANSURBAN FIN CO PTY LTD | 1.750 | 20280329 | 0.0011 |
| TRANSURBAN FIN CO PTY LTD | 1.450 | 20290516 | 0.0012 |
| TRANSURBAN FIN CO PTY LTD | 3.000 | 20300408 | 0.0017 |
| TRANSURBAN FIN CO PTY LTD | 4.225 | 20330426 | 0.0016 |
| TRANSURBAN QUEENSLAND FIN PTY LTD | 4.500 | 20280419 | 0.0010 |
| TRATON FIN LUXEMBOURG SA | 0.125 | 20250324 | 0.0022 |
| TRATON FIN LUXEMBOURG SA | 4.000 | 20250916 | 0.0011 |
| TRATON FIN LUXEMBOURG SA | 4.125 | 20251122 | 0.0014 |
| TRATON FIN LUXEMBOURG SA | 4.500 | 20261123 | 0.0017 |
| TRATON FIN LUXEMBOURG SA | 4.250 | 20280516 | 0.0012 |
| TRATON FIN LUXEMBOURG SA | 5.625 | 20290116 | 0.0012 |
| TRATON FIN LUXEMBOURG SA | 0.750 | 20290324 | 0.0025 |
| TRATON FIN LUXEMBOURG SA | 1.250 | 20330324 | 0.0014 |
| TRAVELERS COMPANIES INC | 6.250 | 20370615 | 0.0019 |
| TRAVELERS COMPANIES INC | 5.350 | 20401101 | 0.0016 |
| TRAVELERS COMPANIES INC | 4.600 | 20430801 | 0.0010 |
| TRAVELERS COMPANIES INC | 3.750 | 20460515 | 0.0008 |
| TRAVELERS COMPANIES INC | 4.000 | 20470530 | 0.0012 |
| TRAVELERS COMPANIES INC | 4.050 | 20480307 | 0.0009 |
| TRAVELERS COMPANIES INC | 4.100 | 20490304 | 0.0009 |
| TRAVELERS COMPANIES INC | 2.550 | 20500427 | 0.0007 |
| TRAVELERS COMPANIES INC | 3.050 | 20510608 | 0.0011 |
| TRAVELERS COMPANIES INC | 5.450 | 20530525 | 0.0016 |
| TRAVELERS PPTY CASUALTY CORP | 6.375 | 20330315 | 0.0012 |
| TRIMBLE INC | 4.900 | 20280615 | 0.0013 |
| TRIMBLE INC | 6.100 | 20330315 | 0.0018 |
| TRINIDAD AND TOBAGO GOVT | 4.500 | 20260804 | 0.0020 |
| TRINIDAD AND TOBAGO GOVT | 4.500 | 20300626 | 0.0010 |
| TRINIDAD AND TOBAGO GOVT | 5.950 | 20310114 | 0.0012 |
| TRINITY ACQUISITION PLC | 4.400 | 20260315 | 0.0011 |
| TRITON CONTAINER INTL LTD | 3.250 | 20320315 | 0.0010 |
| TRUIST BANK | 1.500 | 20250310 | 0.0025 |
| TRUIST BANK | 3.625 | 20250916 | 0.0026 |
| TRUIST BANK | 4.050 | 20251103 | 0.0010 |
| TRUIST BANK | 3.300 | 20260515 | 0.0015 |
| TRUIST BANK | 3.800 | 20261030 | 0.0017 |
| TRUIST BANK | 2.250 | 20300311 | 0.0022 |
| TRUIST FINL CORP | 4.000 | 20250501 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TRUIST FINL CORP | 3.700 | 20250605 | 0.0021 |
| TRUIST FINL CORP | 1.200 | 20250805 | 0.0015 |
| TRUIST FINL CORP | 4.260 | 20260728 | 0.0031 |
| TRUIST FINL CORP | 5.900 | 20261028 | 0.0016 |
| TRUIST FINL CORP | 1.267 | 20270302 | 0.0024 |
| TRUIST FINL CORP | 6.047 | 20270608 | 0.0032 |
| TRUIST FINL CORP | 1.125 | 20270803 | 0.0014 |
| TRUIST FINL CORP | 4.123 | 20280606 | 0.0017 |
| TRUIST FINL CORP | 4.873 | 20290126 | 0.0031 |
| TRUIST FINL CORP | 3.875 | 20290319 | 0.0013 |
| TRUIST FINL CORP | 1.887 | 20290607 | 0.0018 |
| TRUIST FINL CORP | 7.161 | 20291030 | 0.0040 |
| TRUIST FINL CORP | 5.435 | 20300124 | 0.0031 |
| TRUIST FINL CORP | 1.950 | 20300605 | 0.0013 |
| TRUIST FINL CORP | 4.916 | 20330728 | 0.0019 |
| TRUIST FINL CORP | 6.123 | 20331028 | 0.0016 |
| TRUIST FINL CORP | 5.122 | 20340126 | 0.0030 |
| TRUIST FINL CORP | 5.867 | 20340608 | 0.0037 |
| TRUIST FINL CORP | 5.711 | 20350124 | 0.0042 |
| TRUSTEES OF PRINCETON UNIVERSITY | 5.700 | 20390301 | 0.0012 |
| TRUSTEES OF PRINCETON UNIVERSITY | 2.516 | 20500701 | 0.0007 |
| TSMC ARIZONA CORP | 1.750 | 20261025 | 0.0024 |
| TSMC ARIZONA CORP | 3.875 | 20270422 | 0.0020 |
| TSMC ARIZONA CORP | 4.125 | 20290422 | 0.0010 |
| TSMC ARIZONA CORP | 2.500 | 20311025 | 0.0022 |
| TSMC ARIZONA CORP | 4.250 | 20320422 | 0.0020 |
| TSMC ARIZONA CORP | 3.125 | 20411025 | 0.0017 |
| TSMC ARIZONA CORP | 3.250 | 20511025 | 0.0016 |
| TSMC ARIZONA CORP | 4.500 | 20520422 | 0.0020 |
| TWDC ENTERPRISES 18 CORP | 3.150 | 20250917 | 0.0015 |
| TWDC ENTERPRISES 18 CORP | 3.000 | 20260213 | 0.0020 |
| TWDC ENTERPRISES 18 CORP | 1.850 | 20260730 | 0.0019 |
| TWDC ENTERPRISES 18 CORP | 2.950 | 20270615 | 0.0020 |
| TWDC ENTERPRISES 18 CORP | 7.000 | 20320301 | 0.0012 |
| TWDC ENTERPRISES 18 CORP | 4.125 | 20411201 | 0.0011 |
| TWDC ENTERPRISES 18 CORP | 3.700 | 20421201 | 0.0009 |
| TWDC ENTERPRISES 18 CORP | 4.125 | 20440601 | 0.0018 |
| TWDC ENTERPRISES 18 CORP | 3.000 | 20460730 | 0.0007 |
| TYCO ELECTRONICS GROUP SA | 4.500 | 20260213 | 0.0010 |
| TYCO ELECTRONICS GROUP SA | 0.000 | 20290216 | 0.0011 |
| TYCO ELECTRONICS GROUP SA | 2.500 | 20320204 | 0.0011 |
| TYSON FOODS INC | 4.000 | 20260301 | 0.0017 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| TYSON FOODS INC | 3.550 | 20270602 | 0.0027 |
| TYSON FOODS INC | 4.350 | 20290301 | 0.0021 |
| TYSON FOODS INC | 4.875 | 20340815 | 0.0010 |
| TYSON FOODS INC | 5.150 | 20440815 | 0.0009 |
| TYSON FOODS INC | 4.550 | 20470602 | 0.0013 |
| TYSON FOODS INC | 5.100 | 20480928 | 0.0028 |
| UBS AG LONDON BRANCH | 6.200 | 20250824 | 0.0011 |
| UBS AG LONDON BRANCH | 5.800 | 20250911 | 0.0022 |
| UBS AG LONDON BRANCH | 0.010 | 20260331 | 0.0031 |
| UBS AG LONDON BRANCH | 1.250 | 20260601 | 0.0019 |
| UBS AG LONDON BRANCH | 0.010 | 20260629 | 0.0010 |
| UBS AG LONDON BRANCH | 5.650 | 20280911 | 0.0033 |
| UBS AG LONDON BRANCH | 0.500 | 20310331 | 0.0018 |
| UBS AG LONDON BRANCH | 4.500 | 20480626 | 0.0019 |
| UBS GROUP AG | 3.750 | 20250326 | 0.0050 |
| UBS GROUP AG | 2.750 | 20250808 | 0.0013 |
| UBS GROUP AG | 3.250 | 20260402 | 0.0046 |
| UBS GROUP AG | 4.550 | 20260417 | 0.0041 |
| UBS GROUP AG | 1.250 | 20260901 | 0.0027 |
| UBS GROUP AG | 2.125 | 20261013 | 0.0044 |
| UBS GROUP AG | 0.250 | 20261103 | 0.0027 |
| UBS GROUP AG | 2.750 | 20270615 | 0.0022 |
| UBS GROUP AG | 1.000 | 20270624 | 0.0032 |
| UBS GROUP AG | 7.000 | 20270930 | 0.0021 |
| UBS GROUP AG | 0.650 | 20280114 | 0.0026 |
| UBS GROUP AG | 0.250 | 20280224 | 0.0020 |
| UBS GROUP AG | 4.625 | 20280317 | 0.0036 |
| UBS GROUP AG | 2.250 | 20280609 | 0.0018 |
| UBS GROUP AG | 0.250 | 20281105 | 0.0030 |
| UBS GROUP AG | 7.750 | 20290301 | 0.0082 |
| UBS GROUP AG | 0.650 | 20290910 | 0.0019 |
| UBS GROUP AG | 1.875 | 20291103 | 0.0009 |
| UBS GROUP AG | 2.125 | 20291115 | 0.0010 |
| UBS GROUP AG | 3.125 | 20300615 | 0.0022 |
| UBS GROUP AG | 4.375 | 20310111 | 0.0023 |
| UBS GROUP AG | 4.194 | 20310401 | 0.0059 |
| UBS GROUP AG | 0.875 | 20311103 | 0.0023 |
| UBS GROUP AG | 4.750 | 20320317 | 0.0031 |
| UBS GROUP AG | 2.875 | 20320402 | 0.0032 |
| UBS GROUP AG | 7.125 | 20320715 | 0.0017 |
| UBS GROUP AG | 0.625 | 20330118 | 0.0025 |
| UBS GROUP AG | 0.625 | 20330224 | 0.0021 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UBS GROUP AG | 4.125 | 20330609 | 0.0028 |
| UBS GROUP AG | 7.375 | 20330907 | 0.0023 |
| UBS GROUP AG | 4.875 | 20450515 | 0.0038 |
| UDR INC | 3.200 | 20300115 | 0.0011 |
| UDR INC | 3.000 | 20310815 | 0.0011 |
| UNEDIC | 0.625 | 20260303 | 0.0048 |
| UNEDIC | 0.100 | 20261125 | 0.0083 |
| UNEDIC | 1.250 | 20270328 | 0.0070 |
| UNEDIC | 1.250 | 20271021 | 0.0043 |
| UNEDIC | 0.875 | 20280525 | 0.0042 |
| UNEDIC | 0.000 | 20281125 | 0.0059 |
| UNEDIC | 0.500 | 20290320 | 0.0050 |
| UNEDIC | 0.250 | 20291125 | 0.0078 |
| UNEDIC | 0.000 | 20300305 | 0.0027 |
| UNEDIC | 0.000 | 20301119 | 0.0047 |
| UNEDIC | 0.010 | 20310525 | 0.0055 |
| UNEDIC | 0.010 | 20311125 | 0.0036 |
| UNEDIC | 1.500 | 20320420 | 0.0051 |
| UNEDIC | 1.750 | 20321125 | 0.0021 |
| UNEDIC | 3.125 | 20330425 | 0.0023 |
| UNEDIC | 1.250 | 20330525 | 0.0039 |
| UNEDIC | 0.100 | 20340525 | 0.0051 |
| UNEDIC | 0.250 | 20350716 | 0.0058 |
| UNEDIC | 0.500 | 20360525 | 0.0033 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.000 | 20250314 | 0.0011 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.125 | 20250409 | 0.0014 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.125 | 20250915 | 0.0017 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.375 | 20260309 | 0.0011 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.500 | 20260604 | 0.0013 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.000 | 20270227 | 0.0016 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.125 | 20270428 | 0.0011 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 0.625 | 20270504 | 0.0021 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.500 | 20280222 | 0.0013 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 0.750 | 20281025 | 0.0013 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.500 | 20290529 | 0.0010 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.625 | 20300409 | 0.0018 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.375 | 20300415 | 0.0013 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 4.125 | 20301211 | 0.0017 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.875 | 20310115 | 0.0018 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.375 | 20311204 | 0.0019 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 0.875 | 20320329 | 0.0013 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.000 | 20320629 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.375 | 20330525 | 0.0011 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.750 | 20340227 | 0.0014 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.000 | 20360428 | 0.0009 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.000 | 20370529 | 0.0009 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.250 | 20380514 | 0.0009 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 1.750 | 20490701 | 0.0007 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 2.875 | 22991231 | 0.0016 |
| UNIBAIL-RODAMCO-WESTFIELD SE | 7.250 | 22991231 | 0.0024 |
| UNICAJA BANCO SA | 0.250 | 20290925 | 0.0023 |
| UNICREDIT BANK AUSTRIA AG | 3.000 | 20260731 | 0.0023 |
| UNICREDIT BANK AUSTRIA AG | 0.250 | 20270604 | 0.0010 |
| UNICREDIT BANK AUSTRIA AG | 2.375 | 20270920 | 0.0011 |
| UNICREDIT BANK AUSTRIA AG | 1.500 | 20280524 | 0.0011 |
| UNICREDIT BANK AUSTRIA AG | 2.875 | 20281110 | 0.0017 |
| UNICREDIT BANK AUSTRIA AG | 0.625 | 20290320 | 0.0010 |
| UNICREDIT BANK AUSTRIA AG | 3.125 | 20290921 | 0.0017 |
| UNICREDIT BANK AUSTRIA AG | 0.250 | 20300621 | 0.0009 |
| UNICREDIT BANK AUSTRIA AG | 0.050 | 20350921 | 0.0008 |
| UNICREDIT BANK CZECH REPUBLIC AND SLOVAKIA AS | 0.010 | 20251119 | 0.0011 |
| UNICREDIT BANK CZECH REPUBLIC AND SLOVAKIA AS | 3.625 | 20260215 | 0.0011 |
| UNICREDIT BANK CZECH REPUBLIC AND SLOVAKIA AS | 3.125 | 20271011 | 0.0011 |
| UNICREDIT BANK CZECH REPUBLIC AND SLOVAKIA AS | 3.750 | 20280620 | 0.0012 |
| UNICREDIT BANK GMBH | 3.125 | 20250820 | 0.0029 |
| UNICREDIT BANK GMBH | 0.625 | 20251120 | 0.0016 |
| UNICREDIT BANK GMBH | 2.750 | 20260227 | 0.0017 |
| UNICREDIT BANK GMBH | 0.500 | 20260504 | 0.0016 |
| UNICREDIT BANK GMBH | 3.000 | 20260713 | 0.0023 |
| UNICREDIT BANK GMBH | 0.010 | 20260928 | 0.0010 |
| UNICREDIT BANK GMBH | 0.500 | 20270223 | 0.0021 |
| UNICREDIT BANK GMBH | 3.000 | 20270517 | 0.0017 |
| UNICREDIT BANK GMBH | 1.375 | 20270607 | 0.0011 |
| UNICREDIT BANK GMBH | 0.700 | 20270930 | 0.0019 |
| UNICREDIT BANK GMBH | 0.010 | 20271119 | 0.0020 |
| UNICREDIT BANK GMBH | 0.650 | 20280207 | 0.0014 |
| UNICREDIT BANK GMBH | 2.625 | 20280427 | 0.0011 |
| UNICREDIT BANK GMBH | 0.010 | 20280915 | 0.0020 |
| UNICREDIT BANK GMBH | 0.875 | 20290111 | 0.0020 |
| UNICREDIT BANK GMBH | 0.010 | 20290521 | 0.0010 |
| UNICREDIT BANK GMBH | 0.010 | 20300624 | 0.0019 |
| UNICREDIT BANK GMBH | 0.937 | 20310305 | 0.0014 |
| UNICREDIT BANK GMBH | 0.010 | 20310310 | 0.0014 |
| UNICREDIT BANK GMBH | 0.250 | 20320115 | 0.0027 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNICREDIT BANK GMBH | 0.375 | 20330117 | 0.0018 |
| UNICREDIT BANK GMBH | 0.850 | 20340522 | 0.0018 |
| UNICREDIT BANK GMBH | 0.010 | 20360121 | 0.0008 |
| UNICREDIT SPA | 0.500 | 20250409 | 0.0022 |
| UNICREDIT SPA | 0.750 | 20250430 | 0.0022 |
| UNICREDIT SPA | 0.325 | 20260119 | 0.0021 |
| UNICREDIT SPA | 1.250 | 20260616 | 0.0027 |
| UNICREDIT SPA | 2.125 | 20261024 | 0.0022 |
| UNICREDIT SPA | 0.375 | 20261031 | 0.0021 |
| UNICREDIT SPA | 3.375 | 20270131 | 0.0040 |
| UNICREDIT SPA | 5.189 | 20270316 | 0.0018 |
| UNICREDIT SPA | 4.150 | 20270426 | 0.0013 |
| UNICREDIT SPA | 2.200 | 20270722 | 0.0027 |
| UNICREDIT SPA | 3.250 | 20270727 | 0.0018 |
| UNICREDIT SPA | 5.850 | 20271115 | 0.0024 |
| UNICREDIT SPA | 0.925 | 20280118 | 0.0026 |
| UNICREDIT SPA | 4.800 | 20290117 | 0.0023 |
| UNICREDIT SPA | 4.450 | 20290216 | 0.0023 |
| UNICREDIT SPA | 0.800 | 20290705 | 0.0020 |
| UNICREDIT SPA | 1.800 | 20300120 | 0.0015 |
| UNICREDIT SPA | 4.600 | 20300214 | 0.0018 |
| UNICREDIT SPA | 3.500 | 20300731 | 0.0029 |
| UNICREDIT SPA | 0.850 | 20310119 | 0.0018 |
| UNICREDIT SPA | 4.300 | 20310123 | 0.0023 |
| UNICREDIT SPA | 1.625 | 20320118 | 0.0010 |
| UNILEVER CAP CORP | 3.100 | 20250730 | 0.0010 |
| UNILEVER CAP CORP | 2.000 | 20260728 | 0.0014 |
| UNILEVER CAP CORP | 2.900 | 20270505 | 0.0020 |
| UNILEVER CAP CORP | 3.500 | 20280322 | 0.0026 |
| UNILEVER CAP CORP | 4.875 | 20280908 | 0.0015 |
| UNILEVER CAP CORP | 3.300 | 20290606 | 0.0013 |
| UNILEVER CAP CORP | 2.125 | 20290906 | 0.0016 |
| UNILEVER CAP CORP | 1.375 | 20300914 | 0.0009 |
| UNILEVER CAP CORP | 1.750 | 20310812 | 0.0014 |
| UNILEVER CAP CORP | 5.900 | 20321115 | 0.0023 |
| UNILEVER CAP CORP | 3.400 | 20330606 | 0.0016 |
| UNILEVER CAP CORP | 5.000 | 20331208 | 0.0017 |
| UNILEVER CAP CORP | 2.625 | 20510812 | 0.0009 |
| UNILEVER FIN NETHERLANDS BV | 1.250 | 20250325 | 0.0022 |
| UNILEVER FIN NETHERLANDS BV | 0.875 | 20250731 | 0.0014 |
| UNILEVER FIN NETHERLANDS BV | 0.750 | 20260228 | 0.0011 |
| UNILEVER FIN NETHERLANDS BV | 1.125 | 20270212 | 0.0015 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNILEVER FIN NETHERLANDS BV | 1.000 | 20270214 | 0.0013 |
| UNILEVER FIN NETHERLANDS BV | 1.125 | 20280429 | 0.0015 |
| UNILEVER FIN NETHERLANDS BV | 1.750 | 20281116 | 0.0014 |
| UNILEVER FIN NETHERLANDS BV | 1.375 | 20290731 | 0.0016 |
| UNILEVER FIN NETHERLANDS BV | 1.750 | 20300325 | 0.0021 |
| UNILEVER FIN NETHERLANDS BV | 1.375 | 20300904 | 0.0013 |
| UNILEVER FIN NETHERLANDS BV | 3.250 | 20310223 | 0.0011 |
| UNILEVER FIN NETHERLANDS BV | 1.250 | 20310228 | 0.0013 |
| UNILEVER FIN NETHERLANDS BV | 3.250 | 20320215 | 0.0014 |
| UNILEVER FIN NETHERLANDS BV | 1.625 | 20330212 | 0.0016 |
| UNILEVER FIN NETHERLANDS BV | 2.250 | 20340516 | 0.0018 |
| UNILEVER FIN NETHERLANDS BV | 3.500 | 20350223 | 0.0011 |
| UNILEVER FIN NETHERLANDS BV | 3.500 | 20370215 | 0.0014 |
| UNILEVER PLC | 1.500 | 20260722 | 0.0012 |
| UNILEVER PLC | 2.125 | 20280228 | 0.0007 |
| UNILEVER PLC | 1.500 | 20390611 | 0.0012 |
| UNION ELECTRIC CO | 2.150 | 20320315 | 0.0009 |
| UNION ELECTRIC CO | 2.625 | 20510315 | 0.0007 |
| UNION ELECTRIC CO | 3.900 | 20520401 | 0.0009 |
| UNION ELECTRIC CO | 5.450 | 20530315 | 0.0010 |
| UNION PACIFIC CORP | 3.750 | 20250715 | 0.0010 |
| UNION PACIFIC CORP | 3.250 | 20250815 | 0.0010 |
| UNION PACIFIC CORP | 4.750 | 20260221 | 0.0010 |
| UNION PACIFIC CORP | 2.750 | 20260301 | 0.0013 |
| UNION PACIFIC CORP | 2.150 | 20270205 | 0.0010 |
| UNION PACIFIC CORP | 3.000 | 20270415 | 0.0010 |
| UNION PACIFIC CORP | 3.950 | 20280910 | 0.0022 |
| UNION PACIFIC CORP | 3.700 | 20290301 | 0.0016 |
| UNION PACIFIC CORP | 2.400 | 20300205 | 0.0014 |
| UNION PACIFIC CORP | 2.375 | 20310520 | 0.0018 |
| UNION PACIFIC CORP | 2.800 | 20320214 | 0.0022 |
| UNION PACIFIC CORP | 4.500 | 20330120 | 0.0018 |
| UNION PACIFIC CORP | 2.891 | 20360406 | 0.0012 |
| UNION PACIFIC CORP | 3.600 | 20370915 | 0.0009 |
| UNION PACIFIC CORP | 3.550 | 20390815 | 0.0009 |
| UNION PACIFIC CORP | 3.200 | 20410520 | 0.0016 |
| UNION PACIFIC CORP | 3.375 | 20420214 | 0.0008 |
| UNION PACIFIC CORP | 4.050 | 20460301 | 0.0009 |
| UNION PACIFIC CORP | 4.000 | 20470415 | 0.0009 |
| UNION PACIFIC CORP | 4.300 | 20490301 | 0.0012 |
| UNION PACIFIC CORP | 3.250 | 20500205 | 0.0026 |
| UNION PACIFIC CORP | 3.799 | 20511001 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNION PACIFIC CORP | 2.950 | 20520310 | 0.0012 |
| UNION PACIFIC CORP | 4.950 | 20520909 | 0.0012 |
| UNION PACIFIC CORP | 3.500 | 20530214 | 0.0019 |
| UNION PACIFIC CORP | 4.950 | 20530515 | 0.0010 |
| UNION PACIFIC CORP | 3.950 | 20590815 | 0.0008 |
| UNION PACIFIC CORP | 3.839 | 20600320 | 0.0030 |
| UNION PACIFIC CORP | 3.550 | 20610520 | 0.0010 |
| UNION PACIFIC CORP | 2.973 | 20620916 | 0.0014 |
| UNION PACIFIC CORP | 4.100 | 20670915 | 0.0008 |
| UNION PACIFIC CORP | 3.750 | 20700205 | 0.0011 |
| UNION PACIFIC CORP | 3.799 | 20710406 | 0.0016 |
| UNION PACIFIC CORP | 3.850 | 20720214 | 0.0008 |
| UNIQA INSURANCE GROUP AG | 1.375 | 20300709 | 0.0012 |
| UNITED 2018-1 PASS THROUGH TRUSTS 2018-1 AA | 3.500 | 20310901 | 0.0010 |
| UNITED 2019-1 PASS THROUGH TRUSTS 2019-1 AA | 4.150 | 20330225 | 0.0011 |
| UNITED 2019-2 PASS THROUGH TRUSTS 2019-2 AA | 2.700 | 20331101 | 0.0010 |
| UNITED AIRLINES INC | 5.800 | 20360115 | 0.0028 |
| UNITED AIRLINES PASS-THRU TRUST 2020-1 | 5.875 | 20271015 | 0.0038 |
| UNITED ARAB EMIRATES GOVT | 2.000 | 20311019 | 0.0017 |
| UNITED ARAB EMIRATES GOVT | 4.050 | 20320707 | 0.0035 |
| UNITED ARAB EMIRATES GOVT | 4.917 | 20330925 | 0.0033 |
| UNITED ARAB EMIRATES GOVT | 2.875 | 20411019 | 0.0015 |
| UNITED ARAB EMIRATES GOVT | 4.951 | 20520707 | 0.0025 |
| UNITED ARAB EMIRATES GOVT | 3.250 | 20611019 | 0.0029 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 5.000 | 20250307 | 0.0485 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.625 | 20250607 | 0.0397 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 2.000 | 20250907 | 0.0349 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.500 | 20251022 | 0.0936 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.125 | 20260130 | 0.0377 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.500 | 20260722 | 0.0404 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.375 | 20261022 | 0.0649 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.125 | 20270129 | 0.0851 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.750 | 20270307 | 0.0235 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.250 | 20270722 | 0.0406 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20271207 | 0.0421 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.125 | 20280131 | 0.0361 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.500 | 20280607 | 0.0849 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.625 | 20281022 | 0.0364 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 6.000 | 20281207 | 0.0343 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.500 | 20290131 | 0.0630 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.875 | 20291022 | 0.0363 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.375 | 20301022 | 0.0380 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.750 | 20301207 | 0.0574 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.250 | 20310731 | 0.0570 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.000 | 20311022 | 0.0105 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.000 | 20320131 | 0.0756 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20320607 | 0.0590 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.250 | 20330131 | 0.0830 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.875 | 20330731 | 0.0536 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.625 | 20340131 | 0.0540 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.500 | 20340907 | 0.0414 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.625 | 20350731 | 0.0383 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20360307 | 0.0453 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.750 | 20370907 | 0.0421 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.750 | 20380129 | 0.0551 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.750 | 20381207 | 0.0430 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.125 | 20390131 | 0.0413 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20390907 | 0.0343 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20401207 | 0.0398 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.250 | 20411022 | 0.0411 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.500 | 20421207 | 0.0531 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.750 | 20431022 | 0.0270 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.250 | 20440122 | 0.0490 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.500 | 20450122 | 0.0470 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.875 | 20460131 | 0.0226 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20461207 | 0.0446 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.500 | 20470722 | 0.0286 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.750 | 20490122 | 0.0183 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20491207 | 0.0342 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.625 | 20501022 | 0.0195 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.250 | 20510731 | 0.0348 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.750 | 20520722 | 0.0305 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.500 | 20530731 | 0.0265 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.750 | 20531022 | 0.0645 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.375 | 20540731 | 0.0154 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.625 | 20541022 | 0.0195 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.250 | 20551207 | 0.0443 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.750 | 20570722 | 0.0289 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.000 | 20600122 | 0.0327 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 0.500 | 20611022 | 0.0176 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 4.000 | 20631022 | 0.0309 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 2.500 | 20650722 | 0.0265 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 3.500 | 20680722 | 0.0349 |
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.625 | 20711022 | 0.0193 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNITED KINGDOM AND NORTHERN IRELAND GOVERNM GOVT GILT | 1.125 | 20731022 | 0.0106 |
| UNITED OVERSEAS BANK LTD | 0.387 | 20250317 | 0.0033 |
| UNITED OVERSEAS BANK LTD | 3.059 | 20250407 | 0.0015 |
| UNITED OVERSEAS BANK LTD | 0.010 | 20271201 | 0.0020 |
| UNITED OVERSEAS BANK LTD | 0.100 | 20290525 | 0.0014 |
| UNITED OVERSEAS BANK LTD | 1.750 | 20310316 | 0.0012 |
| UNITED OVERSEAS BANK LTD | 3.863 | 20321007 | 0.0020 |
| UNITED PARCEL SVC INC | 3.900 | 20250401 | 0.0021 |
| UNITED PARCEL SVC INC | 1.625 | 20251115 | 0.0015 |
| UNITED PARCEL SVC INC | 2.400 | 20261115 | 0.0010 |
| UNITED PARCEL SVC INC | 3.050 | 20271115 | 0.0020 |
| UNITED PARCEL SVC INC | 1.000 | 20281115 | 0.0010 |
| UNITED PARCEL SVC INC | 3.400 | 20290315 | 0.0015 |
| UNITED PARCEL SVC INC | 4.450 | 20300401 | 0.0016 |
| UNITED PARCEL SVC INC | 1.500 | 20321115 | 0.0010 |
| UNITED PARCEL SVC INC | 4.875 | 20330303 | 0.0019 |
| UNITED PARCEL SVC INC | 6.200 | 20380115 | 0.0034 |
| UNITED PARCEL SVC INC | 5.200 | 20400401 | 0.0011 |
| UNITED PARCEL SVC INC | 4.875 | 20401115 | 0.0010 |
| UNITED PARCEL SVC INC | 3.400 | 20461115 | 0.0008 |
| UNITED PARCEL SVC INC | 3.750 | 20471115 | 0.0019 |
| UNITED PARCEL SVC INC | 4.250 | 20490315 | 0.0014 |
| UNITED PARCEL SVC INC | 3.400 | 20490901 | 0.0011 |
| UNITED PARCEL SVC INC | 5.125 | 20500212 | 0.0012 |
| UNITED PARCEL SVC INC | 5.300 | 20500401 | 0.0027 |
| UNITED PARCEL SVC INC | 5.050 | 20530303 | 0.0023 |
| UNITED RENTALS NORTH AMERICA INC | 3.875 | 20271115 | 0.0015 |
| UNITED UTILITIES WATER FIN PLC | 0.875 | 20291028 | 0.0006 |
| UNITED UTILITIES WATER FIN PLC | 2.625 | 20310212 | 0.0010 |
| UNITED UTILITIES WATER FIN PLC | 2.000 | 20330703 | 0.0007 |
| UNITED UTILITIES WATER FIN PLC | 3.750 | 20340523 | 0.0015 |
| UNITED UTILITIES WATER FIN PLC | 5.750 | 20360626 | 0.0010 |
| UNITED UTILITIES WATER FIN PLC | 1.750 | 20380210 | 0.0006 |
| UNITED UTILITIES WATER FIN PLC | 5.125 | 20381006 | 0.0008 |
| UNITED UTILITIES WATER FIN PLC | 1.875 | 20420603 | 0.0005 |
| UNITED UTILITIES WATER LTD | 5.625 | 20271220 | 0.0008 |
| UNITEDHEALTH GROUP INC | 3.750 | 20250715 | 0.0041 |
| UNITEDHEALTH GROUP INC | 5.150 | 20251015 | 0.0016 |
| UNITEDHEALTH GROUP INC | 1.250 | 20260115 | 0.0010 |
| UNITEDHEALTH GROUP INC | 3.100 | 20260315 | 0.0020 |
| UNITEDHEALTH GROUP INC | 1.150 | 20260515 | 0.0019 |
| UNITEDHEALTH GROUP INC | 3.450 | 20270115 | 0.0015 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNITEDHEALTH GROUP INC | 3.375 | 20270415 | 0.0013 |
| UNITEDHEALTH GROUP INC | 3.700 | 20270515 | 0.0012 |
| UNITEDHEALTH GROUP INC | 2.950 | 20271015 | 0.0019 |
| UNITEDHEALTH GROUP INC | 5.250 | 20280215 | 0.0021 |
| UNITEDHEALTH GROUP INC | 3.850 | 20280615 | 0.0023 |
| UNITEDHEALTH GROUP INC | 3.875 | 20281215 | 0.0017 |
| UNITEDHEALTH GROUP INC | 4.250 | 20290115 | 0.0026 |
| UNITEDHEALTH GROUP INC | 4.000 | 20290515 | 0.0018 |
| UNITEDHEALTH GROUP INC | 2.875 | 20290815 | 0.0019 |
| UNITEDHEALTH GROUP INC | 5.300 | 20300215 | 0.0027 |
| UNITEDHEALTH GROUP INC | 2.000 | 20300515 | 0.0022 |
| UNITEDHEALTH GROUP INC | 2.300 | 20310515 | 0.0026 |
| UNITEDHEALTH GROUP INC | 4.200 | 20320515 | 0.0030 |
| UNITEDHEALTH GROUP INC | 5.350 | 20330215 | 0.0043 |
| UNITEDHEALTH GROUP INC | 4.500 | 20330415 | 0.0031 |
| UNITEDHEALTH GROUP INC | 4.625 | 20350715 | 0.0020 |
| UNITEDHEALTH GROUP INC | 5.800 | 20360315 | 0.0019 |
| UNITEDHEALTH GROUP INC | 6.500 | 20370615 | 0.0012 |
| UNITEDHEALTH GROUP INC | 6.625 | 20371115 | 0.0016 |
| UNITEDHEALTH GROUP INC | 6.875 | 20380215 | 0.0027 |
| UNITEDHEALTH GROUP INC | 3.500 | 20390815 | 0.0021 |
| UNITEDHEALTH GROUP INC | 2.750 | 20400515 | 0.0015 |
| UNITEDHEALTH GROUP INC | 3.050 | 20410515 | 0.0024 |
| UNITEDHEALTH GROUP INC | 4.625 | 20411115 | 0.0012 |
| UNITEDHEALTH GROUP INC | 4.375 | 20420315 | 0.0010 |
| UNITEDHEALTH GROUP INC | 3.950 | 20421015 | 0.0011 |
| UNITEDHEALTH GROUP INC | 4.250 | 20430315 | 0.0014 |
| UNITEDHEALTH GROUP INC | 4.750 | 20450715 | 0.0039 |
| UNITEDHEALTH GROUP INC | 4.200 | 20470115 | 0.0013 |
| UNITEDHEALTH GROUP INC | 4.250 | 20470415 | 0.0013 |
| UNITEDHEALTH GROUP INC | 3.750 | 20471015 | 0.0016 |
| UNITEDHEALTH GROUP INC | 4.250 | 20480615 | 0.0024 |
| UNITEDHEALTH GROUP INC | 4.450 | 20481215 | 0.0020 |
| UNITEDHEALTH GROUP INC | 3.700 | 20490815 | 0.0020 |
| UNITEDHEALTH GROUP INC | 2.900 | 20500515 | 0.0018 |
| UNITEDHEALTH GROUP INC | 3.250 | 20510515 | 0.0030 |
| UNITEDHEALTH GROUP INC | 4.750 | 20520515 | 0.0039 |
| UNITEDHEALTH GROUP INC | 5.875 | 20530215 | 0.0045 |
| UNITEDHEALTH GROUP INC | 5.050 | 20530415 | 0.0041 |
| UNITEDHEALTH GROUP INC | 3.875 | 20590815 | 0.0020 |
| UNITEDHEALTH GROUP INC | 3.125 | 20600515 | 0.0014 |
| UNITEDHEALTH GROUP INC | 4.950 | 20620515 | 0.0020 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| UNITEDHEALTH GROUP INC | 6.050 | 20630215 | 0.0034 |
| UNITEDHEALTH GROUP INC | 5.200 | 20630415 | 0.0036 |
| UNIVERSAL HEALTH SVCS INC | 1.650 | 20260901 | 0.0013 |
| UNIVERSAL HEALTH SVCS INC | 2.650 | 20301015 | 0.0014 |
| UNIVERSAL MUSIC GROUP NV | 3.000 | 20270630 | 0.0011 |
| UNIVERSAL MUSIC GROUP NV | 4.000 | 20310613 | 0.0018 |
| UNIVERSAL MUSIC GROUP NV | 3.750 | 20320630 | 0.0012 |
| UNIVERSITY COLLEGE LONDON | 1.625 | 20610604 | 0.0004 |
| UNIVERSITY OF CAMBRIDGE | 3.750 | 20521017 | 0.0008 |
| UNIVERSITY OF CAMBRIDGE | 2.350 | 20780627 | 0.0005 |
| UNIVERSITY OF LEEDS | 3.125 | 20501219 | 0.0006 |
| UNIVERSITY OF MANCHESTER | 4.250 | 20530704 | 0.0007 |
| UNIVERSITY OF MIAMI | 4.063 | 20520401 | 0.0009 |
| UNIVERSITY OF OXFORD | 2.544 | 21171208 | 0.0014 |
| UNIVERSITY OF SOUTHAMPTON | 2.250 | 20570411 | 0.0005 |
| UNIVERSITY OF SOUTHERN CALIFORNIA | 3.028 | 20391001 | 0.0012 |
| UNIVERSITY OF SOUTHERN CALIFORNIA | 4.976 | 20531001 | 0.0011 |
| UNUM GROUP | 5.750 | 20420815 | 0.0010 |
| UNUM GROUP | 4.125 | 20510615 | 0.0009 |
| UPJOHN FIN BV | 1.362 | 20270623 | 0.0018 |
| UPJOHN FIN BV | 1.908 | 20320623 | 0.0023 |
| UPM-KYMMENE OYJ | 0.125 | 20281119 | 0.0014 |
| UPM-KYMMENE OYJ | 2.250 | 20290523 | 0.0011 |
| UPM-KYMMENE OYJ | 0.500 | 20310322 | 0.0009 |
| UPMC | 5.035 | 20330515 | 0.0010 |
| URENCO FIN NV | 3.250 | 20320613 | 0.0011 |
| URUGUAY GOVT | 4.375 | 20271027 | 0.0030 |
| URUGUAY GOVT | 4.375 | 20310123 | 0.0042 |
| URUGUAY GOVT | 7.875 | 20330115 | 0.0021 |
| URUGUAY GOVT | 5.750 | 20341028 | 0.0049 |
| URUGUAY GOVT | 7.625 | 20360321 | 0.0027 |
| URUGUAY GOVT | 4.125 | 20451120 | 0.0013 |
| URUGUAY GOVT | 5.100 | 20500618 | 0.0080 |
| URUGUAY GOVT | 4.975 | 20550420 | 0.0051 |
| US BANCORP | 1.450 | 20250512 | 0.0030 |
| US BANCORP | 3.950 | 20251117 | 0.0015 |
| US BANCORP | 3.100 | 20260427 | 0.0020 |
| US BANCORP | 2.375 | 20260722 | 0.0026 |
| US BANCORP | 5.727 | 20261021 | 0.0032 |
| US BANCORP | 3.150 | 20270427 | 0.0026 |
| US BANCORP | 6.787 | 20271026 | 0.0022 |
| US BANCORP | 2.215 | 20280127 | 0.0024 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US BANCORP | 3.900 | 20280426 | 0.0017 |
| US BANCORP | 4.548 | 20280722 | 0.0036 |
| US BANCORP | 4.653 | 20290201 | 0.0034 |
| US BANCORP | 5.775 | 20290612 | 0.0037 |
| US BANCORP | 3.000 | 20290730 | 0.0019 |
| US BANCORP | 5.384 | 20300123 | 0.0031 |
| US BANCORP | 1.375 | 20300722 | 0.0021 |
| US BANCORP | 2.677 | 20330127 | 0.0015 |
| US BANCORP | 4.967 | 20330722 | 0.0025 |
| US BANCORP | 5.850 | 20331021 | 0.0032 |
| US BANCORP | 4.839 | 20340201 | 0.0039 |
| US BANCORP | 5.836 | 20340612 | 0.0037 |
| US BANCORP | 5.678 | 20350123 | 0.0042 |
| US BANCORP | 2.491 | 20361103 | 0.0021 |
| US TREASURY | 1.125 | 20250228 | 0.0649 |
| US TREASURY | 2.750 | 20250228 | 0.0539 |
| US TREASURY | 4.625 | 20250228 | 0.0872 |
| US TREASURY | 1.750 | 20250315 | 0.0976 |
| US TREASURY | 0.500 | 20250331 | 0.0790 |
| US TREASURY | 2.625 | 20250331 | 0.0323 |
| US TREASURY | 3.875 | 20250331 | 0.0879 |
| US TREASURY | 2.625 | 20250415 | 0.0944 |
| US TREASURY | 0.375 | 20250430 | 0.0830 |
| US TREASURY | 2.875 | 20250430 | 0.0504 |
| US TREASURY | 3.875 | 20250430 | 0.0876 |
| US TREASURY | 2.125 | 20250515 | 0.1031 |
| US TREASURY | 2.750 | 20250515 | 0.0922 |
| US TREASURY | 0.250 | 20250531 | 0.0811 |
| US TREASURY | 2.875 | 20250531 | 0.0461 |
| US TREASURY | 4.250 | 20250531 | 0.0878 |
| US TREASURY | 2.875 | 20250615 | 0.0900 |
| US TREASURY | 0.250 | 20250630 | 0.0853 |
| US TREASURY | 2.750 | 20250630 | 0.0354 |
| US TREASURY | 4.625 | 20250630 | 0.0880 |
| US TREASURY | 3.000 | 20250715 | 0.0878 |
| US TREASURY | 0.250 | 20250731 | 0.0888 |
| US TREASURY | 2.875 | 20250731 | 0.0432 |
| US TREASURY | 4.750 | 20250731 | 0.0875 |
| US TREASURY | 2.000 | 20250815 | 0.1108 |
| US TREASURY | 3.125 | 20250815 | 0.0856 |
| US TREASURY | 0.250 | 20250831 | 0.0888 |
| US TREASURY | 2.750 | 20250831 | 0.0444 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US TREASURY | 5.000 | 20250831 | 0.0941 |
| US TREASURY | 3.500 | 20250915 | 0.0852 |
| US TREASURY | 0.250 | 20250930 | 0.1016 |
| US TREASURY | 3.000 | 20250930 | 0.0455 |
| US TREASURY | 5.000 | 20250930 | 0.1025 |
| US TREASURY | 4.250 | 20251015 | 0.0841 |
| US TREASURY | 0.250 | 20251031 | 0.1040 |
| US TREASURY | 3.000 | 20251031 | 0.0397 |
| US TREASURY | 5.000 | 20251031 | 0.1085 |
| US TREASURY | 2.250 | 20251115 | 0.1176 |
| US TREASURY | 4.500 | 20251115 | 0.0842 |
| US TREASURY | 0.375 | 20251130 | 0.0992 |
| US TREASURY | 2.875 | 20251130 | 0.0482 |
| US TREASURY | 4.875 | 20251130 | 0.1143 |
| US TREASURY | 4.000 | 20251215 | 0.0831 |
| US TREASURY | 0.375 | 20251231 | 0.1061 |
| US TREASURY | 2.625 | 20251231 | 0.0436 |
| US TREASURY | 4.250 | 20251231 | 0.1188 |
| US TREASURY | 3.875 | 20260115 | 0.0826 |
| US TREASURY | 0.375 | 20260131 | 0.1147 |
| US TREASURY | 2.625 | 20260131 | 0.0518 |
| US TREASURY | 4.250 | 20260131 | 0.1246 |
| US TREASURY | 1.625 | 20260215 | 0.1020 |
| US TREASURY | 4.000 | 20260215 | 0.0826 |
| US TREASURY | 6.000 | 20260215 | 0.0133 |
| US TREASURY | 0.500 | 20260228 | 0.1160 |
| US TREASURY | 2.500 | 20260228 | 0.0525 |
| US TREASURY | 4.625 | 20260315 | 0.0851 |
| US TREASURY | 0.750 | 20260331 | 0.1085 |
| US TREASURY | 2.250 | 20260331 | 0.0515 |
| US TREASURY | 3.750 | 20260415 | 0.0831 |
| US TREASURY | 0.750 | 20260430 | 0.1083 |
| US TREASURY | 2.375 | 20260430 | 0.0387 |
| US TREASURY | 1.625 | 20260515 | 0.0998 |
| US TREASURY | 3.625 | 20260515 | 0.0826 |
| US TREASURY | 0.750 | 20260531 | 0.1130 |
| US TREASURY | 2.125 | 20260531 | 0.0481 |
| US TREASURY | 4.125 | 20260615 | 0.0834 |
| US TREASURY | 0.875 | 20260630 | 0.0996 |
| US TREASURY | 1.875 | 20260630 | 0.0467 |
| US TREASURY | 4.500 | 20260715 | 0.0838 |
| US TREASURY | 0.625 | 20260731 | 0.1059 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US TREASURY | 1.875 | 20260731 | 0.0472 |
| US TREASURY | 1.500 | 20260815 | 0.1060 |
| US TREASURY | 4.375 | 20260815 | 0.0874 |
| US TREASURY | 0.750 | 20260831 | 0.1147 |
| US TREASURY | 1.375 | 20260831 | 0.0452 |
| US TREASURY | 4.625 | 20260915 | 0.0940 |
| US TREASURY | 0.875 | 20260930 | 0.1087 |
| US TREASURY | 1.625 | 20260930 | 0.0349 |
| US TREASURY | 4.625 | 20261015 | 0.0979 |
| US TREASURY | 1.125 | 20261031 | 0.1099 |
| US TREASURY | 1.625 | 20261031 | 0.0454 |
| US TREASURY | 2.000 | 20261115 | 0.1009 |
| US TREASURY | 4.625 | 20261115 | 0.1018 |
| US TREASURY | 1.250 | 20261130 | 0.1131 |
| US TREASURY | 1.625 | 20261130 | 0.0422 |
| US TREASURY | 4.375 | 20261215 | 0.1050 |
| US TREASURY | 1.250 | 20261231 | 0.1092 |
| US TREASURY | 1.750 | 20261231 | 0.0448 |
| US TREASURY | 4.000 | 20270115 | 0.1077 |
| US TREASURY | 1.500 | 20270131 | 0.1470 |
| US TREASURY | 2.250 | 20270215 | 0.0900 |
| US TREASURY | 4.125 | 20270215 | 0.1119 |
| US TREASURY | 1.125 | 20270228 | 0.0259 |
| US TREASURY | 1.875 | 20270228 | 0.1027 |
| US TREASURY | 0.625 | 20270331 | 0.0421 |
| US TREASURY | 2.500 | 20270331 | 0.1017 |
| US TREASURY | 0.500 | 20270430 | 0.0594 |
| US TREASURY | 2.750 | 20270430 | 0.0982 |
| US TREASURY | 2.375 | 20270515 | 0.1092 |
| US TREASURY | 0.500 | 20270531 | 0.0577 |
| US TREASURY | 2.625 | 20270531 | 0.0954 |
| US TREASURY | 0.500 | 20270630 | 0.0682 |
| US TREASURY | 3.250 | 20270630 | 0.0951 |
| US TREASURY | 0.375 | 20270731 | 0.0794 |
| US TREASURY | 2.750 | 20270731 | 0.0912 |
| US TREASURY | 2.250 | 20270815 | 0.0848 |
| US TREASURY | 0.500 | 20270831 | 0.0684 |
| US TREASURY | 3.125 | 20270831 | 0.0901 |
| US TREASURY | 0.375 | 20270930 | 0.0870 |
| US TREASURY | 4.125 | 20270930 | 0.0926 |
| US TREASURY | 0.500 | 20271031 | 0.0855 |
| US TREASURY | 4.125 | 20271031 | 0.0902 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US TREASURY | 2.250 | 20271115 | 0.0875 |
| US TREASURY | 6.125 | 20271115 | 0.0174 |
| US TREASURY | 0.625 | 20271130 | 0.0912 |
| US TREASURY | 3.875 | 20271130 | 0.0891 |
| US TREASURY | 0.625 | 20271231 | 0.1012 |
| US TREASURY | 3.875 | 20271231 | 0.0888 |
| US TREASURY | 0.750 | 20280131 | 0.1117 |
| US TREASURY | 3.500 | 20280131 | 0.0872 |
| US TREASURY | 2.750 | 20280215 | 0.1192 |
| US TREASURY | 1.125 | 20280229 | 0.1142 |
| US TREASURY | 4.000 | 20280229 | 0.0886 |
| US TREASURY | 1.250 | 20280331 | 0.1045 |
| US TREASURY | 3.625 | 20280331 | 0.0887 |
| US TREASURY | 1.250 | 20280430 | 0.1148 |
| US TREASURY | 3.500 | 20280430 | 0.0879 |
| US TREASURY | 2.875 | 20280515 | 0.1276 |
| US TREASURY | 1.250 | 20280531 | 0.1144 |
| US TREASURY | 3.625 | 20280531 | 0.0881 |
| US TREASURY | 1.250 | 20280630 | 0.1052 |
| US TREASURY | 4.000 | 20280630 | 0.0892 |
| US TREASURY | 1.000 | 20280731 | 0.1106 |
| US TREASURY | 4.125 | 20280731 | 0.0893 |
| US TREASURY | 2.875 | 20280815 | 0.1274 |
| US TREASURY | 1.125 | 20280831 | 0.1101 |
| US TREASURY | 4.375 | 20280831 | 0.0962 |
| US TREASURY | 1.250 | 20280930 | 0.1117 |
| US TREASURY | 4.625 | 20280930 | 0.1056 |
| US TREASURY | 1.375 | 20281031 | 0.1058 |
| US TREASURY | 4.875 | 20281031 | 0.1129 |
| US TREASURY | 3.125 | 20281115 | 0.1196 |
| US TREASURY | 5.250 | 20281115 | 0.0170 |
| US TREASURY | 1.500 | 20281130 | 0.1065 |
| US TREASURY | 4.375 | 20281130 | 0.1164 |
| US TREASURY | 1.375 | 20281231 | 0.1024 |
| US TREASURY | 3.750 | 20281231 | 0.1190 |
| US TREASURY | 1.750 | 20290131 | 0.0984 |
| US TREASURY | 4.000 | 20290131 | 0.1262 |
| US TREASURY | 2.625 | 20290215 | 0.1161 |
| US TREASURY | 1.875 | 20290228 | 0.0931 |
| US TREASURY | 2.375 | 20290331 | 0.0905 |
| US TREASURY | 2.875 | 20290430 | 0.0867 |
| US TREASURY | 2.375 | 20290515 | 0.0943 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US TREASURY | 2.750 | 20290531 | 0.0820 |
| US TREASURY | 3.250 | 20290630 | 0.0798 |
| US TREASURY | 2.625 | 20290731 | 0.0732 |
| US TREASURY | 1.625 | 20290815 | 0.0830 |
| US TREASURY | 3.125 | 20290831 | 0.0728 |
| US TREASURY | 3.875 | 20290930 | 0.0748 |
| US TREASURY | 4.000 | 20291031 | 0.0729 |
| US TREASURY | 1.750 | 20291115 | 0.0625 |
| US TREASURY | 3.875 | 20291130 | 0.0722 |
| US TREASURY | 3.875 | 20291231 | 0.0720 |
| US TREASURY | 3.500 | 20300131 | 0.0702 |
| US TREASURY | 1.500 | 20300215 | 0.1047 |
| US TREASURY | 4.000 | 20300228 | 0.0719 |
| US TREASURY | 3.625 | 20300331 | 0.0716 |
| US TREASURY | 3.500 | 20300430 | 0.0708 |
| US TREASURY | 0.625 | 20300515 | 0.1341 |
| US TREASURY | 6.250 | 20300515 | 0.0151 |
| US TREASURY | 3.750 | 20300531 | 0.0715 |
| US TREASURY | 3.750 | 20300630 | 0.0713 |
| US TREASURY | 4.000 | 20300731 | 0.0721 |
| US TREASURY | 0.625 | 20300815 | 0.1740 |
| US TREASURY | 4.125 | 20300831 | 0.0744 |
| US TREASURY | 4.625 | 20300930 | 0.0802 |
| US TREASURY | 4.875 | 20301031 | 0.0832 |
| US TREASURY | 0.875 | 20301115 | 0.1832 |
| US TREASURY | 4.375 | 20301130 | 0.0827 |
| US TREASURY | 3.750 | 20301231 | 0.0814 |
| US TREASURY | 4.000 | 20310131 | 0.0844 |
| US TREASURY | 1.125 | 20310215 | 0.1790 |
| US TREASURY | 5.375 | 20310215 | 0.0181 |
| US TREASURY | 1.625 | 20310515 | 0.1833 |
| US TREASURY | 1.250 | 20310815 | 0.1930 |
| US TREASURY | 1.375 | 20311115 | 0.1889 |
| US TREASURY | 1.875 | 20320215 | 0.1841 |
| US TREASURY | 2.875 | 20320515 | 0.1941 |
| US TREASURY | 2.750 | 20320815 | 0.1845 |
| US TREASURY | 4.125 | 20321115 | 0.2067 |
| US TREASURY | 3.500 | 20330215 | 0.1950 |
| US TREASURY | 3.375 | 20330515 | 0.1947 |
| US TREASURY | 3.875 | 20330815 | 0.2188 |
| US TREASURY | 4.500 | 20331115 | 0.2454 |
| US TREASURY | 4.000 | 20340215 | 0.0860 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US TREASURY | 4.500 | 20360215 | 0.0181 |
| US TREASURY | 5.000 | 20370515 | 0.0146 |
| US TREASURY | 4.375 | 20380215 | 0.0143 |
| US TREASURY | 4.500 | 20380515 | 0.0165 |
| US TREASURY | 3.500 | 20390215 | 0.0149 |
| US TREASURY | 4.250 | 20390515 | 0.0243 |
| US TREASURY | 4.500 | 20390815 | 0.0264 |
| US TREASURY | 4.375 | 20391115 | 0.0282 |
| US TREASURY | 4.625 | 20400215 | 0.0289 |
| US TREASURY | 1.125 | 20400515 | 0.0521 |
| US TREASURY | 4.375 | 20400515 | 0.0274 |
| US TREASURY | 1.125 | 20400815 | 0.0628 |
| US TREASURY | 3.875 | 20400815 | 0.0253 |
| US TREASURY | 1.375 | 20401115 | 0.0730 |
| US TREASURY | 4.250 | 20401115 | 0.0266 |
| US TREASURY | 1.875 | 20410215 | 0.0955 |
| US TREASURY | 4.750 | 20410215 | 0.0296 |
| US TREASURY | 2.250 | 20410515 | 0.0879 |
| US TREASURY | 4.375 | 20410515 | 0.0263 |
| US TREASURY | 1.750 | 20410815 | 0.1042 |
| US TREASURY | 3.750 | 20410815 | 0.0243 |
| US TREASURY | 2.000 | 20411115 | 0.0917 |
| US TREASURY | 3.125 | 20411115 | 0.0235 |
| US TREASURY | 2.375 | 20420215 | 0.0783 |
| US TREASURY | 3.125 | 20420215 | 0.0245 |
| US TREASURY | 3.000 | 20420515 | 0.0225 |
| US TREASURY | 3.250 | 20420515 | 0.0798 |
| US TREASURY | 2.750 | 20420815 | 0.0250 |
| US TREASURY | 3.375 | 20420815 | 0.0696 |
| US TREASURY | 2.750 | 20421115 | 0.0365 |
| US TREASURY | 4.000 | 20421115 | 0.0768 |
| US TREASURY | 3.125 | 20430215 | 0.0328 |
| US TREASURY | 3.875 | 20430215 | 0.0746 |
| US TREASURY | 2.875 | 20430515 | 0.0502 |
| US TREASURY | 3.875 | 20430515 | 0.0750 |
| US TREASURY | 3.625 | 20430815 | 0.0400 |
| US TREASURY | 4.375 | 20430815 | 0.0859 |
| US TREASURY | 3.750 | 20431115 | 0.0419 |
| US TREASURY | 4.750 | 20431115 | 0.0914 |
| US TREASURY | 3.625 | 20440215 | 0.0433 |
| US TREASURY | 4.500 | 20440215 | 0.0334 |
| US TREASURY | 3.375 | 20440515 | 0.0390 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| US TREASURY | 3.125 | 20440815 | 0.0477 |
| US TREASURY | 3.000 | 20441115 | 0.0412 |
| US TREASURY | 2.500 | 20450215 | 0.0495 |
| US TREASURY | 3.000 | 20450515 | 0.0267 |
| US TREASURY | 2.875 | 20450815 | 0.0351 |
| US TREASURY | 3.000 | 20451115 | 0.0214 |
| US TREASURY | 2.500 | 20460215 | 0.0396 |
| US TREASURY | 2.500 | 20460515 | 0.0404 |
| US TREASURY | 2.250 | 20460815 | 0.0469 |
| US TREASURY | 2.875 | 20461115 | 0.0240 |
| US TREASURY | 3.000 | 20470215 | 0.0481 |
| US TREASURY | 3.000 | 20470515 | 0.0373 |
| US TREASURY | 2.750 | 20470815 | 0.0503 |
| US TREASURY | 2.750 | 20471115 | 0.0510 |
| US TREASURY | 3.000 | 20480215 | 0.0606 |
| US TREASURY | 3.125 | 20480515 | 0.0671 |
| US TREASURY | 3.000 | 20480815 | 0.0711 |
| US TREASURY | 3.375 | 20481115 | 0.0789 |
| US TREASURY | 3.000 | 20490215 | 0.0767 |
| US TREASURY | 2.875 | 20490515 | 0.0738 |
| US TREASURY | 2.250 | 20490815 | 0.0603 |
| US TREASURY | 2.375 | 20491115 | 0.0587 |
| US TREASURY | 2.000 | 20500215 | 0.0669 |
| US TREASURY | 1.250 | 20500515 | 0.0638 |
| US TREASURY | 1.375 | 20500815 | 0.0738 |
| US TREASURY | 1.625 | 20501115 | 0.0787 |
| US TREASURY | 1.875 | 20510215 | 0.0929 |
| US TREASURY | 2.375 | 20510515 | 0.1065 |
| US TREASURY | 2.000 | 20510815 | 0.0953 |
| US TREASURY | 1.875 | 20511115 | 0.0865 |
| US TREASURY | 2.250 | 20520215 | 0.0861 |
| US TREASURY | 2.875 | 20520515 | 0.0953 |
| US TREASURY | 3.000 | 20520815 | 0.0921 |
| US TREASURY | 4.000 | 20521115 | 0.1127 |
| US TREASURY | 3.625 | 20530215 | 0.1041 |
| US TREASURY | 3.625 | 20530515 | 0.1053 |
| US TREASURY | 4.125 | 20530815 | 0.1260 |
| US TREASURY | 4.750 | 20531115 | 0.1484 |
| US TREASURY | 4.250 | 20540215 | 0.0513 |
| UTAH ACQUISITION SUB INC | 3.950 | 20260615 | 0.0046 |
| VALE OVERSEAS LTD | 3.750 | 20300708 | 0.0028 |
| VALE OVERSEAS LTD | 6.125 | 20330612 | 0.0032 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VALE OVERSEAS LTD | 8.250 | 20340117 | 0.0016 |
| VALE OVERSEAS LTD | 6.875 | 20361121 | 0.0030 |
| VALE OVERSEAS LTD | 6.875 | 20391110 | 0.0026 |
| VALEO SE | 1.500 | 20250618 | 0.0013 |
| VALEO SE | 1.625 | 20260318 | 0.0013 |
| VALEO SE | 5.375 | 20270528 | 0.0018 |
| VALEO SE | 1.000 | 20280803 | 0.0014 |
| VALEO SE | 5.875 | 20290412 | 0.0015 |
| VALERO ENERGY CORP | 2.150 | 20270915 | 0.0011 |
| VALERO ENERGY CORP | 4.350 | 20280601 | 0.0013 |
| VALERO ENERGY CORP | 7.500 | 20320415 | 0.0018 |
| VALERO ENERGY CORP | 6.625 | 20370615 | 0.0031 |
| VALERO ENERGY CORP | 4.900 | 20450315 | 0.0012 |
| VALERO ENERGY CORP | 3.650 | 20511201 | 0.0012 |
| VALERO ENERGY CORP | 4.000 | 20520601 | 0.0008 |
| VAN LANSCHOT KEMPEN NV | 3.500 | 20260531 | 0.0012 |
| VAN LANSCHOT KEMPEN NV | 0.875 | 20270215 | 0.0011 |
| VAN LANSCHOT KEMPEN NV | 2.500 | 20280227 | 0.0011 |
| VANKE REAL ESTATE HONG KONG CO LTD | 3.975 | 20271109 | 0.0012 |
| VAR ENERGI ASA | 5.500 | 20290504 | 0.0015 |
| VATTENFALL AB | 0.050 | 20251015 | 0.0011 |
| VATTENFALL AB | 0.500 | 20260624 | 0.0011 |
| VATTENFALL AB | 3.750 | 20261018 | 0.0011 |
| VATTENFALL AB | 0.125 | 20290212 | 0.0010 |
| VATTENFALL AB | 6.875 | 20390415 | 0.0024 |
| VATTENFALL AB | 3.000 | 20770319 | 0.0022 |
| VENTAS REALTY LP | 4.125 | 20260115 | 0.0010 |
| VENTAS REALTY LP | 4.000 | 20280301 | 0.0013 |
| VENTAS REALTY LP | 4.400 | 20290115 | 0.0015 |
| VENTAS REALTY LP | 3.000 | 20300115 | 0.0012 |
| VENTAS REALTY LP | 4.750 | 20301115 | 0.0010 |
| VENTAS REALTY LP | 2.500 | 20310901 | 0.0009 |
| VEOLIA ENVIRONNEMENT SA | 1.000 | 20250403 | 0.0011 |
| VEOLIA ENVIRONNEMENT SA | 1.750 | 20250910 | 0.0011 |
| VEOLIA ENVIRONNEMENT SA | 0.000 | 20260609 | 0.0016 |
| VEOLIA ENVIRONNEMENT SA | 1.496 | 20261130 | 0.0014 |
| VEOLIA ENVIRONNEMENT SA | 0.000 | 20270114 | 0.0014 |
| VEOLIA ENVIRONNEMENT SA | 4.625 | 20270330 | 0.0018 |
| VEOLIA ENVIRONNEMENT SA | 1.250 | 20270402 | 0.0018 |
| VEOLIA ENVIRONNEMENT SA | 1.590 | 20280110 | 0.0011 |
| VEOLIA ENVIRONNEMENT SA | 1.250 | 20280415 | 0.0015 |
| VEOLIA ENVIRONNEMENT SA | 1.250 | 20280519 | 0.0017 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VEOLIA ENVIRONNEMENT SA | 0.927 | 20290104 | 0.0010 |
| VEOLIA ENVIRONNEMENT SA | 1.500 | 20290403 | 0.0015 |
| VEOLIA ENVIRONNEMENT SA | 1.940 | 20300107 | 0.0015 |
| VEOLIA ENVIRONNEMENT SA | 1.625 | 20300917 | 0.0010 |
| VEOLIA ENVIRONNEMENT SA | 0.664 | 20310115 | 0.0009 |
| VEOLIA ENVIRONNEMENT SA | 0.500 | 20311014 | 0.0013 |
| VEOLIA ENVIRONNEMENT SA | 0.800 | 20320115 | 0.0009 |
| VEOLIA ENVIRONNEMENT SA | 1.625 | 20320921 | 0.0010 |
| VEOLIA ENVIRONNEMENT SA | 6.125 | 20331125 | 0.0019 |
| VEOLIA ENVIRONNEMENT SA | 1.250 | 20350514 | 0.0014 |
| VEOLIA ENVIRONNEMENT SA | 1.625 | 22991231 | 0.0011 |
| VEOLIA ENVIRONNEMENT SA | 2.000 | 22991231 | 0.0010 |
| VEOLIA ENVIRONNEMENT SA | 2.250 | 22991231 | 0.0019 |
| VEOLIA ENVIRONNEMENT SA | 2.500 | 22991231 | 0.0024 |
| VEOLIA ENVIRONNEMENT SA | 5.993 | 22991231 | 0.0014 |
| VERALLIA SA | 1.625 | 20280514 | 0.0010 |
| VERALLIA SA | 1.875 | 20311110 | 0.0010 |
| VERALTO CORP | 5.500 | 20260918 | 0.0015 |
| VERALTO CORP | 5.350 | 20280918 | 0.0015 |
| VERALTO CORP | 4.150 | 20310919 | 0.0012 |
| VERALTO CORP | 5.450 | 20330918 | 0.0015 |
| VERBUND AG | 0.900 | 20410401 | 0.0008 |
| VERISIGN | 4.750 | 20270715 | 0.0011 |
| VERISIGN INC | 5.250 | 20250401 | 0.0011 |
| VERISIGN INC | 2.700 | 20310615 | 0.0013 |
| VERISK ANALYTICS INC | 4.000 | 20250615 | 0.0019 |
| VERISK ANALYTICS INC | 4.125 | 20290315 | 0.0012 |
| VERISK ANALYTICS INC | 5.750 | 20330401 | 0.0011 |
| VERISK ANALYTICS INC | 3.625 | 20500515 | 0.0008 |
| VERIZON COMMS INC | 0.875 | 20250402 | 0.0022 |
| VERIZON COMMS INC | 0.850 | 20251120 | 0.0027 |
| VERIZON COMMS INC | 3.250 | 20260217 | 0.0028 |
| VERIZON COMMS INC | 1.450 | 20260320 | 0.0037 |
| VERIZON COMMS INC | 2.625 | 20260815 | 0.0037 |
| VERIZON COMMS INC | 1.375 | 20261027 | 0.0027 |
| VERIZON COMMS INC | 4.125 | 20270316 | 0.0067 |
| VERIZON COMMS INC | 3.000 | 20270322 | 0.0015 |
| VERIZON COMMS INC | 0.875 | 20270408 | 0.0026 |
| VERIZON COMMS INC | 2.100 | 20280322 | 0.0056 |
| VERIZON COMMS INC | 4.329 | 20280921 | 0.0086 |
| VERIZON COMMS INC | 1.375 | 20281102 | 0.0026 |
| VERIZON COMMS INC | 1.125 | 20281103 | 0.0014 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VERIZON COMMS INC | 3.875 | 20290208 | 0.0020 |
| VERIZON COMMS INC | 0.375 | 20290322 | 0.0019 |
| VERIZON COMMS INC | 1.875 | 20291026 | 0.0016 |
| VERIZON COMMS INC | 4.016 | 20291203 | 0.0079 |
| VERIZON COMMS INC | 3.150 | 20300322 | 0.0028 |
| VERIZON COMMS INC | 1.250 | 20300408 | 0.0025 |
| VERIZON COMMS INC | 1.500 | 20300918 | 0.0017 |
| VERIZON COMMS INC | 1.875 | 20300919 | 0.0012 |
| VERIZON COMMS INC | 1.680 | 20301030 | 0.0019 |
| VERIZON COMMS INC | 4.250 | 20301031 | 0.0030 |
| VERIZON COMMS INC | 7.750 | 20301201 | 0.0014 |
| VERIZON COMMS INC | 1.750 | 20310120 | 0.0038 |
| VERIZON COMMS INC | 2.550 | 20310321 | 0.0066 |
| VERIZON COMMS INC | 2.500 | 20310408 | 0.0011 |
| VERIZON COMMS INC | 2.625 | 20311201 | 0.0021 |
| VERIZON COMMS INC | 2.355 | 20320315 | 0.0079 |
| VERIZON COMMS INC | 0.875 | 20320319 | 0.0015 |
| VERIZON COMMS INC | 0.750 | 20320322 | 0.0018 |
| VERIZON COMMS INC | 3.500 | 20320628 | 0.0022 |
| VERIZON COMMS INC | 5.050 | 20330509 | 0.0021 |
| VERIZON COMMS INC | 1.300 | 20330518 | 0.0025 |
| VERIZON COMMS INC | 4.500 | 20330810 | 0.0042 |
| VERIZON COMMS INC | 4.750 | 20340217 | 0.0012 |
| VERIZON COMMS INC | 4.750 | 20341031 | 0.0031 |
| VERIZON COMMS INC | 4.400 | 20341101 | 0.0037 |
| VERIZON COMMS INC | 1.125 | 20350919 | 0.0013 |
| VERIZON COMMS INC | 3.125 | 20351102 | 0.0010 |
| VERIZON COMMS INC | 4.272 | 20360115 | 0.0024 |
| VERIZON COMMS INC | 3.750 | 20360228 | 0.0022 |
| VERIZON COMMS INC | 3.375 | 20361027 | 0.0022 |
| VERIZON COMMS INC | 5.250 | 20370316 | 0.0023 |
| VERIZON COMMS INC | 2.875 | 20380115 | 0.0030 |
| VERIZON COMMS INC | 1.875 | 20381103 | 0.0010 |
| VERIZON COMMS INC | 4.812 | 20390315 | 0.0023 |
| VERIZON COMMS INC | 1.500 | 20390919 | 0.0008 |
| VERIZON COMMS INC | 1.850 | 20400518 | 0.0014 |
| VERIZON COMMS INC | 2.650 | 20401120 | 0.0044 |
| VERIZON COMMS INC | 3.400 | 20410322 | 0.0061 |
| VERIZON COMMS INC | 2.850 | 20410903 | 0.0015 |
| VERIZON COMMS INC | 3.850 | 20421101 | 0.0012 |
| VERIZON COMMS INC | 6.550 | 20430915 | 0.0019 |
| VERIZON COMMS INC | 4.125 | 20460815 | 0.0016 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VERIZON COMMS INC | 4.862 | 20460821 | 0.0045 |
| VERIZON COMMS INC | 4.522 | 20480915 | 0.0023 |
| VERIZON COMMS INC | 5.012 | 20490415 | 0.0014 |
| VERIZON COMMS INC | 4.000 | 20500322 | 0.0020 |
| VERIZON COMMS INC | 2.875 | 20501120 | 0.0037 |
| VERIZON COMMS INC | 3.550 | 20510322 | 0.0070 |
| VERIZON COMMS INC | 3.875 | 20520301 | 0.0017 |
| VERIZON COMMS INC | 5.500 | 20540223 | 0.0021 |
| VERIZON COMMS INC | 5.012 | 20540821 | 0.0015 |
| VERIZON COMMS INC | 4.672 | 20550315 | 0.0014 |
| VERIZON COMMS INC | 2.987 | 20561030 | 0.0049 |
| VERIZON COMMS INC | 3.600 | 20600224 | 0.0033 |
| VERIZON COMMS INC | 3.000 | 20600929 | 0.0014 |
| VERIZON COMMS INC | 3.000 | 20601120 | 0.0026 |
| VERIZON COMMS INC | 3.700 | 20610322 | 0.0052 |
| VESTAS WIND SYSTEMS A/S | 4.125 | 20260615 | 0.0012 |
| VESTAS WIND SYSTEMS A/S | 4.125 | 20310615 | 0.0012 |
| VESTAS WIND SYSTEMS FIN BV | 1.500 | 20290615 | 0.0010 |
| VESTAS WIND SYSTEMS FIN BV | 2.000 | 20340615 | 0.0010 |
| VESTEDA FIN BV | 2.000 | 20260710 | 0.0011 |
| VESTEDA FIN BV | 1.500 | 20270524 | 0.0011 |
| VESTEDA FIN BV | 0.750 | 20311018 | 0.0009 |
| VF CORP | 2.400 | 20250423 | 0.0015 |
| VF CORP | 4.125 | 20260307 | 0.0012 |
| VF CORP | 2.800 | 20270423 | 0.0010 |
| VF CORP | 0.250 | 20280225 | 0.0009 |
| VF CORP | 4.250 | 20290307 | 0.0011 |
| VF CORP | 2.950 | 20300423 | 0.0013 |
| VF CORP | 0.625 | 20320225 | 0.0008 |
| VIATRIS INC | 1.650 | 20250622 | 0.0015 |
| VIATRIS INC | 2.300 | 20270622 | 0.0014 |
| VIATRIS INC | 2.700 | 20300622 | 0.0026 |
| VIATRIS INC | 3.850 | 20400622 | 0.0023 |
| VIATRIS INC | 4.000 | 20500622 | 0.0029 |
| VICI PROPERTIES LP | 4.375 | 20250515 | 0.0010 |
| VICI PROPERTIES LP | 4.750 | 20280215 | 0.0025 |
| VICI PROPERTIES LP | 4.950 | 20300215 | 0.0020 |
| VICI PROPERTIES LP | 5.125 | 20320515 | 0.0030 |
| VICI PROPERTIES LP | 5.625 | 20520515 | 0.0014 |
| VICINITY CENTRES RE LTD | 3.375 | 20260407 | 0.0009 |
| VICINITY CENTRES RE LTD | 1.125 | 20291107 | 0.0010 |
| VIENNA INSURANCE GROUP WIENER VERSICHERUNG GRUPPE AG | 1.000 | 20360326 | 0.0009 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VIENNA INSURANCE GROUP WIENER VERSICHERUNG GRUPPE AG | 4.875 | 20420615 | 0.0012 |
| VIER GAS TRANSPORT GMBH | 2.875 | 20250612 | 0.0017 |
| VIER GAS TRANSPORT GMBH | 4.000 | 20270926 | 0.0012 |
| VIER GAS TRANSPORT GMBH | 1.500 | 20280925 | 0.0010 |
| VIER GAS TRANSPORT GMBH | 0.125 | 20290910 | 0.0009 |
| VIER GAS TRANSPORT GMBH | 4.625 | 20320926 | 0.0012 |
| VIER GAS TRANSPORT GMBH | 0.500 | 20340910 | 0.0008 |
| VIGOROUS CHAMPION INTL LTD | 2.750 | 20250602 | 0.0012 |
| VINCI SA | 1.000 | 20250926 | 0.0016 |
| VINCI SA | 2.250 | 20270315 | 0.0010 |
| VINCI SA | 0.000 | 20281127 | 0.0010 |
| VINCI SA | 1.625 | 20290118 | 0.0020 |
| VINCI SA | 1.750 | 20300926 | 0.0023 |
| VINCI SA | 0.500 | 20320109 | 0.0014 |
| VINCI SA | 3.375 | 20321017 | 0.0019 |
| VINCI SA | 2.750 | 20340915 | 0.0009 |
| VIRGIN MONEY UK PLC | 3.375 | 20260424 | 0.0009 |
| VIRGIN MONEY UK PLC | 4.000 | 20260925 | 0.0013 |
| VIRGIN MONEY UK PLC | 4.000 | 20270903 | 0.0010 |
| VIRGIN MONEY UK PLC | 4.625 | 20281029 | 0.0011 |
| VIRGIN MONEY UK PLC | 7.625 | 20290823 | 0.0008 |
| VIRGIN MONEY UK PLC | 5.125 | 20301211 | 0.0012 |
| VIRGIN MONEY UK PLC | 2.625 | 20310819 | 0.0007 |
| VIRGINIA ELECTRIC AND POWER CO | 3.150 | 20260115 | 0.0015 |
| VIRGINIA ELECTRIC AND POWER CO | 3.500 | 20270315 | 0.0015 |
| VIRGINIA ELECTRIC AND POWER CO | 3.750 | 20270515 | 0.0012 |
| VIRGINIA ELECTRIC AND POWER CO | 3.800 | 20280401 | 0.0014 |
| VIRGINIA ELECTRIC AND POWER CO | 2.875 | 20290715 | 0.0009 |
| VIRGINIA ELECTRIC AND POWER CO | 2.300 | 20311115 | 0.0009 |
| VIRGINIA ELECTRIC AND POWER CO | 2.400 | 20320330 | 0.0010 |
| VIRGINIA ELECTRIC AND POWER CO | 5.000 | 20330401 | 0.0016 |
| VIRGINIA ELECTRIC AND POWER CO | 5.000 | 20340115 | 0.0010 |
| VIRGINIA ELECTRIC AND POWER CO | 6.000 | 20360115 | 0.0012 |
| VIRGINIA ELECTRIC AND POWER CO | 6.000 | 20370515 | 0.0013 |
| VIRGINIA ELECTRIC AND POWER CO | 8.875 | 20381115 | 0.0020 |
| VIRGINIA ELECTRIC AND POWER CO | 4.000 | 20430115 | 0.0009 |
| VIRGINIA ELECTRIC AND POWER CO | 4.650 | 20430815 | 0.0011 |
| VIRGINIA ELECTRIC AND POWER CO | 4.450 | 20440215 | 0.0011 |
| VIRGINIA ELECTRIC AND POWER CO | 4.000 | 20461115 | 0.0008 |
| VIRGINIA ELECTRIC AND POWER CO | 3.800 | 20470915 | 0.0009 |
| VIRGINIA ELECTRIC AND POWER CO | 4.600 | 20481201 | 0.0011 |
| VIRGINIA ELECTRIC AND POWER CO | 3.300 | 20491201 | 0.0008 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VIRGINIA ELECTRIC AND POWER CO | 2.450 | 20501215 | 0.0011 |
| VIRGINIA ELECTRIC AND POWER CO | 2.950 | 20511115 | 0.0012 |
| VIRGINIA ELECTRIC AND POWER CO | 4.625 | 20520515 | 0.0011 |
| VIRGINIA ELECTRIC AND POWER CO | 5.450 | 20530401 | 0.0016 |
| VIRGINIA ELECTRIC AND POWER CO | 5.700 | 20530815 | 0.0013 |
| VIRGINIA ELECTRIC AND POWER CO | 5.350 | 20540115 | 0.0010 |
| VISA INC | 3.150 | 20251214 | 0.0081 |
| VISA INC | 1.500 | 20260615 | 0.0029 |
| VISA INC | 1.900 | 20270415 | 0.0029 |
| VISA INC | 0.750 | 20270815 | 0.0009 |
| VISA INC | 2.750 | 20270915 | 0.0015 |
| VISA INC | 2.000 | 20290615 | 0.0021 |
| VISA INC | 2.050 | 20300415 | 0.0027 |
| VISA INC | 1.100 | 20310215 | 0.0016 |
| VISA INC | 2.375 | 20340615 | 0.0014 |
| VISA INC | 4.150 | 20351214 | 0.0030 |
| VISA INC | 2.700 | 20400415 | 0.0016 |
| VISA INC | 4.300 | 20451214 | 0.0066 |
| VISA INC | 3.650 | 20470915 | 0.0013 |
| VISA INC | 2.000 | 20500815 | 0.0021 |
| VITERRA FIN BV | 0.375 | 20250924 | 0.0011 |
| VITERRA FIN BV | 1.000 | 20280924 | 0.0014 |
| VIVENDI SE | 0.625 | 20250611 | 0.0015 |
| VIVENDI SE | 1.875 | 20260526 | 0.0011 |
| VIVENDI SE | 1.125 | 20281211 | 0.0015 |
| VMWARE LLC | 4.500 | 20250515 | 0.0016 |
| VMWARE LLC | 1.400 | 20260815 | 0.0028 |
| VMWARE LLC | 4.650 | 20270515 | 0.0010 |
| VMWARE LLC | 3.900 | 20270821 | 0.0025 |
| VMWARE LLC | 1.800 | 20280815 | 0.0014 |
| VMWARE LLC | 4.700 | 20300515 | 0.0015 |
| VMWARE LLC | 2.200 | 20310815 | 0.0025 |
| VODAFONE GROUP PLC | 4.125 | 20250530 | 0.0031 |
| VODAFONE GROUP PLC | 1.875 | 20250911 | 0.0022 |
| VODAFONE GROUP PLC | 1.125 | 20251120 | 0.0022 |
| VODAFONE GROUP PLC | 2.200 | 20260825 | 0.0039 |
| VODAFONE GROUP PLC | 0.900 | 20261124 | 0.0016 |
| VODAFONE GROUP PLC | 1.500 | 20270724 | 0.0011 |
| VODAFONE GROUP PLC | 4.375 | 20280530 | 0.0019 |
| VODAFONE GROUP PLC | 1.875 | 20291120 | 0.0016 |
| VODAFONE GROUP PLC | 7.875 | 20300215 | 0.0018 |
| VODAFONE GROUP PLC | 1.625 | 20301124 | 0.0020 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VODAFONE GROUP PLC | 1.600 | 20310729 | 0.0023 |
| VODAFONE GROUP PLC | 5.900 | 20321126 | 0.0013 |
| VODAFONE GROUP PLC | 6.150 | 20370227 | 0.0037 |
| VODAFONE GROUP PLC | 2.875 | 20371120 | 0.0015 |
| VODAFONE GROUP PLC | 5.000 | 20380530 | 0.0012 |
| VODAFONE GROUP PLC | 2.500 | 20390524 | 0.0015 |
| VODAFONE GROUP PLC | 4.375 | 20430219 | 0.0025 |
| VODAFONE GROUP PLC | 5.250 | 20480530 | 0.0028 |
| VODAFONE GROUP PLC | 4.875 | 20490619 | 0.0032 |
| VODAFONE GROUP PLC | 3.375 | 20490808 | 0.0015 |
| VODAFONE GROUP PLC | 4.250 | 20500917 | 0.0025 |
| VODAFONE GROUP PLC | 5.125 | 20521202 | 0.0014 |
| VODAFONE GROUP PLC | 5.625 | 20530210 | 0.0014 |
| VODAFONE GROUP PLC | 3.000 | 20560812 | 0.0016 |
| VODAFONE GROUP PLC | 5.125 | 20590619 | 0.0009 |
| VODAFONE GROUP PLC | 5.750 | 20630210 | 0.0010 |
| VODAFONE INTL FINANCING DAC | 3.250 | 20290302 | 0.0015 |
| VODAFONE INTL FINANCING DAC | 3.750 | 20341202 | 0.0015 |
| VODAFONE INTL FINANCING DAC | 4.000 | 20430210 | 0.0011 |
| VOLKSBANK WIEN AG | 0.375 | 20260304 | 0.0011 |
| VOLKSBANK WIEN AG | 0.875 | 20260323 | 0.0011 |
| VOLKSBANK WIEN AG | 4.750 | 20270315 | 0.0012 |
| VOLKSBANK WIEN AG | 3.625 | 20280306 | 0.0012 |
| VOLKSBANK WIEN AG | 0.125 | 20291119 | 0.0009 |
| VOLKSWAGEN BANK GMBH | 1.250 | 20251215 | 0.0011 |
| VOLKSWAGEN BANK GMBH | 4.250 | 20260107 | 0.0023 |
| VOLKSWAGEN BANK GMBH | 2.500 | 20260731 | 0.0019 |
| VOLKSWAGEN BANK GMBH | 4.375 | 20280503 | 0.0012 |
| VOLKSWAGEN BANK GMBH | 4.625 | 20310503 | 0.0012 |
| VOLKSWAGEN FINL SVCS AG | 3.000 | 20250406 | 0.0016 |
| VOLKSWAGEN FINL SVCS AG | 2.250 | 20261016 | 0.0017 |
| VOLKSWAGEN FINL SVCS AG | 0.125 | 20270212 | 0.0020 |
| VOLKSWAGEN FINL SVCS AG | 2.250 | 20271001 | 0.0014 |
| VOLKSWAGEN FINL SVCS AG | 0.875 | 20280131 | 0.0020 |
| VOLKSWAGEN FINL SVCS AG | 3.375 | 20280406 | 0.0018 |
| VOLKSWAGEN FINL SVCS AG | 0.375 | 20300212 | 0.0014 |
| VOLKSWAGEN FINL SVCS NV | 2.250 | 20250412 | 0.0009 |
| VOLKSWAGEN FINL SVCS NV | 4.250 | 20251009 | 0.0009 |
| VOLKSWAGEN FINL SVCS NV | 5.500 | 20261207 | 0.0008 |
| VOLKSWAGEN FINL SVCS NV | 3.250 | 20270413 | 0.0009 |
| VOLKSWAGEN FINL SVCS NV | 6.500 | 20270918 | 0.0013 |
| VOLKSWAGEN FINL SVCS NV | 2.125 | 20280118 | 0.0012 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VOLKSWAGEN FINL SVCS NV | 1.375 | 20280914 | 0.0008 |
| VOLKSWAGEN FINL SVCS NV | 5.875 | 20290523 | 0.0008 |
| VOLKSWAGEN INTL FIN NV | 3.125 | 20250328 | 0.0017 |
| VOLKSWAGEN INTL FIN NV | 4.125 | 20251115 | 0.0023 |
| VOLKSWAGEN INTL FIN NV | 3.875 | 20260329 | 0.0023 |
| VOLKSWAGEN INTL FIN NV | 3.375 | 20261116 | 0.0009 |
| VOLKSWAGEN INTL FIN NV | 1.875 | 20270330 | 0.0054 |
| VOLKSWAGEN INTL FIN NV | 3.750 | 20270928 | 0.0017 |
| VOLKSWAGEN INTL FIN NV | 2.625 | 20271116 | 0.0016 |
| VOLKSWAGEN INTL FIN NV | 4.250 | 20280215 | 0.0017 |
| VOLKSWAGEN INTL FIN NV | 0.875 | 20280922 | 0.0025 |
| VOLKSWAGEN INTL FIN NV | 4.250 | 20290329 | 0.0018 |
| VOLKSWAGEN INTL FIN NV | 1.625 | 20300116 | 0.0020 |
| VOLKSWAGEN INTL FIN NV | 4.375 | 20300515 | 0.0018 |
| VOLKSWAGEN INTL FIN NV | 3.250 | 20301118 | 0.0022 |
| VOLKSWAGEN INTL FIN NV | 4.125 | 20311117 | 0.0011 |
| VOLKSWAGEN INTL FIN NV | 1.250 | 20320923 | 0.0014 |
| VOLKSWAGEN INTL FIN NV | 4.125 | 20381116 | 0.0029 |
| VOLKSWAGEN INTL FIN NV | 3.500 | 22991231 | 0.0029 |
| VOLKSWAGEN INTL FIN NV | 3.500 | 22991231 | 0.0034 |
| VOLKSWAGEN INTL FIN NV | 3.748 | 22991231 | 0.0021 |
| VOLKSWAGEN INTL FIN NV | 3.875 | 22991231 | 0.0044 |
| VOLKSWAGEN INTL FIN NV | 3.875 | 22991231 | 0.0032 |
| VOLKSWAGEN INTL FIN NV | 4.375 | 22991231 | 0.0027 |
| VOLKSWAGEN INTL FIN NV | 4.625 | 22991231 | 0.0040 |
| VOLKSWAGEN INTL FIN NV | 4.625 | 22991231 | 0.0034 |
| VOLKSWAGEN INTL FIN NV | 7.500 | 22991231 | 0.0025 |
| VOLKSWAGEN INTL FIN NV | 7.875 | 22991231 | 0.0019 |
| VOLKSWAGEN LEASING GMBH | 1.625 | 20250815 | 0.0017 |
| VOLKSWAGEN LEASING GMBH | 0.250 | 20260112 | 0.0016 |
| VOLKSWAGEN LEASING GMBH | 4.500 | 20260325 | 0.0019 |
| VOLKSWAGEN LEASING GMBH | 1.500 | 20260619 | 0.0014 |
| VOLKSWAGEN LEASING GMBH | 0.375 | 20260720 | 0.0021 |
| VOLKSWAGEN LEASING GMBH | 3.625 | 20261011 | 0.0019 |
| VOLKSWAGEN LEASING GMBH | 3.875 | 20281011 | 0.0026 |
| VOLKSWAGEN LEASING GMBH | 0.500 | 20290112 | 0.0014 |
| VOLKSWAGEN LEASING GMBH | 4.625 | 20290325 | 0.0012 |
| VOLKSWAGEN LEASING GMBH | 0.625 | 20290719 | 0.0014 |
| VOLKSWAGEN LEASING GMBH | 4.000 | 20310411 | 0.0017 |
| VOLKSWAGEN LEASING GMBH | 4.750 | 20310925 | 0.0017 |
| VOLVO TREASURY AB | 1.625 | 20250526 | 0.0011 |
| VOLVO TREASURY AB | 1.625 | 20250918 | 0.0011 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VOLVO TREASURY AB | 3.500 | 20251117 | 0.0016 |
| VOLVO TREASURY AB | 2.625 | 20260220 | 0.0015 |
| VOLVO TREASURY AB | 0.000 | 20260518 | 0.0010 |
| VOLVO TREASURY AB | 4.750 | 20260615 | 0.0008 |
| VOLVO TREASURY AB | 3.875 | 20260829 | 0.0016 |
| VOLVO TREASURY AB | 3.125 | 20260908 | 0.0018 |
| VOLVO TREASURY AB | 3.625 | 20270525 | 0.0012 |
| VOLVO TREASURY AB | 2.000 | 20270819 | 0.0011 |
| VOLVO TREASURY AB | 6.125 | 20280622 | 0.0009 |
| VOLVO TREASURY AB | 3.125 | 20290208 | 0.0011 |
| VONOVIA FIN BV | 1.500 | 20260322 | 0.0014 |
| VONOVIA FIN BV | 0.625 | 20260709 | 0.0014 |
| VONOVIA FIN BV | 1.750 | 20270125 | 0.0011 |
| VONOVIA FIN BV | 0.625 | 20271007 | 0.0010 |
| VONOVIA FIN BV | 0.500 | 20290914 | 0.0009 |
| VONOVIA FIN BV | 1.000 | 20300709 | 0.0013 |
| VONOVIA FIN BV | 1.125 | 20340914 | 0.0008 |
| VONOVIA FIN BV | 2.750 | 20380322 | 0.0010 |
| VONOVIA FIN BV | 1.625 | 20391007 | 0.0008 |
| VONOVIA FIN BV | 1.000 | 20410128 | 0.0007 |
| VONOVIA SE | 0.000 | 20251201 | 0.0026 |
| VONOVIA SE | 1.375 | 20260128 | 0.0013 |
| VONOVIA SE | 4.750 | 20270523 | 0.0018 |
| VONOVIA SE | 0.375 | 20270616 | 0.0020 |
| VONOVIA SE | 1.875 | 20280628 | 0.0015 |
| VONOVIA SE | 0.250 | 20280901 | 0.0024 |
| VONOVIA SE | 0.625 | 20291214 | 0.0019 |
| VONOVIA SE | 5.000 | 20301123 | 0.0018 |
| VONOVIA SE | 0.625 | 20310324 | 0.0011 |
| VONOVIA SE | 2.375 | 20320325 | 0.0016 |
| VONOVIA SE | 0.750 | 20320901 | 0.0020 |
| VONOVIA SE | 1.000 | 20330616 | 0.0017 |
| VONOVIA SE | 5.500 | 20360118 | 0.0010 |
| VONOVIA SE | 1.500 | 20410614 | 0.0007 |
| VONOVIA SE | 1.625 | 20510901 | 0.0010 |
| VONTIER CORP | 1.800 | 20260401 | 0.0010 |
| VONTIER CORP | 2.950 | 20310401 | 0.0010 |
| VSEOBECNA UVEROVA BANKA AS | 0.010 | 20250623 | 0.0011 |
| VSEOBECNA UVEROVA BANKA AS | 0.010 | 20260324 | 0.0010 |
| VSEOBECNA UVEROVA BANKA AS | 3.500 | 20261013 | 0.0011 |
| VSEOBECNA UVEROVA BANKA AS | 0.875 | 20270322 | 0.0010 |
| VSEOBECNA UVEROVA BANKA AS | 3.875 | 20280905 | 0.0012 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| VSEOBECNA UVEROVA BANKA AS | 0.500 | 20290626 | 0.0010 |
| VULCAN MATERIALS CO | 3.500 | 20300601 | 0.0014 |
| VULCAN MATERIALS CO | 4.500 | 20470615 | 0.0013 |
| WABTEC TRANSPORTATION NETHERLANDS BV | 1.250 | 20271203 | 0.0010 |
| WALES & WEST UTILITIES FIN PLC | 5.750 | 20300329 | 0.0008 |
| WALES & WEST UTILITIES FIN PLC | 3.000 | 20380803 | 0.0008 |
| WALGREENS BOOTS ALLIANCE INC | 3.600 | 20251120 | 0.0008 |
| WALGREENS BOOTS ALLIANCE INC | 3.450 | 20260601 | 0.0029 |
| WALGREENS BOOTS ALLIANCE INC | 2.125 | 20261120 | 0.0016 |
| WALGREENS BOOTS ALLIANCE INC | 3.200 | 20300415 | 0.0009 |
| WALGREENS BOOTS ALLIANCE INC | 4.800 | 20441118 | 0.0015 |
| WALGREENS BOOTS ALLIANCE INC | 4.100 | 20500415 | 0.0012 |
| WALLONIE | 0.050 | 20250622 | 0.0022 |
| WALLONIE | 0.250 | 20260503 | 0.0011 |
| WALLONIE | 0.500 | 20300408 | 0.0010 |
| WALLONIE | 3.000 | 20301206 | 0.0016 |
| WALLONIE | 0.375 | 20311022 | 0.0018 |
| WALLONIE | 1.375 | 20320406 | 0.0020 |
| WALLONIE | 3.250 | 20330622 | 0.0023 |
| WALLONIE | 1.250 | 20340503 | 0.0013 |
| WALLONIE | 0.500 | 20370622 | 0.0011 |
| WALLONIE | 2.875 | 20380114 | 0.0021 |
| WALLONIE | 3.750 | 20390422 | 0.0016 |
| WALLONIE | 1.050 | 20400622 | 0.0016 |
| WALLONIE | 3.500 | 20430315 | 0.0029 |
| WALLONIE | 0.650 | 20510116 | 0.0011 |
| WALLONIE | 1.250 | 20710622 | 0.0006 |
| WALMART INC | 3.550 | 20250626 | 0.0018 |
| WALMART INC | 3.900 | 20250909 | 0.0037 |
| WALMART INC | 2.550 | 20260408 | 0.0015 |
| WALMART INC | 4.000 | 20260415 | 0.0016 |
| WALMART INC | 3.050 | 20260708 | 0.0016 |
| WALMART INC | 1.050 | 20260917 | 0.0024 |
| WALMART INC | 0.520 | 20270716 | 0.0008 |
| WALMART INC | 3.950 | 20270909 | 0.0021 |
| WALMART INC | 3.900 | 20280415 | 0.0015 |
| WALMART INC | 3.700 | 20280626 | 0.0030 |
| WALMART INC | 1.500 | 20280922 | 0.0023 |
| WALMART INC | 3.250 | 20290708 | 0.0014 |
| WALMART INC | 4.875 | 20290921 | 0.0025 |
| WALMART INC | 4.000 | 20300415 | 0.0010 |
| WALMART INC | 5.750 | 20301219 | 0.0014 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WALMART INC | 1.800 | 20310922 | 0.0035 |
| WALMART INC | 4.150 | 20320909 | 0.0026 |
| WALMART INC | 4.100 | 20330415 | 0.0030 |
| WALMART INC | 5.625 | 20340327 | 0.0029 |
| WALMART INC | 5.250 | 20350901 | 0.0030 |
| WALMART INC | 5.250 | 20350928 | 0.0023 |
| WALMART INC | 6.500 | 20370815 | 0.0025 |
| WALMART INC | 6.200 | 20380415 | 0.0019 |
| WALMART INC | 3.950 | 20380628 | 0.0011 |
| WALMART INC | 4.875 | 20390119 | 0.0010 |
| WALMART INC | 5.625 | 20400401 | 0.0014 |
| WALMART INC | 5.625 | 20410415 | 0.0014 |
| WALMART INC | 2.500 | 20410922 | 0.0015 |
| WALMART INC | 4.050 | 20480629 | 0.0030 |
| WALMART INC | 2.950 | 20490924 | 0.0009 |
| WALMART INC | 2.650 | 20510922 | 0.0021 |
| WALMART INC | 4.500 | 20520909 | 0.0019 |
| WALMART INC | 4.500 | 20530415 | 0.0029 |
| WALT DISNEY CO | 3.350 | 20250324 | 0.0036 |
| WALT DISNEY CO | 3.700 | 20251015 | 0.0012 |
| WALT DISNEY CO | 1.750 | 20260113 | 0.0030 |
| WALT DISNEY CO | 3.700 | 20270323 | 0.0010 |
| WALT DISNEY CO | 2.200 | 20280113 | 0.0019 |
| WALT DISNEY CO | 2.000 | 20290901 | 0.0036 |
| WALT DISNEY CO | 3.800 | 20300322 | 0.0025 |
| WALT DISNEY CO | 2.650 | 20310113 | 0.0045 |
| WALT DISNEY CO | 6.200 | 20341215 | 0.0023 |
| WALT DISNEY CO | 6.400 | 20351215 | 0.0023 |
| WALT DISNEY CO | 6.650 | 20371115 | 0.0029 |
| WALT DISNEY CO | 4.625 | 20400323 | 0.0015 |
| WALT DISNEY CO | 3.500 | 20400513 | 0.0030 |
| WALT DISNEY CO | 6.150 | 20410215 | 0.0014 |
| WALT DISNEY CO | 5.400 | 20431001 | 0.0014 |
| WALT DISNEY CO | 4.750 | 20440915 | 0.0012 |
| WALT DISNEY CO | 2.750 | 20490901 | 0.0027 |
| WALT DISNEY CO | 4.700 | 20500323 | 0.0034 |
| WALT DISNEY CO | 3.600 | 20510113 | 0.0044 |
| WALT DISNEY CO | 3.800 | 20600513 | 0.0024 |
| WARNERMEDIA HLDGS INC | 3.638 | 20250315 | 0.0036 |
| WARNERMEDIA HLDGS INC | 6.412 | 20260315 | 0.0032 |
| WARNERMEDIA HLDGS INC | 3.755 | 20270315 | 0.0080 |
| WARNERMEDIA HLDGS INC | 4.054 | 20290315 | 0.0029 |

INDEX CONSTITUENTS (CONTINUED)

March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WARNERMEDIA HLDGS INC | 4.279 | 20320315 | 0.0094 |
| WARNERMEDIA HLDGS INC | 5.050 | 20420315 | 0.0081 |
| WARNERMEDIA HLDGS INC | 5.141 | 20520315 | 0.0121 |
| WARNERMEDIA HLDGS INC | 5.391 | 20620315 | 0.0052 |
| WASHINGTON UNIVERSITY | 3.524 | 20540415 | 0.0008 |
| WASHINGTON UNIVERSITY | 4.349 | 21220415 | 0.0009 |
| WASTE CONNECTIONS INC | 4.250 | 20281201 | 0.0010 |
| WASTE CONNECTIONS INC | 3.500 | 20290501 | 0.0010 |
| WASTE CONNECTIONS INC | 2.600 | 20300201 | 0.0011 |
| WASTE CONNECTIONS INC | 2.200 | 20320115 | 0.0011 |
| WASTE CONNECTIONS INC | 3.200 | 20320601 | 0.0009 |
| WASTE CONNECTIONS INC | 4.200 | 20330115 | 0.0015 |
| WASTE CONNECTIONS INC | 5.000 | 20340301 | 0.0015 |
| WASTE CONNECTIONS INC | 3.050 | 20500401 | 0.0007 |
| WASTE CONNECTIONS INC | 2.950 | 20520115 | 0.0012 |
| WASTE MGMT INC | 0.750 | 20251115 | 0.0010 |
| WASTE MGMT INC | 3.150 | 20271115 | 0.0015 |
| WASTE MGMT INC | 1.150 | 20280315 | 0.0009 |
| WASTE MGMT INC | 4.875 | 20290215 | 0.0016 |
| WASTE MGMT INC | 4.625 | 20300215 | 0.0015 |
| WASTE MGMT INC | 1.500 | 20310315 | 0.0017 |
| WASTE MGMT INC | 4.150 | 20320415 | 0.0020 |
| WASTE MGMT INC | 4.625 | 20330215 | 0.0010 |
| WASTE MGMT INC | 4.875 | 20340215 | 0.0026 |
| WASTE MGMT INC | 4.150 | 20490715 | 0.0012 |
| WASTE MGMT INC | 2.500 | 20501115 | 0.0007 |
| WEC ENERGY GROUP INC | 5.000 | 20250927 | 0.0011 |
| WEC ENERGY GROUP INC | 4.750 | 20260109 | 0.0021 |
| WEC ENERGY GROUP INC | 5.600 | 20260912 | 0.0013 |
| WEC ENERGY GROUP INC | 1.375 | 20271015 | 0.0009 |
| WEC ENERGY GROUP INC | 2.200 | 20281215 | 0.0009 |
| WEIBO CORP | 3.375 | 20300708 | 0.0013 |
| WEIR GROUP PLC | 6.875 | 20280614 | 0.0009 |
| WELLCOME TRUST FIN PLC | 4.625 | 20360725 | 0.0015 |
| WELLCOME TRUST LTD | 4.000 | 20590509 | 0.0010 |
| WELLCOME TRUST LTD | 1.500 | 20710714 | 0.0008 |
| WELLCOME TRUST LTD | 2.517 | 21180207 | 0.0011 |
| WELLS FARGO & CO | 1.625 | 20250602 | 0.0028 |
| WELLS FARGO & CO | 2.000 | 20250728 | 0.0025 |
| WELLS FARGO & CO | 3.550 | 20250929 | 0.0052 |
| WELLS FARGO & CO | 4.811 | 20260115 | 0.0038 |
| WELLS FARGO & CO | 3.000 | 20260422 | 0.0070 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WELLS FARGO & CO | 3.908 | 20260425 | 0.0057 |
| WELLS FARGO & CO | 2.000 | 20260427 | 0.0033 |
| WELLS FARGO & CO | 2.188 | 20260430 | 0.0060 |
| WELLS FARGO & CO | 4.100 | 20260603 | 0.0051 |
| WELLS FARGO & CO | 4.540 | 20260815 | 0.0041 |
| WELLS FARGO & CO | 3.000 | 20261023 | 0.0070 |
| WELLS FARGO & CO | 1.375 | 20261026 | 0.0043 |
| WELLS FARGO & CO | 1.000 | 20270202 | 0.0042 |
| WELLS FARGO & CO | 1.500 | 20270524 | 0.0032 |
| WELLS FARGO & CO | 3.196 | 20270617 | 0.0050 |
| WELLS FARGO & CO | 4.300 | 20270722 | 0.0051 |
| WELLS FARGO & CO | 3.526 | 20280324 | 0.0080 |
| WELLS FARGO & CO | 3.473 | 20280426 | 0.0013 |
| WELLS FARGO & CO | 3.584 | 20280522 | 0.0060 |
| WELLS FARGO & CO | 2.393 | 20280602 | 0.0062 |
| WELLS FARGO & CO | 4.808 | 20280725 | 0.0062 |
| WELLS FARGO & CO | 4.150 | 20290124 | 0.0050 |
| WELLS FARGO & CO | 2.500 | 20290502 | 0.0014 |
| WELLS FARGO & CO | 5.574 | 20290725 | 0.0090 |
| WELLS FARGO & CO | 3.500 | 20290912 | 0.0012 |
| WELLS FARGO & CO | 6.303 | 20291023 | 0.0061 |
| WELLS FARGO & CO | 5.198 | 20300123 | 0.0057 |
| WELLS FARGO & CO | 0.625 | 20300325 | 0.0019 |
| WELLS FARGO & CO | 1.741 | 20300504 | 0.0031 |
| WELLS FARGO & CO | 0.625 | 20300814 | 0.0019 |
| WELLS FARGO & CO | 2.879 | 20301030 | 0.0065 |
| WELLS FARGO & CO | 2.572 | 20310211 | 0.0054 |
| WELLS FARGO & CO | 4.478 | 20310404 | 0.0050 |
| WELLS FARGO & CO | 2.125 | 20310924 | 0.0013 |
| WELLS FARGO & CO | 3.350 | 20330302 | 0.0073 |
| WELLS FARGO & CO | 4.897 | 20330725 | 0.0070 |
| WELLS FARGO & CO | 5.389 | 20340424 | 0.0079 |
| WELLS FARGO & CO | 5.557 | 20340725 | 0.0089 |
| WELLS FARGO & CO | 6.491 | 20341023 | 0.0074 |
| WELLS FARGO & CO | 5.499 | 20350123 | 0.0063 |
| WELLS FARGO & CO | 5.500 | 20350801 | 0.0016 |
| WELLS FARGO & CO | 4.625 | 20351102 | 0.0019 |
| WELLS FARGO & CO | 4.875 | 20351129 | 0.0017 |
| WELLS FARGO & CO | 3.068 | 20410430 | 0.0055 |
| WELLS FARGO & CO | 5.375 | 20431102 | 0.0038 |
| WELLS FARGO & CO | 5.606 | 20440115 | 0.0049 |
| WELLS FARGO & CO | 4.650 | 20441104 | 0.0033 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WELLS FARGO & CO | 3.900 | 20450501 | 0.0034 |
| WELLS FARGO & CO | 4.900 | 20451117 | 0.0037 |
| WELLS FARGO & CO | 4.400 | 20460614 | 0.0035 |
| WELLS FARGO & CO | 4.750 | 20461207 | 0.0037 |
| WELLS FARGO & CO | 5.013 | 20510404 | 0.0109 |
| WELLS FARGO & CO | 4.611 | 20530425 | 0.0060 |
| WELLS FARGO BANK NA | 5.550 | 20250801 | 0.0042 |
| WELLS FARGO BANK NA | 5.450 | 20260807 | 0.0046 |
| WELLS FARGO BANK NA | 5.254 | 20261211 | 0.0048 |
| WELLS FARGO BANK NA | 5.950 | 20360826 | 0.0014 |
| WELLS FARGO BANK NA | 5.850 | 20370201 | 0.0021 |
| WELLS FARGO BANK NA | 6.600 | 20380115 | 0.0032 |
| WELLTOWER OP LLC | 4.000 | 20250601 | 0.0026 |
| WELLTOWER OP LLC | 4.250 | 20260401 | 0.0015 |
| WELLTOWER OP LLC | 2.700 | 20270215 | 0.0010 |
| WELLTOWER OP LLC | 4.250 | 20280415 | 0.0015 |
| WELLTOWER OP LLC | 4.800 | 20281120 | 0.0014 |
| WELLTOWER OP LLC | 2.050 | 20290115 | 0.0009 |
| WELLTOWER OP LLC | 4.125 | 20290315 | 0.0011 |
| WELLTOWER OP LLC | 3.100 | 20300115 | 0.0014 |
| WELLTOWER OP LLC | 2.750 | 20310115 | 0.0011 |
| WELLTOWER OP LLC | 2.800 | 20310601 | 0.0013 |
| WELLTOWER OP LLC | 2.750 | 20320115 | 0.0009 |
| WELLTOWER OP LLC | 3.850 | 20320615 | 0.0010 |
| WELLTOWER OP LLC | 4.500 | 20341201 | 0.0012 |
| WELLTOWER OP LLC | 4.950 | 20480901 | 0.0010 |
| WENDEL SE | 2.500 | 20270209 | 0.0011 |
| WERFEN SA | 4.625 | 20280606 | 0.0012 |
| WESFARMERS LTD | 0.954 | 20331021 | 0.0011 |
| WESSEX WATER SVCS FIN PLC | 5.125 | 20321031 | 0.0008 |
| WESSEX WATER SVCS FIN PLC | 5.750 | 20331014 | 0.0010 |
| WESSEX WATER SVCS FIN PLC | 1.250 | 20360112 | 0.0005 |
| WEST NIPPON EXPY CO LTD | 0.070 | 20250620 | 0.0011 |
| WEST NIPPON EXPY CO LTD | 0.060 | 20250919 | 0.0011 |
| WEST NIPPON EXPY CO LTD | 0.070 | 20250919 | 0.0010 |
| WEST NIPPON EXPY CO LTD | 0.060 | 20251219 | 0.0011 |
| WEST NIPPON EXPY CO LTD | 0.050 | 20260319 | 0.0011 |
| WESTERN DIGITAL CORP | 2.850 | 20290201 | 0.0009 |
| WESTERN DIGITAL CORP | 3.100 | 20320201 | 0.0008 |
| WESTERN MIDSTREAM OPERATING LP | 6.350 | 20290115 | 0.0013 |
| WESTERN MIDSTREAM OPERATING LP | 4.050 | 20300201 | 0.0023 |
| WESTERN MIDSTREAM OPERATING LP | 6.150 | 20330401 | 0.0016 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WESTERN MIDSTREAM OPERATING LP | 5.450 | 20440401 | 0.0011 |
| WESTERN MIDSTREAM OPERATING LP | 5.300 | 20480301 | 0.0013 |
| WESTERN MIDSTREAM OPERATING LP | 5.250 | 20500201 | 0.0019 |
| WESTERN UNION CO | 1.350 | 20260315 | 0.0012 |
| WESTFIELD AMERICA MGMT PTY LTD | 2.125 | 20250330 | 0.0008 |
| WESTFIELD AMERICA MGMT PTY LTD | 2.625 | 20290330 | 0.0012 |
| WESTFIELD STRATFORD CITY FIN NO 2 PLC | 1.642 | 20260804 | 0.0018 |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | 3.200 | 20250615 | 0.0010 |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | 3.450 | 20261115 | 0.0015 |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | 4.700 | 20280915 | 0.0026 |
| WESTLAKE CORP | 3.600 | 20260815 | 0.0015 |
| WESTLAKE CORP | 1.625 | 20290717 | 0.0014 |
| WESTLAKE CORP | 5.000 | 20460815 | 0.0013 |
| WESTLAKE CORP | 4.375 | 20471115 | 0.0009 |
| WESTLAKE CORP | 3.125 | 20510815 | 0.0008 |
| WESTPAC BANKING CORP | 3.457 | 20250404 | 0.0029 |
| WESTPAC BANKING CORP | 3.735 | 20250826 | 0.0014 |
| WESTPAC BANKING CORP | 5.512 | 20251117 | 0.0021 |
| WESTPAC BANKING CORP | 3.703 | 20260116 | 0.0023 |
| WESTPAC BANKING CORP | 0.375 | 20260402 | 0.0027 |
| WESTPAC BANKING CORP | 2.850 | 20260513 | 0.0030 |
| WESTPAC BANKING CORP | 1.150 | 20260603 | 0.0028 |
| WESTPAC BANKING CORP | 2.700 | 20260819 | 0.0020 |
| WESTPAC BANKING CORP | 3.350 | 20270308 | 0.0020 |
| WESTPAC BANKING CORP | 1.079 | 20270405 | 0.0027 |
| WESTPAC BANKING CORP | 0.875 | 20270417 | 0.0010 |
| WESTPAC BANKING CORP | 4.043 | 20270826 | 0.0020 |
| WESTPAC BANKING CORP | 1.125 | 20270905 | 0.0016 |
| WESTPAC BANKING CORP | 5.457 | 20271118 | 0.0027 |
| WESTPAC BANKING CORP | 3.106 | 20271123 | 0.0017 |
| WESTPAC BANKING CORP | 3.400 | 20280125 | 0.0020 |
| WESTPAC BANKING CORP | 1.450 | 20280717 | 0.0018 |
| WESTPAC BANKING CORP | 0.010 | 20280922 | 0.0024 |
| WESTPAC BANKING CORP | 5.535 | 20281117 | 0.0027 |
| WESTPAC BANKING CORP | 1.953 | 20281120 | 0.0023 |
| WESTPAC BANKING CORP | 2.650 | 20300116 | 0.0014 |
| WESTPAC BANKING CORP | 3.799 | 20300117 | 0.0012 |
| WESTPAC BANKING CORP | 0.766 | 20310513 | 0.0021 |
| WESTPAC BANKING CORP | 2.150 | 20310603 | 0.0017 |
| WESTPAC BANKING CORP | 4.322 | 20311123 | 0.0030 |
| WESTPAC BANKING CORP | 1.375 | 20320517 | 0.0010 |
| WESTPAC BANKING CORP | 1.250 | 20330114 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WESTPAC BANKING CORP | 5.405 | 20330810 | 0.0020 |
| WESTPAC BANKING CORP | 6.820 | 20331117 | 0.0017 |
| WESTPAC BANKING CORP | 4.110 | 20340724 | 0.0024 |
| WESTPAC BANKING CORP | 2.668 | 20351115 | 0.0026 |
| WESTPAC BANKING CORP | 0.375 | 20360922 | 0.0008 |
| WESTPAC BANKING CORP | 3.020 | 20361118 | 0.0021 |
| WESTPAC BANKING CORP | 4.421 | 20390724 | 0.0018 |
| WESTPAC BANKING CORP | 2.963 | 20401116 | 0.0014 |
| WESTPAC BANKING CORP | 3.133 | 20411118 | 0.0015 |
| WESTPAC SECURITIES NZ LTD LONDON BRANCH | 1.777 | 20260114 | 0.0016 |
| WESTPAC SECURITIES NZ LTD LONDON BRANCH | 1.099 | 20260324 | 0.0016 |
| WESTPAC SECURITIES NZ LTD LONDON BRANCH | 0.427 | 20261214 | 0.0015 |
| WESTPAC SECURITIES NZ LTD LONDON BRANCH | 0.100 | 20270713 | 0.0015 |
| WESTPAC SECURITIES NZ LTD LONDON BRANCH | 3.750 | 20280420 | 0.0018 |
| WESTPAC SECURITIES NZ LTD LONDON BRANCH | 0.010 | 20280608 | 0.0017 |
| WESTWOOD GROUP HLDGS LTD | 2.800 | 20260120 | 0.0013 |
| WEYERHAEUSER CO | 4.750 | 20260515 | 0.0016 |
| WEYERHAEUSER CO | 4.000 | 20291115 | 0.0015 |
| WEYERHAEUSER CO | 4.000 | 20300415 | 0.0015 |
| WEYERHAEUSER CO | 7.375 | 20320315 | 0.0016 |
| WHARF REIC FIN BVI LTD | 3.500 | 20280117 | 0.0012 |
| WHEATLEY GROUP CAP PLC | 4.375 | 20441128 | 0.0007 |
| WHIRLPOOL CORP | 4.750 | 20290226 | 0.0014 |
| WHIRLPOOL CORP | 4.500 | 20460601 | 0.0008 |
| WHIRLPOOL CORP | 4.600 | 20500515 | 0.0008 |
| WHIRLPOOL EMEA FIN SARL | 0.500 | 20280220 | 0.0010 |
| WHIRLPOOL FIN LUXEMBOURG SARL | 1.250 | 20261102 | 0.0011 |
| WHIRLPOOL FIN LUXEMBOURG SARL | 1.100 | 20271109 | 0.0012 |
| WILLIAMS COMPANIES INC | 4.000 | 20250915 | 0.0016 |
| WILLIAMS COMPANIES INC | 5.400 | 20260302 | 0.0024 |
| WILLIAMS COMPANIES INC | 3.750 | 20270615 | 0.0029 |
| WILLIAMS COMPANIES INC | 5.300 | 20280815 | 0.0019 |
| WILLIAMS COMPANIES INC | 4.900 | 20290315 | 0.0023 |
| WILLIAMS COMPANIES INC | 3.500 | 20301115 | 0.0019 |
| WILLIAMS COMPANIES INC | 2.600 | 20310315 | 0.0027 |
| WILLIAMS COMPANIES INC | 4.650 | 20320815 | 0.0020 |
| WILLIAMS COMPANIES INC | 5.650 | 20330315 | 0.0016 |
| WILLIAMS COMPANIES INC | 5.150 | 20340315 | 0.0020 |
| WILLIAMS COMPANIES INC | 6.300 | 20400415 | 0.0028 |
| WILLIAMS COMPANIES INC | 5.400 | 20440304 | 0.0010 |
| WILLIAMS COMPANIES INC | 5.750 | 20440624 | 0.0013 |
| WILLIAMS COMPANIES INC | 4.900 | 20450115 | 0.0009 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WILLIAMS COMPANIES INC | 5.100 | 20450915 | 0.0020 |
| WILLIAMS COMPANIES INC | 4.850 | 20480301 | 0.0015 |
| WILLIAMS COMPANIES INC | 3.500 | 20511015 | 0.0010 |
| WILLIAMS COMPANIES INC | 5.300 | 20520815 | 0.0015 |
| WILLIS NORTH AMERICA INC | 4.650 | 20270615 | 0.0015 |
| WILLIS NORTH AMERICA INC | 4.500 | 20280915 | 0.0012 |
| WILLIS NORTH AMERICA INC | 2.950 | 20290915 | 0.0014 |
| WILLIS NORTH AMERICA INC | 5.350 | 20330515 | 0.0016 |
| WILLIS NORTH AMERICA INC | 3.875 | 20490915 | 0.0009 |
| WINTERSHALL DEA FIN BV | 0.840 | 20250925 | 0.0021 |
| WINTERSHALL DEA FIN BV | 1.332 | 20280925 | 0.0020 |
| WINTERSHALL DEA FIN BV | 1.823 | 20310925 | 0.0019 |
| WIRTSCHAFTSUND INFRASTRUKTURBANK HESSEN | 0.010 | 20270507 | 0.0010 |
| WIRTSCHAFTSUND INFRASTRUKTURBANK HESSEN | 0.875 | 20280614 | 0.0016 |
| WIRTSCHAFTSUND INFRASTRUKTURBANK HESSEN | 2.625 | 20330126 | 0.0013 |
| WIRTSCHAFTSUND INFRASTRUKTURBANK HESSEN | 1.250 | 20330906 | 0.0013 |
| WISCONSIN ELECTRIC POWER CO | 4.750 | 20320930 | 0.0010 |
| WISCONSIN POWER AND LIGHT CO | 3.950 | 20320901 | 0.0012 |
| WOLTERS KLUWER NV | 3.000 | 20260923 | 0.0011 |
| WOLTERS KLUWER NV | 1.500 | 20270322 | 0.0011 |
| WOLTERS KLUWER NV | 0.250 | 20280330 | 0.0010 |
| WOLTERS KLUWER NV | 0.750 | 20300703 | 0.0010 |
| WOLTERS KLUWER NV | 3.750 | 20310403 | 0.0017 |
| WOOLWORTHS GROUP LTD | 0.375 | 20281115 | 0.0011 |
| WORKDAY INC | 3.500 | 20270401 | 0.0020 |
| WORKDAY INC | 3.700 | 20290401 | 0.0015 |
| WORKDAY INC | 3.800 | 20320401 | 0.0024 |
| WORKSPACE GROUP PLC | 2.250 | 20280311 | 0.0007 |
| WORLDLINE SA | 0.875 | 20270630 | 0.0010 |
| WORLDLINE SA | 4.125 | 20280912 | 0.0013 |
| WORLEY US FIN SUB LTD | 0.875 | 20260609 | 0.0011 |
| WP CAREY INC | 2.400 | 20310201 | 0.0009 |
| WPC EUROBOND BV | 2.250 | 20260409 | 0.0011 |
| WPC EUROBOND BV | 2.125 | 20270415 | 0.0011 |
| WPC EUROBOND BV | 1.350 | 20280415 | 0.0010 |
| WPC EUROBOND BV | 0.950 | 20300601 | 0.0010 |
| WPP FIN 2013 | 2.875 | 20460914 | 0.0007 |
| WPP FIN 2016 | 1.375 | 20250320 | 0.0011 |
| WPP FIN DEUTSCHLAND GMBH | 1.625 | 20300323 | 0.0012 |
| WPP FIN SA | 2.250 | 20260922 | 0.0017 |
| WPP FIN SA | 2.375 | 20270519 | 0.0017 |
| WPP FIN SA | 4.125 | 20280530 | 0.0018 |

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| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| WRKCO INC | 3.750 | 20250315 | 0.0013 |
| WRKCO INC | 4.650 | 20260315 | 0.0016 |
| WRKCO INC | 4.000 | 20280315 | 0.0012 |
| WRKCO INC | 3.900 | 20280601 | 0.0010 |
| WRKCO INC | 4.900 | 20290315 | 0.0016 |
| WRKCO INC | 4.200 | 20320601 | 0.0010 |
| WRKCO INC | 3.000 | 20330615 | 0.0011 |
| WUESTENROT BAUSPARKASSE AG | 0.010 | 20271020 | 0.0010 |
| WUESTENROT BAUSPARKASSE AG | 3.375 | 20281128 | 0.0011 |
| WUESTENROT BAUSPARKASSE AG | 0.125 | 20291019 | 0.0010 |
| WUESTENROT BAUSPARKASSE AG | 3.125 | 20300222 | 0.0011 |
| WURTH FIN INTL BV | 1.000 | 20250526 | 0.0011 |
| WURTH FIN INTL BV | 0.750 | 20271122 | 0.0015 |
| WURTH FIN INTL BV | 2.125 | 20300823 | 0.0013 |
| WW GRAINGER INC | 4.600 | 20450615 | 0.0019 |
| WYETH LLC | 6.500 | 20340201 | 0.0017 |
| WYETH LLC | 6.000 | 20360215 | 0.0011 |
| WYETH LLC | 5.950 | 20370401 | 0.0045 |
| XCEL ENERGY INC | 3.300 | 20250601 | 0.0012 |
| XCEL ENERGY INC | 3.350 | 20261201 | 0.0010 |
| XCEL ENERGY INC | 1.750 | 20270315 | 0.0009 |
| XCEL ENERGY INC | 4.000 | 20280615 | 0.0013 |
| XCEL ENERGY INC | 2.600 | 20291201 | 0.0009 |
| XCEL ENERGY INC | 3.400 | 20300601 | 0.0011 |
| XCEL ENERGY INC | 4.600 | 20320601 | 0.0014 |
| XCEL ENERGY INC | 5.450 | 20330815 | 0.0017 |
| XCEL ENERGY INC | 3.500 | 20491201 | 0.0007 |
| XILINX INC | 2.375 | 20300601 | 0.0014 |
| XYLEM INC | 3.250 | 20261101 | 0.0010 |
| XYLEM INC | 1.950 | 20280130 | 0.0009 |
| XYLEM INC | 2.250 | 20310130 | 0.0009 |
| YALE UNIVERSITY | 0.873 | 20250415 | 0.0010 |
| YALE UNIVERSITY | 1.482 | 20300415 | 0.0009 |
| YALE UNIVERSITY | 2.402 | 20500415 | 0.0007 |
| YILI HLDG INV LTD | 1.625 | 20251119 | 0.0010 |
| YONGDA INV LTD | 2.250 | 20250616 | 0.0012 |
| YORKSHIRE BUILDING SOCIETY | 0.625 | 20250921 | 0.0011 |
| YORKSHIRE BUILDING SOCIETY | 3.500 | 20260421 | 0.0010 |
| YORKSHIRE BUILDING SOCIETY | 7.375 | 20270912 | 0.0008 |
| YORKSHIRE BUILDING SOCIETY | 0.010 | 20271013 | 0.0010 |
| YORKSHIRE BUILDING SOCIETY | 0.500 | 20280701 | 0.0012 |
| YORKSHIRE BUILDING SOCIETY | 3.375 | 20280913 | 0.0007 |

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March 2024 Index Profile - Index data as of February 29, 2024

| Description | Coupon (%) | Maturity (YYYYMMDD) | Index Weight (%) |
|---|---|---|---|
| YORKSHIRE BUILDING SOCIETY | 6.375 | 20281115 | 0.0010 |
| YORKSHIRE BUILDING SOCIETY | 0.010 | 20281116 | 0.0010 |
| YORKSHIRE BUILDING SOCIETY | 3.511 | 20301011 | 0.0007 |
| YORKSHIRE HOUSING FIN PLC | 4.125 | 20441031 | 0.0009 |
| YORKSHIRE WATER FIN PLC | 1.750 | 20261126 | 0.0007 |
| YORKSHIRE WATER FIN PLC | 1.750 | 20321027 | 0.0007 |
| YORKSHIRE WATER FIN PLC | 6.375 | 20390819 | 0.0009 |
| YORKSHIRE WATER FIN PLC | 2.750 | 20410418 | 0.0013 |
| YUNDA HLDG INV LTD | 2.250 | 20250819 | 0.0010 |
| ZHEJIANG ENERGY INTL LTD | 1.737 | 20260720 | 0.0010 |
| ZHEJIANG SEAPORT INTL CO LTD | 1.980 | 20260317 | 0.0014 |
| ZHONGAN ONLINE P & C INSURANCE CO LTD | 3.125 | 20250716 | 0.0012 |
| ZIMMER BIOMET HLDGS INC | 3.550 | 20250401 | 0.0018 |
| ZIMMER BIOMET HLDGS INC | 3.050 | 20260115 | 0.0012 |
| ZIMMER BIOMET HLDGS INC | 2.425 | 20261213 | 0.0011 |
| ZIMMER BIOMET HLDGS INC | 1.164 | 20271115 | 0.0010 |
| ZIMMER BIOMET HLDGS INC | 5.350 | 20281201 | 0.0011 |
| ZIMMER BIOMET HLDGS INC | 2.600 | 20311124 | 0.0013 |
| ZIONS BANCORP NA | 3.250 | 20291029 | 0.0009 |
| ZOETIS INC | 4.500 | 20251113 | 0.0016 |
| ZOETIS INC | 5.400 | 20251114 | 0.0013 |
| ZOETIS INC | 3.000 | 20270912 | 0.0015 |
| ZOETIS INC | 3.900 | 20280820 | 0.0010 |
| ZOETIS INC | 2.000 | 20300515 | 0.0013 |
| ZOETIS INC | 5.600 | 20321116 | 0.0016 |
| ZOETIS INC | 4.700 | 20430201 | 0.0022 |
| ZOETIS INC | 3.950 | 20470912 | 0.0009 |
| ZOETIS INC | 3.000 | 20500515 | 0.0007 |
| ZUERCHER KANTONALBANK | 0.000 | 20260515 | 0.0010 |
| ZUERCHER KANTONALBANK | 4.467 | 20270915 | 0.0012 |
| ZUERCHER KANTONALBANK | 2.020 | 20280413 | 0.0011 |
| ZUERCHER KANTONALBANK | 4.156 | 20290608 | 0.0012 |
| ZURICH FIN IRELAND DAC | 1.625 | 20390617 | 0.0009 |
| ZURICH FIN IRELAND DAC | 1.875 | 20500917 | 0.0015 |
| ZURICH FIN IRELAND DAC | 3.000 | 20510419 | 0.0031 |
| ZURICH FIN IRELAND DAC | 3.500 | 20520502 | 0.0009 |
| ZURICH FIN IRELAND DAC | 5.125 | 20521123 | 0.0025 |

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