

## INDEX CONSTITUENTS

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
CANADA GOVT BND	2.500	20240601	0.0375
CANADA GOVT BND	2.750	20240801	0.0606
CANADA GOVT BND	0.750	20241001	0.0411
CANADA GOVT BND	3.000	20241101	0.0584
CANADA GOVT BND	3.750	20250201	0.0559
CANADA GOVT BND	1.500	20250401	0.0426
CANADA GOVT BND	3.750	20250501	0.0564
CANADA GOVT BND	2.250	20250601	0.0415
CANADA GOVT BND	3.500	20250801	0.0175
CANADA GOVT BND	3.000	20251001	0.0367
CANADA GOVT BND	0.250	20260301	0.0603
CANADA GOVT BND	3.000	20260401	0.0365
CANADA GOVT BND	1.500	20260601	0.0278
CANADA GOVT BND	1.000	20260901	0.0603
CANADA GOVT BND	1.250	20270301	0.0558
CANADA GOVT BND	1.000	20270601	0.0285
CANADA GOVT BND	2.750	20270901	0.0581
CANADA GOVT BND	3.500	20280301	0.0564
CANADA GOVT BND	2.000	20280601	0.0243
CANADA GOVT BND	3.250	20280901	0.0186
CANADA GOVT BND	2.250	20290601	0.0214
CANADA GOVT BND	5.750	20290601	0.0336
CANADA GOVT BND	1.250	20300601	0.1061
CANADA GOVT BND	0.500	20301201	0.0861
CANADA GOVT BND	1.500	20310601	0.1208
CANADA GOVT BND	1.500	20311201	0.1012
CANADA GOVT BND	2.000	20320601	0.0817
CANADA GOVT BND	2.500	20321201	0.0747
CANADA GOVT BND	2.750	20330601	0.0686
CANADA GOVT BND	5.750	20330601	0.0393
CANADA GOVT BND	5.000	20370601	0.0235
CANADA GOVT BND	4.000	20410601	0.0331
CANADA GOVT BND	3.500	20451201	0.0402
CANADA GOVT BND	2.750	20481201	0.0374
CANADA GOVT BND	2.000	20511201	0.1183
CANADA GOVT BND	1.750	20531201	0.0851
CANADA GOVT BND	2.750	20551201	0.0146
CANADA GOVT BND	2.750	20641201	0.0223
CANADA GOVT DEB	2.250	20291201	0.0177
CANADA GOVT NT	1.500	20240901	0.0292
CANADA GOVT NT	1.250	20250301	0.0263
CANADA GOVT NT	0.500	20250901	0.0959

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	1.750	20241125	0.2059
FRANCE GOVT OAT	0.000	20250225	0.1639
FRANCE GOVT OAT	0.000	20250325	0.2448
FRANCE GOVT OAT	0.500	20250525	0.2345
FRANCE GOVT OAT	6.000	20251025	0.1833
FRANCE GOVT OAT	1.000	20251125	0.1970
FRANCE GOVT OAT	0.000	20260225	0.2284
FRANCE GOVT OAT	3.500	20260425	0.2443
FRANCE GOVT OAT	0.500	20260525	0.2584
FRANCE GOVT OAT	2.500	20260924	0.1012
FRANCE GOVT OAT	0.250	20261125	0.1965
FRANCE GOVT OAT	0.000	20270225	0.2027
FRANCE GOVT OAT	1.000	20270525	0.2102
FRANCE GOVT OAT	2.750	20271025	0.2979
FRANCE GOVT OAT	0.750	20280225	0.2304
FRANCE GOVT OAT	0.750	20280525	0.2830
FRANCE GOVT OAT	0.750	20281125	0.2792
FRANCE GOVT OAT	2.750	20290225	0.0428
FRANCE GOVT OAT	5.500	20290425	0.2475
FRANCE GOVT OAT	0.500	20290525	0.2690
FRANCE GOVT OAT	0.000	20291125	0.2165
FRANCE GOVT OAT	2.500	20300525	0.3224
FRANCE GOVT OAT	0.000	20301125	0.2536
FRANCE GOVT OAT	1.500	20310525	0.2918
FRANCE GOVT OAT	0.000	20311125	0.2326
FRANCE GOVT OAT	0.000	20320525	0.1516
FRANCE GOVT OAT	5.750	20321025	0.2422
FRANCE GOVT OAT	2.000	20321125	0.2371
FRANCE GOVT OAT	3.000	20330525	0.0641
FRANCE GOVT OAT	1.250	20340525	0.2014
FRANCE GOVT OAT	4.750	20350425	0.1843
FRANCE GOVT OAT	1.250	20360525	0.2051
FRANCE GOVT OAT	1.250	20380525	0.0474
FRANCE GOVT OAT	4.000	20381025	0.1616
FRANCE GOVT OAT	1.750	20390625	0.1497
FRANCE GOVT OAT	0.500	20400525	0.0900
FRANCE GOVT OAT	4.500	20410425	0.2447
FRANCE GOVT OAT	2.500	20430525	0.0338
FRANCE GOVT OAT	0.500	20440625	0.0616
FRANCE GOVT OAT	3.250	20450525	0.1645
FRANCE GOVT OAT	2.000	20480525	0.1297
FRANCE GOVT OAT	1.500	20500525	0.1227

## INDEX CONSTITUENTS (CONTINUED)

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.750	20520525	0.0970
FRANCE GOVT OAT	0.750	20530525	0.0877
FRANCE GOVT OAT	3.000	20540525	0.0477
FRANCE GOVT OAT	4.000	20550425	0.1230
FRANCE GOVT OAT	4.000	20600425	0.1133
FRANCE GOVT OAT	1.750	20660525	0.0607
FRANCE GOVT OAT	0.500	20720525	0.0240
GERMANY GOVT BOBL	0.000	20241018	0.1166
GERMANY GOVT BOBL	0.000	20250411	0.1180
GERMANY GOVT BOBL	0.000	20251010	0.1345
GERMANY GOVT BOBL	0.000	20251010	0.0330
GERMANY GOVT BOBL	0.000	20260410	0.1407
GERMANY GOVT BOBL	0.000	20261009	0.1194
GERMANY GOVT BOBL	0.000	20270416	0.1084
GERMANY GOVT BOBL	1.300	20271015	0.1492
GERMANY GOVT BOBL	1.300	20271015	0.0341
GERMANY GOVT BOBL	2.200	20280413	0.1354
GERMANY GOVT BUND	1.000	20240815	0.1195
GERMANY GOVT BUND	0.500	20250215	0.1586
GERMANY GOVT BUND	1.000	20250815	0.1600
GERMANY GOVT BUND	0.500	20260215	0.1715
GERMANY GOVT BUND	0.000	20260815	0.1623
GERMANY GOVT BUND	0.250	20270215	0.1525
GERMANY GOVT BUND	6.500	20270704	0.0903
GERMANY GOVT BUND	0.500	20270815	0.1635
GERMANY GOVT BUND	0.000	20271115	0.1073
GERMANY GOVT BUND	5.625	20280104	0.1070
GERMANY GOVT BUND	0.500	20280215	0.1420
GERMANY GOVT BUND	4.750	20280704	0.0861
GERMANY GOVT BUND	0.250	20280815	0.1392
GERMANY GOVT BUND	0.000	20281115	0.1291
GERMANY GOVT BUND	0.250	20290215	0.1426
GERMANY GOVT BUND	0.000	20290815	0.1389
GERMANY GOVT BUND	2.100	20291115	0.1245
GERMANY GOVT BUND	6.250	20300104	0.0804
GERMANY GOVT BUND	0.000	20300215	0.1305
GERMANY GOVT BUND	0.000	20300815	0.1545
GERMANY GOVT BUND	0.000	20300815	0.0439
GERMANY GOVT BUND	5.500	20310104	0.1446
GERMANY GOVT BUND	0.000	20310215	0.1276
GERMANY GOVT BUND	0.000	20310815	0.1444
GERMANY GOVT BUND	0.000	20310815	0.0406

## INDEX CONSTITUENTS (CONTINUED)

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.000	20320215	0.1382
GERMANY GOVT BUND	1.700	20320815	0.1466
GERMANY GOVT BUND	2.300	20330215	0.1812
GERMANY GOVT BUND	2.300	20330215	0.0286
GERMANY GOVT BUND	4.750	20340704	0.1688
GERMANY GOVT BUND	0.000	20350515	0.0916
GERMANY GOVT BUND	0.000	20360515	0.0988
GERMANY GOVT BUND	4.000	20370104	0.1822
GERMANY GOVT BUND	1.000	20380515	0.0794
GERMANY GOVT BUND	4.250	20390704	0.1319
GERMANY GOVT BUND	4.750	20400704	0.1570
GERMANY GOVT BUND	3.250	20420704	0.1202
GERMANY GOVT BUND	2.500	20440704	0.1692
GERMANY GOVT BUND	2.500	20460815	0.1755
GERMANY GOVT BUND	1.250	20480815	0.1569
GERMANY GOVT BUND	0.000	20500815	0.1070
GERMANY GOVT BUND	0.000	20500815	0.0286
GERMANY GOVT BUND	0.000	20520815	0.0596
GERMANY GOVT BUND	1.800	20530815	0.0638
GERMANY GOVT SCHATZE	0.200	20240614	0.0893
GERMANY GOVT SCHATZE	0.400	20240913	0.0890
GERMANY GOVT SCHATZE	2.200	20241212	0.0865
GERMANY GOVT SCHATZE	2.500	20250313	0.0947
GERMANY GOVT SCHATZE	2.800	20250612	0.0650
ITALY GOVT BND	1.750	20240701	0.0928
ITALY GOVT BND	0.000	20240815	0.0757
ITALY GOVT BND	3.750	20240901	0.1138
ITALY GOVT BND	1.450	20241115	0.0987
ITALY GOVT BND	2.500	20241201	0.1222
ITALY GOVT BND	0.000	20241215	0.0784
ITALY GOVT BND	0.350	20250201	0.0987
ITALY GOVT BND	5.000	20250301	0.1442
ITALY GOVT BND	3.400	20250328	0.0551
ITALY GOVT BND	1.450	20250515	0.0855
ITALY GOVT BND	1.500	20250601	0.1120
ITALY GOVT BND	1.850	20250701	0.0922
ITALY GOVT BND	1.200	20250815	0.0789
ITALY GOVT BND	2.500	20251115	0.1024
ITALY GOVT BND	2.000	20251201	0.1077
ITALY GOVT BND	3.500	20260115	0.0949
ITALY GOVT BND	0.500	20260201	0.0979
ITALY GOVT BND	4.500	20260301	0.1316

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	0.000	20260401	0.1019
ITALY GOVT BND	3.800	20260415	0.0716
ITALY GOVT BND	1.600	20260601	0.1171
ITALY GOVT BND	2.100	20260715	0.0930
ITALY GOVT BND	0.000	20260801	0.0900
ITALY GOVT BND	7.250	20261101	0.0756
ITALY GOVT BND	1.250	20261201	0.1030
ITALY GOVT BND	0.850	20270115	0.0981
ITALY GOVT BND	1.100	20270401	0.0708
ITALY GOVT BND	2.200	20270601	0.0954
ITALY GOVT BND	2.050	20270801	0.0986
ITALY GOVT BND	0.950	20270915	0.1049
ITALY GOVT BND	6.500	20271101	0.1692
ITALY GOVT BND	2.650	20271201	0.0939
ITALY GOVT BND	2.000	20280201	0.1224
ITALY GOVT BND	0.250	20280315	0.0893
ITALY GOVT BND	3.400	20280401	0.0987
ITALY GOVT BND	0.500	20280715	0.0719
ITALY GOVT BND	4.750	20280901	0.1435
ITALY GOVT BND	2.800	20281201	0.1177
ITALY GOVT BND	0.450	20290215	0.0730
ITALY GOVT BND	2.800	20290615	0.0874
ITALY GOVT BND	3.000	20290801	0.1206
ITALY GOVT BND	5.250	20291101	0.1820
ITALY GOVT BND	3.850	20291215	0.1037
ITALY GOVT BND	3.500	20300301	0.1472
ITALY GOVT BND	1.350	20300401	0.1100
ITALY GOVT BND	3.700	20300615	0.0461
ITALY GOVT BND	0.950	20300801	0.0842
ITALY GOVT BND	1.650	20301201	0.1127
ITALY GOVT BND	0.900	20310401	0.1060
ITALY GOVT BND	6.000	20310501	0.1912
ITALY GOVT BND	0.600	20310801	0.0890
ITALY GOVT BND	4.000	20311030	0.0545
ITALY GOVT BND	0.950	20311201	0.0877
ITALY GOVT BND	1.650	20320301	0.1153
ITALY GOVT BND	0.950	20320601	0.0875
ITALY GOVT BND	2.500	20321201	0.0847
ITALY GOVT BND	5.750	20330201	0.1509
ITALY GOVT BND	4.400	20330501	0.0999
ITALY GOVT BND	2.450	20330901	0.0929
ITALY GOVT BND	4.350	20331101	0.0358

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	5.000	20340801	0.1471
ITALY GOVT BND	3.350	20350301	0.0739
ITALY GOVT BND	4.000	20350430	0.0549
ITALY GOVT BND	1.450	20360301	0.0566
ITALY GOVT BND	2.250	20360901	0.0742
ITALY GOVT BND	4.000	20370201	0.1607
ITALY GOVT BND	0.950	20370301	0.0625
ITALY GOVT BND	3.250	20380301	0.0428
ITALY GOVT BND	2.950	20380901	0.0687
ITALY GOVT BND	5.000	20390801	0.1475
ITALY GOVT BND	3.100	20400301	0.0654
ITALY GOVT BND	5.000	20400901	0.1291
ITALY GOVT BND	1.800	20410301	0.0617
ITALY GOVT BND	4.450	20430901	0.0476
ITALY GOVT BND	4.750	20440901	0.1099
ITALY GOVT BND	1.500	20450430	0.0437
ITALY GOVT BND	3.250	20460901	0.0810
ITALY GOVT BND	2.700	20470301	0.0767
ITALY GOVT BND	3.450	20480301	0.0853
ITALY GOVT BND	3.850	20490901	0.0701
ITALY GOVT BND	2.450	20500901	0.0594
ITALY GOVT BND	1.700	20510901	0.0512
ITALY GOVT BND	2.150	20520901	0.0312
ITALY GOVT BND	4.500	20531001	0.0268
ITALY GOVT BND	2.800	20670301	0.0358
ITALY GOVT BND	2.150	20720301	0.0179
JGB #1 40YRS BND	2.400	20480320	0.0333
JGB #10 40YRS BND	0.900	20570320	0.0752
JGB #100 20YRS BND	2.200	20280320	0.0641
JGB #101 20YRS BND	2.400	20280320	0.0294
JGB #102 20YRS BND	2.400	20280620	0.0427
JGB #103 20YRS BND	2.300	20280620	0.0311
JGB #104 20YRS BND	2.100	20280620	0.0272
JGB #105 20YRS BND	2.100	20280920	0.0481
JGB #106 20YRS BND	2.200	20280920	0.0254
JGB #107 20YRS BND	2.100	20281220	0.0307
JGB #108 20YRS BND	1.900	20281220	0.0455
JGB #109 20YRS BND	1.900	20290320	0.0417
JGB #11 30YRS BND	1.700	20330620	0.0225
JGB #11 40YRS BND	0.800	20580320	0.0699
JGB #110 20YRS BND	2.100	20290320	0.0562
JGB #111 20YRS BND	2.200	20290620	0.0338

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #112 20YRS BND	2.100	20290620	0.0616
JGB #113 20YRS BND	2.100	20290920	0.0556
JGB #114 20YRS BND	2.100	20291220	0.0555
JGB #115 20YRS BND	2.200	20291220	0.0336
JGB #116 20YRS BND	2.200	20300320	0.0399
JGB #117 20YRS BND	2.100	20300320	0.0651
JGB #118 20YRS BND	2.000	20300620	0.0377
JGB #119 20YRS BND	1.800	20300620	0.0328
JGB #12 30YRS BND	2.100	20330920	0.0201
JGB #12 40YRS BND	0.500	20590320	0.0782
JGB #120 20YRS BND	1.600	20300620	0.0384
JGB #121 20YRS BND	1.900	20300920	0.0511
JGB #122 20YRS BND	1.800	20300920	0.0337
JGB #123 20YRS BND	2.100	20301220	0.0865
JGB #124 20YRS BND	2.000	20301220	0.0417
JGB #125 20YRS BND	2.200	20310320	0.0540
JGB #126 20YRS BND	2.000	20310320	0.0420
JGB #127 20YRS BND	1.900	20310320	0.0344
JGB #128 20YRS BND	1.900	20310620	0.0698
JGB #129 20YRS BND	1.800	20310620	0.0358
JGB #13 30YRS BND	2.000	20331220	0.0309
JGB #13 40YRS BND	0.500	20600320	0.1089
JGB #130 20YRS BND	1.800	20310920	0.0728
JGB #131 20YRS BND	1.700	20310920	0.0393
JGB #132 20YRS BND	1.700	20311220	0.0536
JGB #133 20YRS BND	1.800	20311220	0.0644
JGB #134 20YRS BND	1.800	20320320	0.0605
JGB #135 20YRS BND	1.700	20320320	0.0305
JGB #136 20YRS BND	1.600	20320320	0.0350
JGB #137 20YRS BND	1.700	20320620	0.0309
JGB #138 20YRS BND	1.500	20320620	0.0314
JGB #139 20YRS BND	1.600	20320620	0.0338
JGB #14 30YRS BND	2.400	20340320	0.0386
JGB #14 40YRS BND	0.700	20610320	0.1161
JGB #140 20YRS BND	1.700	20320920	0.0984
JGB #140 5YRS BND	0.100	20240620	0.0832
JGB #141 20YRS BND	1.700	20321220	0.0737
JGB #141 5YRS BND	0.100	20240920	0.0567
JGB #142 20YRS BND	1.800	20321220	0.0359
JGB #142 5YRS BND	0.100	20241220	0.0685
JGB #143 20YRS BND	1.600	20330320	0.0512
JGB #143 5YRS BND	0.100	20250320	0.0560

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #144 20YRS BND	1.500	20330320	0.0323
JGB #144 5YRS BND	0.100	20250620	0.0822
JGB #145 20YRS BND	1.700	20330620	0.0759
JGB #145 5YRS BND	0.100	20250920	0.0523
JGB #146 20YRS BND	1.700	20330920	0.0806
JGB #146 5YRS BND	0.100	20251220	0.0699
JGB #147 20YRS BND	1.600	20331220	0.0761
JGB #147 5YRS BND	0.005	20260320	0.0823
JGB #148 20YRS BND	1.500	20340320	0.0816
JGB #148 5YRS BND	0.005	20260620	0.0692
JGB #149 20YRS BND	1.500	20340620	0.0808
JGB #149 5YRS BND	0.005	20260920	0.0774
JGB #15 30YRS BND	2.500	20340620	0.0503
JGB #15 40YRS BND	1.000	20620320	0.1269
JGB #150 20YRS BND	1.400	20340920	0.0950
JGB #150 5YRS BND	0.005	20261220	0.1003
JGB #151 20YRS BND	1.200	20341220	0.0860
JGB #151 5YRS BND	0.005	20270320	0.0862
JGB #152 20YRS BND	1.200	20350320	0.0842
JGB #152 5YRS BND	0.100	20270320	0.0560
JGB #153 20YRS BND	1.300	20350620	0.0713
JGB #153 5YRS BND	0.005	20270620	0.1246
JGB #154 20YRS BND	1.200	20350920	0.0786
JGB #154 5YRS BND	0.100	20270920	0.1005
JGB #155 20YRS BND	1.000	20351220	0.0878
JGB #155 5YRS BND	0.300	20271220	0.0265
JGB #156 20YRS BND	0.400	20360320	0.0546
JGB #156 5YRS BND	0.200	20271220	0.0754
JGB #157 20YRS BND	0.200	20360620	0.0590
JGB #157 5YRS BND	0.200	20280320	0.0727
JGB #158 20YRS BND	0.500	20360920	0.0823
JGB #158 5YRS BND	0.100	20280320	0.0937
JGB #159 20YRS BND	0.600	20361220	0.0777
JGB #16 30YRS BND	2.500	20340920	0.0337
JGB #160 20YRS BND	0.700	20370320	0.0727
JGB #161 20YRS BND	0.600	20370620	0.0645
JGB #162 20YRS BND	0.600	20370920	0.0849
JGB #163 20YRS BND	0.600	20371220	0.0735
JGB #164 20YRS BND	0.500	20380320	0.0831
JGB #165 20YRS BND	0.500	20380620	0.0976
JGB #166 20YRS BND	0.700	20380920	0.0768
JGB #167 20YRS BND	0.500	20381220	0.0854



**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #168 20YRS BND	0.400	20390320	0.0753
JGB #169 20YRS BND	0.300	20390620	0.0993
JGB #17 30YRS BND	2.400	20341220	0.0358
JGB #170 20YRS BND	0.300	20390920	0.0814
JGB #171 20YRS BND	0.300	20391220	0.1014
JGB #172 20YRS BND	0.400	20400320	0.0934
JGB #173 20YRS BND	0.400	20400620	0.1203
JGB #174 20YRS BND	0.400	20400920	0.1243
JGB #175 20YRS BND	0.500	20401220	0.1198
JGB #176 20YRS BND	0.500	20410320	0.1102
JGB #177 20YRS BND	0.400	20410620	0.1272
JGB #178 20YRS BND	0.500	20410920	0.1268
JGB #179 20YRS BND	0.500	20411220	0.1339
JGB #18 30YRS BND	2.300	20350320	0.0481
JGB #180 20YRS BND	0.800	20420320	0.1314
JGB #181 20YRS BND	0.900	20420620	0.1248
JGB #182 20YRS BND	1.100	20420920	0.1171
JGB #183 20YRS BND	1.400	20421220	0.1263
JGB #184 20YRS BND	1.100	20430320	0.0806
JGB #19 30YRS BND	2.300	20350620	0.0330
JGB #2 40YRS BND	2.200	20490320	0.0573
JGB #20 30YRS BND	2.500	20350920	0.0346
JGB #21 30YRS BND	2.300	20351220	0.0389
JGB #22 30YRS BND	2.500	20360320	0.0479
JGB #23 30YRS BND	2.500	20360620	0.0482
JGB #24 30YRS BND	2.500	20360920	0.0315
JGB #25 30YRS BND	2.300	20361220	0.0413
JGB #26 30YRS BND	2.400	20370320	0.0795
JGB #27 30YRS BND	2.500	20370920	0.0739
JGB #28 30YRS BND	2.500	20380320	0.1010
JGB #29 30YRS BND	2.400	20380920	0.0977
JGB #3 40YRS BND	2.200	20500320	0.0520
JGB #30 30YRS BND	2.300	20390320	0.1131
JGB #31 30YRS BND	2.200	20390920	0.0997
JGB #32 30YRS BND	2.300	20400320	0.1243
JGB #33 30YRS BND	2.000	20400920	0.1379
JGB #334 10YRS BND	0.600	20240620	0.0569
JGB #335 10YRS BND	0.500	20240920	0.0637
JGB #336 10YRS BND	0.500	20241220	0.0209
JGB #337 10YRS BND	0.300	20241220	0.0327
JGB #338 10YRS BND	0.400	20250320	0.0415
JGB #339 10YRS BND	0.400	20250620	0.0370

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #34 30YRS BND	2.200	20410320	0.1265
JGB #340 10YRS BND	0.400	20250920	0.0332
JGB #341 10YRS BND	0.300	20251220	0.0311
JGB #342 10YRS BND	0.100	20260320	0.0335
JGB #343 10YRS BND	0.100	20260620	0.0305
JGB #344 10YRS BND	0.100	20260920	0.0488
JGB #345 10YRS BND	0.100	20261220	0.0633
JGB #346 10YRS BND	0.100	20270320	0.0598
JGB #347 10YRS BND	0.100	20270620	0.0399
JGB #348 10YRS BND	0.100	20270920	0.0473
JGB #349 10YRS BND	0.100	20271220	0.0476
JGB #35 30YRS BND	2.000	20410920	0.1435
JGB #350 10YRS BND	0.100	20280320	0.0499
JGB #351 10YRS BND	0.100	20280620	0.0352
JGB #352 10YRS BND	0.100	20280920	0.0407
JGB #353 10YRS BND	0.100	20281220	0.0477
JGB #354 10YRS BND	0.100	20290320	0.0332
JGB #355 10YRS BND	0.100	20290620	0.0419
JGB #356 10YRS BND	0.100	20290920	0.0439
JGB #357 10YRS BND	0.100	20291220	0.0507
JGB #358 10YRS BND	0.100	20300320	0.0359
JGB #359 10YRS BND	0.100	20300620	0.0518
JGB #36 30YRS BND	2.000	20420320	0.1322
JGB #360 10YRS BND	0.100	20300920	0.0368
JGB #361 10YRS BND	0.100	20301220	0.0360
JGB #362 10YRS BND	0.100	20310320	0.0467
JGB #363 10YRS BND	0.100	20310620	0.0683
JGB #364 10YRS BND	0.100	20310920	0.0642
JGB #365 10YRS BND	0.100	20311220	0.0519
JGB #367 10YRS BND	0.200	20320620	0.0240
JGB #369 10YRS BND	0.500	20321220	0.0348
JGB #37 30YRS BND	1.900	20420920	0.1606
JGB #370 10YRS BND	0.500	20330320	0.1266
JGB #38 30YRS BND	1.800	20430320	0.0866
JGB #39 30YRS BND	1.900	20430620	0.0737
JGB #4 40YRS BND	2.200	20510320	0.0776
JGB #40 30YRS BND	1.800	20430920	0.0581
JGB #41 30YRS BND	1.700	20431220	0.0591
JGB #42 30YRS BND	1.700	20440320	0.0691
JGB #43 30YRS BND	1.700	20440620	0.0487
JGB #437 2YRS BND	0.005	20240601	0.0707
JGB #438 2YRS BND	0.005	20240701	0.0543

## INDEX CONSTITUENTS (CONTINUED)

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #439 2YRS BND	0.005	20240801	0.0590
JGB #44 30YRS BND	1.700	20440920	0.0539
JGB #440 2YRS BND	0.005	20240901	0.0737
JGB #441 2YRS BND	0.005	20241001	0.0728
JGB #442 2YRS BND	0.005	20241101	0.0698
JGB #443 2YRS BND	0.005	20241201	0.0747
JGB #444 2YRS BND	0.005	20250101	0.1060
JGB #445 2YRS BND	0.005	20250201	0.0847
JGB #446 2YRS BND	0.005	20250301	0.0827
JGB #447 2YRS BND	0.005	20250401	0.0694
JGB #448 2YRS BND	0.005	20250501	0.0848
JGB #45 30YRS BND	1.500	20441220	0.0390
JGB #46 30YRS BND	1.500	20450320	0.0634
JGB #47 30YRS BND	1.600	20450620	0.0312
JGB #48 30YRS BND	1.400	20450920	0.0261
JGB #49 30YRS BND	1.400	20451220	0.0352
JGB #5 40YRS BND	2.000	20520320	0.0797
JGB #50 30YRS BND	0.800	20460320	0.0516
JGB #51 30YRS BND	0.300	20460620	0.0410
JGB #52 30YRS BND	0.500	20460920	0.0566
JGB #53 30YRS BND	0.600	20461220	0.0432
JGB #54 30YRS BND	0.800	20470320	0.0435
JGB #55 30YRS BND	0.800	20470620	0.0471
JGB #56 30YRS BND	0.800	20470920	0.0492
JGB #57 30YRS BND	0.800	20471220	0.0553
JGB #58 30YRS BND	0.800	20480320	0.0636
JGB #59 30YRS BND	0.700	20480620	0.0740
JGB #6 40YRS BND	1.900	20530320	0.0495
JGB #60 30YRS BND	0.900	20480920	0.0438
JGB #61 30YRS BND	0.700	20481220	0.0609
JGB #62 30YRS BND	0.500	20490320	0.0570
JGB #63 30YRS BND	0.400	20490620	0.0576
JGB #64 30YRS BND	0.400	20490920	0.0522
JGB #65 30YRS BND	0.400	20491220	0.0674
JGB #66 30YRS BND	0.400	20500320	0.0655
JGB #67 30YRS BND	0.600	20500620	0.0816
JGB #68 30YRS BND	0.600	20500920	0.0861
JGB #69 30YRS BND	0.700	20501220	0.0919
JGB #7 30YRS BND	2.300	20320520	0.0216
JGB #7 40YRS BND	1.700	20540320	0.0454
JGB #70 20YRS BND	2.400	20240620	0.0396
JGB #70 30YRS BND	0.700	20510320	0.0865

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
JGB #71 30YRS BND	0.700	20510620	0.0878
JGB #72 20YRS BND	2.100	20240920	0.0466
JGB #72 30YRS BND	0.700	20510920	0.0897
JGB #73 20YRS BND	2.000	20241220	0.0390
JGB #73 30YRS BND	0.700	20511220	0.0937
JGB #74 30YRS BND	1.000	20520320	0.0929
JGB #75 20YRS BND	2.100	20250320	0.0182
JGB #75 30YRS BND	1.300	20520620	0.1062
JGB #76 20YRS BND	1.900	20250320	0.0267
JGB #76 30YRS BND	1.400	20520920	0.0970
JGB #77 30YRS BND	1.600	20521220	0.0931
JGB #78 20YRS BND	1.900	20250620	0.0234
JGB #78 30YRS BND	1.400	20530320	0.0709
JGB #8 30YRS BND	1.800	20321122	0.0219
JGB #8 40YRS BND	1.400	20550320	0.0421
JGB #81 20YRS BND	2.000	20250920	0.0256
JGB #82 20YRS BND	2.100	20250920	0.0215
JGB #83 20YRS BND	2.100	20251220	0.0231
JGB #84 20YRS BND	2.000	20251220	0.0324
JGB #85 20YRS BND	2.100	20260320	0.0341
JGB #86 20YRS BND	2.300	20260320	0.0258
JGB #87 20YRS BND	2.200	20260320	0.0245
JGB #88 20YRS BND	2.300	20260620	0.0384
JGB #89 20YRS BND	2.200	20260620	0.0215
JGB #9 40YRS BND	0.400	20560320	0.0681
JGB #90 20YRS BND	2.200	20260920	0.0450
JGB #92 20YRS BND	2.100	20261220	0.0647
JGB #93 20YRS BND	2.000	20270320	0.0293
JGB #94 20YRS BND	2.100	20270320	0.0494
JGB #95 20YRS BND	2.300	20270620	0.0378
JGB #96 20YRS BND	2.100	20270620	0.0237
JGB #97 20YRS BND	2.200	20270920	0.0348
JGB #98 20YRS BND	2.100	20270920	0.0287
JGB #99 20YRS BND	2.100	20271220	0.0727
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.750	20240907	0.0757
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20250131	0.1777
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	5.000	20250307	0.1171
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20250607	0.0919
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.000	20250907	0.0820
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20251022	0.0791
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20260130	0.0869
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20260722	0.0913

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20261022	0.1387
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.125	20270129	0.2025
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20270722	0.0832
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20271207	0.0980
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.125	20280131	0.0791
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20281022	0.0743
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	6.000	20281207	0.0790
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20290131	0.1411
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20291022	0.0795
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.375	20301022	0.0818
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20301207	0.1233
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.250	20310731	0.1283
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.000	20320131	0.1751
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20320607	0.1326
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20330131	0.1112
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20330731	0.0960
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20340907	0.0913
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20350731	0.0875
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20360307	0.1080
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20370907	0.0953
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20380129	0.0537
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.750	20381207	0.1000
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20390131	0.0828
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20390907	0.0817
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20401207	0.0927
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20411022	0.0914
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.500	20421207	0.1177
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.250	20440122	0.1130
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20450122	0.1095
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.875	20460131	0.0530
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20461207	0.1035
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20470722	0.0673
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20490122	0.0435
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20491207	0.0803
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.625	20501022	0.0328
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.250	20510731	0.0761
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20520722	0.0725
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.500	20530731	0.0388
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.750	20531022	0.0622
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20541022	0.0455
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.250	20551207	0.1045
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.750	20570722	0.0640

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20600122	0.0779
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	0.500	20611022	0.0381
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	4.000	20631022	0.0319
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	2.500	20650722	0.0634
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	3.500	20680722	0.0838
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.625	20711022	0.0405
UNITED KINGDOM AND NORTHERN IRELAND GOVERNMENT GOVT GILT	1.125	20731022	0.0231
US TREASURY	2.000	20240531	0.1988
US TREASURY	2.500	20240531	0.2313
US TREASURY	0.250	20240615	0.2428
US TREASURY	1.750	20240630	0.1575
US TREASURY	2.000	20240630	0.1153
US TREASURY	3.000	20240630	0.2302
US TREASURY	0.375	20240715	0.2124
US TREASURY	1.750	20240731	0.1656
US TREASURY	2.125	20240731	0.1078
US TREASURY	3.000	20240731	0.2245
US TREASURY	0.375	20240815	0.2430
US TREASURY	2.375	20240815	0.2980
US TREASURY	1.250	20240831	0.1456
US TREASURY	1.875	20240831	0.1226
US TREASURY	3.250	20240831	0.2196
US TREASURY	0.375	20240915	0.2764
US TREASURY	1.500	20240930	0.1502
US TREASURY	2.125	20240930	0.1052
US TREASURY	4.250	20240930	0.2170
US TREASURY	0.625	20241015	0.2770
US TREASURY	1.500	20241031	0.1446
US TREASURY	2.250	20241031	0.1067
US TREASURY	4.375	20241031	0.2117
US TREASURY	0.750	20241115	0.2559
US TREASURY	2.250	20241115	0.2892
US TREASURY	1.500	20241130	0.1649
US TREASURY	2.125	20241130	0.1112
US TREASURY	4.500	20241130	0.2114
US TREASURY	1.000	20241215	0.2592
US TREASURY	1.750	20241231	0.1525
US TREASURY	2.250	20241231	0.1235
US TREASURY	4.250	20241231	0.2145
US TREASURY	1.125	20250115	0.2495
US TREASURY	1.375	20250131	0.1399
US TREASURY	2.500	20250131	0.1283

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.125	20250131	0.2134
US TREASURY	1.500	20250215	0.2410
US TREASURY	2.000	20250215	0.2595
US TREASURY	1.125	20250228	0.1546
US TREASURY	2.750	20250228	0.1305
US TREASURY	4.625	20250228	0.2149
US TREASURY	1.750	20250315	0.2319
US TREASURY	0.500	20250331	0.1866
US TREASURY	2.625	20250331	0.0771
US TREASURY	3.875	20250331	0.2112
US TREASURY	2.625	20250415	0.2255
US TREASURY	0.375	20250430	0.1962
US TREASURY	2.875	20250430	0.1205
US TREASURY	3.875	20250430	0.2107
US TREASURY	2.125	20250515	0.2459
US TREASURY	2.750	20250515	0.2205
US TREASURY	0.250	20250531	0.1916
US TREASURY	2.875	20250531	0.1105
US TREASURY	4.250	20250531	0.2117
US TREASURY	2.875	20250615	0.2188
US TREASURY	0.250	20250630	0.2022
US TREASURY	2.750	20250630	0.0860
US TREASURY	3.000	20250715	0.2139
US TREASURY	0.250	20250731	0.2107
US TREASURY	2.875	20250731	0.1052
US TREASURY	2.000	20250815	0.2675
US TREASURY	3.125	20250815	0.2089
US TREASURY	0.250	20250831	0.2107
US TREASURY	2.750	20250831	0.1080
US TREASURY	3.500	20250915	0.2054
US TREASURY	0.250	20250930	0.2413
US TREASURY	3.000	20250930	0.1093
US TREASURY	4.250	20251015	0.2033
US TREASURY	0.250	20251031	0.2468
US TREASURY	3.000	20251031	0.0956
US TREASURY	2.250	20251115	0.2819
US TREASURY	4.500	20251115	0.2039
US TREASURY	0.375	20251130	0.2358
US TREASURY	2.875	20251130	0.1159
US TREASURY	4.000	20251215	0.2051
US TREASURY	0.375	20251231	0.2531
US TREASURY	2.625	20251231	0.1062

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.875	20260115	0.2038
US TREASURY	0.375	20260131	0.2735
US TREASURY	2.625	20260131	0.1262
US TREASURY	1.625	20260215	0.2464
US TREASURY	4.000	20260215	0.2039
US TREASURY	6.000	20260215	0.0333
US TREASURY	0.500	20260228	0.2772
US TREASURY	2.500	20260228	0.1280
US TREASURY	4.625	20260315	0.2071
US TREASURY	0.750	20260331	0.2592
US TREASURY	2.250	20260331	0.1239
US TREASURY	3.750	20260415	0.2013
US TREASURY	0.750	20260430	0.2587
US TREASURY	2.375	20260430	0.0933
US TREASURY	1.625	20260515	0.2393
US TREASURY	3.625	20260515	0.2002
US TREASURY	0.750	20260531	0.2699
US TREASURY	2.125	20260531	0.1156
US TREASURY	0.875	20260630	0.2396
US TREASURY	1.875	20260630	0.1132
US TREASURY	0.625	20260731	0.2538
US TREASURY	1.875	20260731	0.1147
US TREASURY	1.500	20260815	0.2564
US TREASURY	0.750	20260831	0.2758
US TREASURY	1.375	20260831	0.1092
US TREASURY	0.875	20260930	0.2603
US TREASURY	1.625	20260930	0.0839
US TREASURY	1.125	20261031	0.2637
US TREASURY	1.625	20261031	0.1092
US TREASURY	2.000	20261115	0.2431
US TREASURY	1.250	20261130	0.2716
US TREASURY	1.625	20261130	0.1015
US TREASURY	1.250	20261231	0.2640
US TREASURY	1.750	20261231	0.1089
US TREASURY	1.500	20270131	0.3564
US TREASURY	2.250	20270215	0.2200
US TREASURY	1.125	20270228	0.0627
US TREASURY	1.875	20270228	0.2501
US TREASURY	0.625	20270331	0.1009
US TREASURY	2.500	20270331	0.2460
US TREASURY	0.500	20270430	0.1424
US TREASURY	2.750	20270430	0.2378



**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.375	20270515	0.2643
US TREASURY	0.500	20270531	0.1383
US TREASURY	2.625	20270531	0.2313
US TREASURY	0.500	20270630	0.1641
US TREASURY	3.250	20270630	0.2350
US TREASURY	0.375	20270731	0.1910
US TREASURY	2.750	20270731	0.2246
US TREASURY	2.250	20270815	0.2080
US TREASURY	0.500	20270831	0.1647
US TREASURY	3.125	20270831	0.2226
US TREASURY	0.375	20270930	0.2090
US TREASURY	4.125	20270930	0.2262
US TREASURY	0.500	20271031	0.2056
US TREASURY	4.125	20271031	0.2204
US TREASURY	2.250	20271115	0.2126
US TREASURY	6.125	20271115	0.0430
US TREASURY	0.625	20271130	0.2197
US TREASURY	3.875	20271130	0.2177
US TREASURY	0.625	20271231	0.2448
US TREASURY	3.875	20271231	0.2213
US TREASURY	0.750	20280131	0.2707
US TREASURY	3.500	20280131	0.2169
US TREASURY	2.750	20280215	0.2946
US TREASURY	1.125	20280229	0.2780
US TREASURY	4.000	20280229	0.2215
US TREASURY	1.250	20280331	0.2530
US TREASURY	3.625	20280331	0.2171
US TREASURY	1.250	20280430	0.2781
US TREASURY	3.500	20280430	0.2152
US TREASURY	2.875	20280515	0.3114
US TREASURY	1.250	20280531	0.2774
US TREASURY	3.625	20280531	0.2162
US TREASURY	1.250	20280630	0.2568
US TREASURY	1.000	20280731	0.2693
US TREASURY	2.875	20280815	0.3160
US TREASURY	1.125	20280831	0.2687
US TREASURY	1.250	20280930	0.2708
US TREASURY	1.375	20281031	0.2569
US TREASURY	3.125	20281115	0.2926
US TREASURY	5.250	20281115	0.0418
US TREASURY	1.500	20281130	0.2588
US TREASURY	1.375	20281231	0.2509

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.750	20290131	0.2419
US TREASURY	2.625	20290215	0.2878
US TREASURY	1.875	20290228	0.2293
US TREASURY	2.375	20290331	0.2213
US TREASURY	2.875	20290430	0.2125
US TREASURY	2.375	20290515	0.2305
US TREASURY	2.750	20290531	0.2008
US TREASURY	3.250	20290630	0.1993
US TREASURY	2.625	20290731	0.1819
US TREASURY	1.625	20290815	0.2047
US TREASURY	3.125	20290831	0.1820
US TREASURY	3.875	20290930	0.1844
US TREASURY	4.000	20291031	0.1800
US TREASURY	1.750	20291115	0.1532
US TREASURY	3.875	20291130	0.1783
US TREASURY	3.875	20291231	0.1812
US TREASURY	3.500	20300131	0.1765
US TREASURY	1.500	20300215	0.2593
US TREASURY	4.000	20300228	0.1814
US TREASURY	3.625	20300331	0.1771
US TREASURY	3.500	20300430	0.1752
US TREASURY	0.625	20300515	0.3285
US TREASURY	6.250	20300515	0.0376
US TREASURY	0.625	20300815	0.4293
US TREASURY	0.875	20301115	0.4523
US TREASURY	1.125	20310215	0.4462
US TREASURY	5.375	20310215	0.0462
US TREASURY	1.625	20310515	0.4550
US TREASURY	1.250	20310815	0.4824
US TREASURY	1.375	20311115	0.4694
US TREASURY	1.875	20320215	0.4642
US TREASURY	2.875	20320515	0.4859
US TREASURY	2.750	20320815	0.4692
US TREASURY	4.125	20321115	0.5198
US TREASURY	3.500	20330215	0.4995
US TREASURY	3.375	20330515	0.1734
US TREASURY	4.500	20360215	0.0468
US TREASURY	5.000	20370515	0.0372
US TREASURY	4.375	20380215	0.0371
US TREASURY	4.500	20380515	0.0421
US TREASURY	3.500	20390215	0.0387
US TREASURY	4.250	20390515	0.0622

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.500	20390815	0.0690
US TREASURY	4.375	20391115	0.0723
US TREASURY	4.625	20400215	0.0758
US TREASURY	1.125	20400515	0.1326
US TREASURY	4.375	20400515	0.0704
US TREASURY	1.125	20400815	0.1612
US TREASURY	3.875	20400815	0.0663
US TREASURY	1.375	20401115	0.1860
US TREASURY	4.250	20401115	0.0683
US TREASURY	1.875	20410215	0.2464
US TREASURY	4.750	20410215	0.0777
US TREASURY	2.250	20410515	0.2239
US TREASURY	4.375	20410515	0.0677
US TREASURY	1.750	20410815	0.2692
US TREASURY	3.750	20410815	0.0634
US TREASURY	2.000	20411115	0.2343
US TREASURY	3.125	20411115	0.0601
US TREASURY	2.375	20420215	0.2033
US TREASURY	3.125	20420215	0.0640
US TREASURY	3.000	20420515	0.0577
US TREASURY	3.250	20420515	0.2046
US TREASURY	2.750	20420815	0.0652
US TREASURY	3.375	20420815	0.1820
US TREASURY	2.750	20421115	0.0934
US TREASURY	4.000	20421115	0.1975
US TREASURY	3.125	20430215	0.0858
US TREASURY	3.875	20430215	0.1957
US TREASURY	2.875	20430515	0.1290
US TREASURY	3.875	20430515	0.0746
US TREASURY	3.625	20430815	0.1051
US TREASURY	3.750	20431115	0.1079
US TREASURY	3.625	20440215	0.1137
US TREASURY	3.375	20440515	0.1003
US TREASURY	3.125	20440815	0.1249
US TREASURY	3.000	20441115	0.1060
US TREASURY	2.500	20450215	0.1295
US TREASURY	3.000	20450515	0.0686
US TREASURY	2.875	20450815	0.0921
US TREASURY	3.000	20451115	0.0551
US TREASURY	2.500	20460215	0.1042
US TREASURY	2.500	20460515	0.1046
US TREASURY	2.250	20460815	0.1236

**INDEX CONSTITUENTS (CONTINUED)**

June 2023 Index Profile - Index data as of May 31, 2023

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	2.875	20461115	0.0624
US TREASURY	3.000	20470215	0.1270
US TREASURY	3.000	20470515	0.0971
US TREASURY	2.750	20470815	0.1333
US TREASURY	2.750	20471115	0.1333
US TREASURY	3.000	20480215	0.1611
US TREASURY	3.125	20480515	0.1754
US TREASURY	3.000	20480815	0.1894
US TREASURY	3.375	20481115	0.2065
US TREASURY	3.000	20490215	0.2050
US TREASURY	2.875	20490515	0.1940
US TREASURY	2.250	20490815	0.1614
US TREASURY	2.375	20491115	0.1547
US TREASURY	2.000	20500215	0.1795
US TREASURY	1.250	20500515	0.1696
US TREASURY	1.375	20500815	0.1986
US TREASURY	1.625	20501115	0.2090
US TREASURY	1.875	20510215	0.2502
US TREASURY	2.375	20510515	0.2817
US TREASURY	2.000	20510815	0.2570
US TREASURY	1.875	20511115	0.2298
US TREASURY	2.250	20520215	0.2319
US TREASURY	2.875	20520515	0.2516
US TREASURY	3.000	20520815	0.2475
US TREASURY	4.000	20521115	0.2967
US TREASURY	3.625	20530215	0.2798
US TREASURY	3.625	20530515	0.1024

Sources: FTSE Russell and Refinitiv

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