

Morningstar® US Bond Market Yield Optimized IndexSM

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The Morningstar® US Bond Market Yield Optimized IndexSM (BMYO) is a broadly diversified index targeting securities that seek to deliver a high level of current income while maintaining long-term capital appreciation. The index encompasses a comprehensive set of exchange-traded funds (ETFs) that collectively target various asset classes within the fixed-income category. BMYO is reconstituted four times annually in February, May, August, and November with an effective date of 1st business day of the following month.

For More Information:

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Reconstituted Index Holdings

Type	Name	Ticker	Forecasted Yield %	Weight %
Government	iShares® 0-3 Month Treasury Bond ETF	SGOV	3.52	5.49
	iShares Core Total USD Bond Market ETF	IUSB	4.39	4.51
Investment Grade	iShares 10+ Year Invmt Grd Corp Bd ETF	IGLB	5.53	11.52
	iShares Broad USD Invmt Grd Corp Bd ETF	USIG	4.70	10.05
	iShares Floating Rate Bond ETF	FLOT	4.00	10.00
	iShares 5-10 Year Invmt Grd Corp Bd ETF	IGIB	4.72	9.64
	iShares Investment Grade Systemic Bd ETF	IGEB	4.74	8.79
High Yield	iShares Broad USD High Yield Corp Bd ETF	USHY	6.51	20.00
Securitized	iShares GNMA Bond ETF	GNMA	4.47	8.00
	iShares MBS ETF	MBB	4.49	2.00
Emerging Market Debt	iShares J.P. Morgan EM High Yld Bd ETF	EMHY	6.46	10.00

Next Potential Holdings

Type	Name	Ticker	Yield Forecast %
Government	iShares Core 10+ Year USD Bond ETF	ILTB	5.19
	iShares 25+ Year Treasury STRIPS Bd ETF	GOVZ	4.79
	iShares 20+ Year Treasury Bond ETF	TLT	4.62
	iShares Systematic Bond ETF	SYSB	4.58
	iShares 10-20 Year Treasury Bond ETF	TLH	4.44
	iShares ESG Advanced Universal USD BdETF	EUSB	4.21
	iShares ESG U.S. Aggregate Bond ETF	EAGG	4.16
	iShares Core 1-5 Year USD Bond ETF	ISTB	3.93
	iShares 7-10 Year Treasury Bond ETF	IEF	3.84
	iShares US Treasury Bond ETF	GOVT	3.80
	iShares TIPS Bond ETF	TIP	3.65
	iShares 3-7 Year Treasury Bond ETF	IEI	3.51
	iShares 0-1 Year Treasury Bond ETF	SHV	3.50
	iShares 0-5 Year TIPS Bond ETF	STIP	3.43
	iShares 1-3 Year Treasury Bond ETF	SHY	3.33
	iShares International Treasury Bond ETF	IGOV	2.68
	iShares 1-3 Year International TrsBd ETF	ISHG	1.96
Investment Grade	iShares iBoxx \$ Invmt Grade Corp Bd ETF	LQD	4.80
	iShares ESG USD Corporate Bond ETF	SUSC	4.57
	iShares Aaa - A Rated Corporate Bond ETF	QLTA	4.45
	iShares 1-5 Year Invmt Grd Corp Bd ETF	IGSB	4.10
	iShares ESG 1-5 Year USD Corp Bd ETF	SUSB	3.99
	iShares 0-5 Year Invmt Grade Corp Bd ETF	SLQD	3.97
	iShares Intermediate Govt/Crdt Bd ETF	GVI	3.65
	iShares Treasury Floating Rate Bond ETF	TFLO	3.63
High Yield	iShares 0-5 Year High Yield Corp Bd ETF	SHYG	6.24
	iShares Fallen Angels USD Bond ETF	FALN	6.22
	iShares High Yield Systematic Bond ETF	HYDB	6.06
	iShares iBoxx \$ High Yield Corp Bd ETF	HYG	6.04
	iShares US & Intl High Yield Corp Bd ETF	GHYG	5.73
	iShares BB Rated Corporate Bond ETF	HYBB	5.35
Securitized	iShares Core 5-10 Year USD Bond ETF	IMTB	4.52
	iShares CMBS ETF	CMBS	4.03
Emerging Market Debt	iShares JP Morgan EM Local Ccy Bd ETF	LEMB	6.33
	iShares JP Morgan USD Em Mkts Bd ETF	EMB	5.44