

Morningstar® US Bond Market Yield Optimized IndexSM

01 September 2026

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:

<http://indexes.morningstar.com>

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Reconstituted Index Holdings

Type	Name	Ticker	Forecasted Yield %	Weight %
Government Investment Grade	iShares Systematic Bond ETF	SYSB	5.09	26.03
	iShares 10+ Year Invmt Grd Corp Bd ETF	IGLB	6.08	9.24
	iShares 5-10 Year Invmt Grd Corp Bd ETF	IGIB	5.37	17.32
	iShares Investment Grade Systematic Bd ETF	IGEB	5.34	7.41
High Yield	iShares Broad USD High Yield Corp Bd ETF	USHY	6.88	20.00
Securitized	iShares GNMA Bond ETF	GNMA	5.10	10.00
Emerging Market Debt	iShares JP Morgan EM Local Ccy Bd ETF	LEMB	6.90	10.00

Added Holdings

Name	Ticker	Type	Weight(%)
iShares JP Morgan EM Local Ccy Bd ETF	LEMB	Emerging Market Debt	10.00

Removed Holdings

Name	Ticker	Type
iShares J.P. Morgan EM High Yld Bd ETF	EMHY	Emerging Market Debt
iShares® 0-3 Month Treasury Bond ETF	SGOV	Government
iShares Core Universal USD Bond ETF	IUSB	Government
iShares Broad USD Invmt Grd Corp Bd ETF	USIG	Investment Grade
iShares Floating Rate Bond ETF	FLOT	Investment Grade
iShares MBS ETF	MBB	Securitized

Next Potential Holdings

Type	Name	Ticker	Yield Forecast %
Government	iShares Core 10+ Year USD Bond ETF	ILTB	5.69
	iShares 25+ Year Treasury STRIPS Bd ETF	GOVZ	5.26
	iShares 20+ Year Treasury Bond ETF	TLT	5.12
	iShares 10-20 Year Treasury Bond ETF	TLH	4.98
	iShares Core Universal USD Bond ETF	IUSB	4.98
	iShares ESG Advanced Universal USD BdETF	EUSB	4.81
	iShares ESG U.S. Aggregate Bond ETF	EAGG	4.77
	iShares Core 1-5 Year USD Bond ETF	ISTB	4.58
	iShares 7-10 Year Treasury Bond ETF	IEF	4.41
	iShares US Treasury Bond ETF	GOVT	4.41
	iShares TIPS Bond ETF	TIP	4.26
	iShares 3-7 Year Treasury Bond ETF	IEI	4.17
	iShares 0-5 Year TIPS Bond ETF	STIP	4.07
	iShares 1-3 Year Treasury Bond ETF	SHY	4.00
	iShares 0-1 Year Treasury Bond ETF	SHV	3.64
	iShares® 0-3 Month Treasury Bond ETF	SGOV	3.60
	iShares International Treasury Bond ETF	IGOV	3.17
	iShares 1-3 Year International TrsBd ETF	ISHG	2.58
Investment Grade	iShares iBoxx \$ Invmt Grade Corp Bd ETF	LQD	5.42
	iShares Broad USD Invmt Grd Corp Bd ETF	USIG	5.32

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Next Potential Holdings

Type	Name	Ticker	Yield Forecast %
	iShares ESG USD Corporate Bond ETF	SUSC	5.18
	iShares Aaa - A Rated Corporate Bond ETF	QLTA	5.08
	iShares 1-5 Year invmt Grd Corp Bd ETF	IGSB	4.79
	iShares ESG 1-5 Year USD Corp Bd ETF	SUSB	4.66
	iShares 0-5 Year Invmt Grade Corp Bd ETF	SLQD	4.60
	iShares Intermediate Govt/Crdt Bd ETF	GVI	4.31
	iShares Floating Rate Bond ETF	FLOT	4.07
	iShares Treasury Floating Rate Bond ETF	TFLO	3.71
High Yield	iShares Fallen Angels USD Bond ETF	FALN	6.54
	iShares iBoxx \$ High Yield Corp Bd ETF	HYG	6.37
	iShares 0-5 Year High Yield Corp Bd ETF	SHYG	6.34
	iShares High Yield Systematic Bond ETF	HYDB	6.32
	iShares US & Intl High Yield Corp Bd ETF	GHYG	6.22
	iShares ESG Advanced Hi Yld Corp Bd ETF	HYXF	5.95
	iShares BB Rated Corporate Bond ETF	HYBB	5.79
Securitized	iShares MBS ETF	MBB	5.12
	iShares Core 5-10 Year USD Bond ETF	IMTB	5.12
	iShares CMBS ETF	CMBS	4.64
Emerging Market Debt	iShares J.P. Morgan EM High Yld Bd ETF	EMHY	6.67
	iShares JP Morgan USD Em Mkts Bd ETF	EMB	5.92