

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Abn Amro Bank Nv	2.375	23/01/2024	0.76%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Abn Amro Bank Nv	0.875	14/01/2026	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Abn Amro Bank Nv	1.5	30/09/2030	1.04%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Abn Amro Bank Nv	1.25	10/01/2033	1.53%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Aib Mortgage Bank	0.875	04/02/2023	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Arkea Home Loans Sfh Sa	0.01	04/10/2030	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Australia & New Zealand Banking Group Ltd	2.5	16/01/2024	0.32%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Axa Home Loan Sfh	0.05	05/07/2027	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banca Monte Dei Paschi Di Siena Spa	2	29/01/2024	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banca Monte Dei Paschi Di Siena Spa	0.875	08/10/2026	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Bilbao Vizcaya Argentaria Sa	0.625	18/03/2023	0.81%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco De Sabadell Sa	0.125	20/10/2023	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco De Sabadell Sa	1	26/04/2027	0.51%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Sa	1.125	27/11/2024	0.44%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Sa	0.25	10/07/2029	1.15%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Sa	2	27/11/2034	0.66%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Totta Sa	0.875	25/04/2024	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Totta Sa	1.25	26/09/2027	0.26%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Montreal	0.2	26/01/2023	1.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Montreal	0.05	08/06/2029	0.29%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Nova Scotia	0.375	10/03/2023	1.20%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Nova Scotia	0.01	18/03/2025	0.54%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Nova Scotia	0.01	14/01/2027	0.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Nova Scotia	0.01	14/09/2029	0.35%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bankinter	1	05/02/2025	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bbva	4	25/02/2025	0.80%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Belfius Banque Sa	0.75	10/02/2025	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bpce Sfh	0.375	10/02/2023	1.06%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bpce Sfh Sa	0.75	02/09/2025	1.03%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bpce Sfh Sa	0.625	22/09/2027	0.98%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bpce Sfh Sa	0.01	27/05/2030	1.15%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bpce Sfh Sa	0.5	23/01/2035	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse De Refinancement De L'Habitat Sa	2.4	17/01/2025	0.63%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse De Refinancement De L'Habitat Sa	0.01	07/02/2028	0.60%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse De Refinancement De L'Habitat Sa	0.01	08/10/2029	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse Francaise De Financement Local Sa	0.625	13/04/2026	1.54%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse Francaise De Financement Local Sa	1	25/04/2028	1.80%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse Francaise De Financement Local Sa	0.01	18/03/2031	0.89%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse Francaise De Financement Local Sa	1.25	22/01/2035	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse Refinance Habitat	3.6	08/03/2024	1.77%

Data as at: 6 December 2021

FTSE | MTS

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FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caixabank	1.25	11/01/2027	0.63%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caixabank Sa	1	08/02/2023	0.86%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caja	4.125	24/03/2036	0.73%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.25	27/09/2023	0.54%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.01	07/10/2026	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.04	09/07/2027	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.01	30/04/2029	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cassa Di Risparmio Di Parma E Piacenza Spa	0.875	16/06/2023	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank Ag	0.125	09/01/2024	0.96%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank Ag	0.625	28/05/2025	0.49%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank Ag	0.625	24/08/2027	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank Ag	0.01	11/03/2030	0.29%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank Ag	1.25	09/01/2034	0.27%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commonwealth Bank Of Australia	0.5	27/07/2026	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commonwealth Bank Of Australia	0.875	19/02/2029	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Compagnie De Financement Foncier	4	24/10/2025	2.14%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Compagnie De Financement Foncier Sa	0.5	04/09/2024	2.17%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Compagnie De Financement Foncier Sa	0.375	09/04/2027	1.13%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Compagnie De Financement Foncier Sa	1.2	29/04/2031	0.96%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cooperatieve Rabobank Ua	0.625	26/04/2026	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cooperatieve Rabobank Ua	0.875	08/02/2028	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cooperatieve Rabobank Ua	0.01	02/07/2030	0.83%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan Sfh	0.625	11/09/2023	1.80%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan Sfh	0.75	05/05/2027	0.99%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan Sfh Sa	4	16/07/2025	1.09%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan Sfh Sa	0.05	06/12/2029	1.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan Sfh Sa	0.875	06/05/2034	0.58%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Public Sector Scf Sa	1.875	07/06/2023	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel Arkea	1.75	19/06/2024	1.59%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel-Cic Home Loan Sfh	1	30/04/2028	0.80%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel-Cic Home Loan Sfh Sa	0.875	07/04/2026	0.91%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel-Cic Home Loan Sfh Sa	0.125	28/01/2030	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Danske Kiinnitysluottopankki Oy	0.01	14/01/2028	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Deutsche Bank Ag	0.25	08/03/2024	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Deutsche Bank Sae	0.5	11/03/2024	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dnb Boligkreditt As	0.375	14/11/2023	1.50%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dnb Boligkreditt As	0.25	07/09/2026	1.09%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dnb Boligkreditt As	0.01	12/05/2028	0.59%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dnb Boligkreditt As	0.01	21/01/2031	0.35%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dz Hyp Ag	0.5	13/11/2025	0.48%

Data as at: 6 December 2021

FTSE | MTS

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FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dz Hyp Ag	0.01	15/01/2027	0.71%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dz Hyp Ag	0.01	29/03/2030	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Eika Boligkreditt As	2.125	30/01/2023	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Erste Group Bank Ag	0.75	17/01/2028	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Hsbc Sfh (France) Sa	2	16/10/2023	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Hsbc Sfh (France) Sa	0.5	17/04/2025	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Bank Nv	1.875	22/05/2023	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Bank Nv	0.875	11/04/2028	0.44%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Bank Nv	0.75	18/02/2029	0.50%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Belgique Sa	0.625	30/05/2025	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Belgique Sa	0.01	20/02/2030	0.29%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Diba Ag	0.25	09/10/2023	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Ing Diba Ag	0.01	07/10/2028	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Intesa Sanpaolo Spa	3.25	10/02/2026	1.67%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Intesa Sanpaolo Spa	1.125	16/06/2027	0.57%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Kbc Bank Nv	0	03/12/2025	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Korea Housing Finance Corp	0.01	05/02/2025	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Kutxabank Sa	1.25	22/09/2025	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	La Banque Postale Home Loan Sfh Sa	1	04/10/2028	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	La Banque Postale Home Loan Sfh Sa	0.01	22/10/2029	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	La Caixa	3.875	17/02/2025	1.80%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Landesbank Baden Wurttemberg	0.2	10/01/2024	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Landesbank Baden Wurttemberg	0.875	15/09/2025	0.73%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.25	20/03/2023	0.73%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.5	25/09/2025	0.54%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.625	12/01/2027	0.50%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.01	26/09/2029	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Liberbank Sa	0.25	25/09/2029	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Lloyds Bank Plc	0.5	11/04/2023	0.81%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Muenchener Hypothekenbank Eg	2.5	04/07/2028	0.28%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Australia Bank Ltd	1.875	13/01/2023	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Australia Bank Ltd	0.75	30/01/2026	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Australia Bank Ltd	0.875	19/02/2027	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Norddeutsche Landesbank Girozentrale	0.75	18/01/2028	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nordea Bank Finland Plc	0.25	28/02/2023	0.78%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nordea Bank Finland Plc	0.625	17/03/2027	0.49%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nordea Mortgage Bank Plc	0.625	23/05/2025	0.61%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Op Asuntoluottopankki Oyj	0.25	13/03/2024	1.03%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Op Asuntoluottopankki Oyj	0.625	01/09/2025	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Op Asuntoluottopankki Oyj	0.75	07/06/2027	0.49%

Data as at: 6 December 2021

FTSE | MTS

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FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Op Asuntoluottopankki Oyj	0.625	15/02/2029	0.60%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Rabobank Nederland Nv	0.25	31/05/2024	0.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Rabobank Nederland Nv	1.25	31/05/2032	0.33%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank Of Canada	0.25	29/01/2024	0.78%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank Of Canada	0.625	10/09/2025	0.90%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank Of Canada	0.01	21/01/2027	0.65%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank Of Canada	0.01	27/01/2031	0.29%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank Of Scotland	0.5	15/05/2024	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Santand	3.875	06/02/2026	1.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Santand	4.625	04/05/2027	0.71%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Santander Uk Plc	0.375	20/09/2023	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Santander Uk Plc	0.5	10/01/2025	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Santander Uk Plc	0.05	12/01/2027	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sdflc	0.625	26/01/2023	1.64%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Skandinaviska Enskilda Banken Ab	0.625	30/01/2023	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Skandinaviska Enskilda Banken Ab	0.375	09/02/2026	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Societe Generale	4.25	03/02/2023	0.26%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Societe Generale Sfh Sa	0.75	18/10/2027	0.50%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Societe Generale Sfh Sa	0.01	11/02/2030	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sparebank 1 Boligkreditt As	0.375	19/06/2023	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sparebank 1 Boligkreditt As	0.5	30/01/2025	0.72%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sparebank 1 Boligkreditt As	0.01	22/09/2027	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sparebank 1 Boligkreditt As	1	30/01/2029	0.56%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sr Boligkreditt As	0.01	10/03/2031	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Stadshypotek Ab	0.375	22/02/2023	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Stadshypotek Ab	0.5	11/07/2025	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Stadshypotek Ab	0.01	24/11/2028	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Stadshypotek Ab	0.01	30/09/2030	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sumitomo Mitsui Banking Corp	0.55	06/11/2023	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sumitomo Mitsui Banking Corp	0.01	10/09/2025	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedbank Hypotek Ab	0.45	23/08/2023	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedbank Hypotek Ab	0.05	28/05/2025	0.54%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedish Covered Bond Corp	0.375	16/02/2024	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedish Covered Bond Corp	0.01	14/03/2030	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Toronto Dominion Bank	0.25	12/01/2023	1.50%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Toronto Dominion Bank	0.625	06/06/2025	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Toronto Dominion Bank	0.1	19/07/2027	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Bank Ag	0.01	19/11/2027	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Bank Ag	0.875	11/01/2029	0.49%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Bank Ag	0.85	22/05/2034	0.61%

Data as at: 6 December 2021

FTSE | MTS

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FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Spa	3	31/01/2024	0.59%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Spa	0.75	30/04/2025	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unione Di Banche Italiane Scpa	1	27/01/2023	1.11%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	United Overseas Bank Ltd	0.01	01/12/2027	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Westpac Banking Corp	0.5	04/12/2023	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Westpac Banking Corp	0.5	16/01/2025	0.61%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	13/01/2022	1.94%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	10/03/2022	1.48%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	12/05/2022	1.04%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	15/12/2021	2.99%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	05/01/2022	2.44%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	12/01/2022	1.39%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	19/01/2022	1.63%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	26/01/2022	1.79%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	02/02/2022	1.72%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	09/02/2022	1.93%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	16/02/2022	1.72%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	23/02/2022	1.77%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	09/03/2022	2.04%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	23/03/2022	2.12%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	06/04/2022	2.04%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	21/04/2022	2.07%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	04/05/2022	0.47%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	18/05/2022	2.26%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	15/12/2021	4.10%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	19/01/2022	5.09%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	23/02/2022	5.60%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	23/03/2022	4.23%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	21/04/2022	4.23%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	18/05/2022	3.49%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/12/2021	1.74%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/12/2021	1.61%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/01/2022	1.74%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/01/2022	1.76%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/02/2022	1.74%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	28/02/2022	1.62%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/03/2022	1.50%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/03/2022	1.37%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/04/2022	1.74%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	29/04/2022	1.49%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	13/05/2022	1.87%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	30/05/2022	4.07%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	28/01/2022	1.80%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	25/02/2022	1.86%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	30/03/2022	0.86%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	28/04/2022	0.79%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	21/01/2022	0.34%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	18/03/2022	0.45%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	20/05/2022	0.44%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	10/12/2021	1.35%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	14/01/2022	2.09%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	11/02/2022	2.02%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	04/03/2022	2.09%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	08/04/2022	2.03%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	06/05/2022	2.06%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Austria	2.4	23/05/2034	1.64%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Austria	0.25	20/10/2036	0.85%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Belgium	4	28/03/2032	2.75%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Belgium	5	28/03/2035	7.49%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Finland	1.125	15/04/2034	0.76%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Finland	0.125	15/04/2036	0.58%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	France	5.75	25/10/2032	15.84%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	France	4.75	25/04/2035	13.07%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Germany	4.75	04/07/2034	7.95%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Germany	0	15/05/2035	4.46%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Ireland	1.3	15/05/2033	0.84%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Ireland	0.4	15/05/2035	0.80%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Italy	5	01/08/2034	18.06%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Italy	1.45	01/03/2036	7.25%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Netherlands	2.5	15/01/2033	3.01%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Portugal	2.25	18/04/2034	1.34%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Portugal	0.9	12/10/2035	0.82%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Spain	5.75	30/07/2032	7.59%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Spain	2.35	30/07/2033	4.90%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Austria	0	15/07/2023	1.63%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Austria	1.75	20/10/2023	2.06%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Belgium	2.25	22/06/2023	1.76%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Belgium	2.6	22/06/2024	2.09%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Finland	1.5	15/04/2023	0.83%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Finland	0	15/09/2024	0.65%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	France	1.75	25/05/2023	11.52%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	France	4.25	25/10/2023	11.64%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Germany	1.5	15/05/2023	10.01%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Germany	2	15/08/2023	10.13%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Ireland	3.9	20/03/2023	0.55%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Ireland	3.4	18/03/2024	0.65%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Italy	3.75	01/09/2024	14.14%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Italy	1.45	15/11/2024	11.56%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Netherlands	1.75	15/07/2023	2.47%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Netherlands	2	15/07/2024	2.21%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Portugal	4.95	25/10/2023	0.89%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Portugal	5.65	15/02/2024	0.94%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Spain	4.4	31/10/2023	7.04%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Spain	3.8	30/04/2024	7.24%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	4.15	15/03/2037	1.37%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	0	20/10/2040	0.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	3.15	20/06/2044	0.64%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	1.5	20/02/2047	0.58%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	0.75	20/03/2051	0.34%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	3.8	26/01/2062	0.46%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	0.7	20/04/2071	0.12%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	1.5	02/11/2086	0.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	2.1	20/09/2117	0.57%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	0.85	30/06/2120	0.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.45	22/06/2037	0.46%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.9	22/06/2038	0.60%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	0.4	22/06/2040	0.39%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	4.25	28/03/2041	1.67%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	3.75	22/06/2045	0.93%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.6	22/06/2047	0.75%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.7	22/06/2050	0.78%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	2.25	22/06/2057	0.50%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	2.15	22/06/2066	0.56%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	0.65	22/06/2071	0.25%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	0.25	15/09/2040	0.22%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	2.625	04/07/2042	0.46%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	1.375	15/04/2047	0.27%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	0.125	15/04/2052	0.18%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4	25/10/2038	2.38%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	1.75	25/06/2039	2.15%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	0.5	25/05/2040	1.15%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4.5	25/04/2041	3.75%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	0.5	25/06/2044	0.63%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	3.25	25/05/2045	2.32%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	2	25/05/2048	2.15%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	1.5	25/05/2050	2.24%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	0.75	25/05/2052	1.70%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	0.75	25/05/2053	0.51%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4	25/04/2055	2.22%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4	25/04/2060	1.94%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	1.75	25/05/2066	1.04%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	0.5	25/05/2072	0.39%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4	04/01/2037	2.59%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4.25	04/07/2039	1.88%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4.75	04/07/2040	2.24%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	3.25	04/07/2042	1.88%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	2.5	04/07/2044	2.56%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	2.5	15/08/2046	2.80%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	1.25	15/08/2048	2.24%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	0	15/08/2050	1.60%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	0	15/08/2050	0.33%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	0	15/08/2052	0.36%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Ireland	1.7	15/05/2037	0.41%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Ireland	0.55	22/04/2041	0.23%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Ireland	2	18/02/2045	0.71%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Ireland	1.5	15/05/2050	0.48%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	4	01/02/2037	2.16%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	0.95	01/03/2037	0.77%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.95	01/09/2038	1.04%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	5	01/08/2039	2.01%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	3.1	01/03/2040	0.94%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	5	01/09/2040	1.97%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	1.8	01/03/2041	0.85%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	4.75	01/09/2044	1.62%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	1.5	30/04/2045	0.73%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	3.25	01/09/2046	1.21%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.7	01/03/2047	1.17%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	3.45	01/03/2048	1.26%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	3.85	01/09/2049	1.10%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.45	01/09/2050	1.02%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	1.7	01/09/2051	0.86%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.8	01/03/2067	0.63%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.15	01/03/2072	0.27%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	4	15/01/2037	1.65%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	0	15/01/2038	0.44%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	0.5	15/01/2040	0.65%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	3.75	15/01/2042	1.87%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	2.75	15/01/2047	1.94%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	0	15/01/2052	0.54%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Portugal	4.1	15/04/2037	0.88%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Portugal	4.1	15/02/2045	0.39%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Portugal	1	12/04/2052	0.17%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	4.2	31/01/2037	1.86%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	0.85	30/07/2037	0.53%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	4.9	30/07/2040	1.85%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	1.2	31/10/2040	0.96%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	4.7	30/07/2041	2.04%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	1	30/07/2042	0.28%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	5.15	31/10/2044	1.57%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	2.9	31/10/2046	1.44%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	2.7	31/10/2048	1.18%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	1	31/10/2050	1.03%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	3.45	30/07/2066	1.30%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	1.45	31/10/2071	0.25%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Austria	1.2	20/10/2025	1.54%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Austria	0.75	20/10/2026	2.05%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Belgium	0.8	22/06/2025	2.30%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Belgium	1	22/06/2026	1.88%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Finland	0.875	15/09/2025	0.74%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Finland	0.5	15/04/2026	0.99%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	France	0	25/03/2025	13.11%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	France	3.5	25/04/2026	14.24%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Germany	1	15/08/2025	8.02%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Germany	0.5	15/02/2026	8.79%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Ireland	5.4	13/03/2025	1.09%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Ireland	1	15/05/2026	0.95%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Italy	4.5	01/03/2026	12.58%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Italy	1.6	01/06/2026	10.87%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Netherlands	0.25	15/07/2025	1.58%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Netherlands	0.5	15/07/2026	1.53%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Portugal	2.875	15/10/2025	1.23%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Portugal	2.875	21/07/2026	1.04%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Spain	1.95	30/04/2026	7.25%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Spain	1.3	31/10/2026	8.22%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Austria	6.25	15/07/2027	1.85%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Austria	0.75	20/02/2028	1.57%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Belgium	0.8	22/06/2027	2.17%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Belgium	5.5	28/03/2028	4.12%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Finland	0.5	15/09/2027	0.92%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Finland	2.75	04/07/2028	0.84%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	France	1	25/05/2027	8.41%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	France	2.75	25/10/2027	12.31%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Germany	0.5	15/08/2027	10.19%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Germany	0.5	15/02/2028	8.86%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Ireland	0.2	15/05/2027	0.69%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Ireland	0.9	15/05/2028	0.84%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Italy	6.5	01/11/2027	12.98%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Italy	2	01/02/2028	9.05%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Netherlands	0.75	15/07/2027	3.18%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Netherlands	0.75	15/07/2028	3.04%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Portugal	4.125	14/04/2027	2.10%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Portugal	0.7	15/10/2027	1.20%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Spain	1.45	31/10/2027	8.10%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Spain	1.4	30/07/2028	7.61%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Austria	0.5	20/02/2029	1.34%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Austria	0	20/02/2030	1.25%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Belgium	0.1	22/06/2030	2.00%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Belgium	1	22/06/2031	2.73%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Finland	0.75	15/04/2031	0.82%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Finland	0.125	15/09/2031	0.84%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	France	5.5	25/04/2029	15.12%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	France	0.5	25/05/2029	12.51%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Germany	0	15/08/2029	8.97%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Germany	0	15/02/2030	8.46%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Ireland	1.1	15/05/2029	2.06%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Ireland	0.2	18/10/2030	1.51%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Italy	3.5	01/03/2030	8.73%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Italy	6	01/05/2031	12.26%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Netherlands	0.25	15/07/2029	1.64%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Netherlands	0	15/07/2030	1.84%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Portugal	1.95	15/06/2029	1.71%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Portugal	0.475	18/10/2030	1.32%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Spain	0.5	30/04/2030	7.48%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Spain	0.1	30/04/2031	7.43%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0	15/07/2023	0.30%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.75	20/10/2023	0.38%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.2	20/10/2025	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.75	20/10/2026	0.35%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	6.25	15/07/2027	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.75	20/02/2028	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.5	20/02/2029	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0	20/02/2030	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	2.4	23/05/2034	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.25	20/10/2036	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	4.15	15/03/2037	0.32%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0	20/10/2040	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.15	20/06/2044	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.5	20/02/2047	0.14%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.75	20/03/2051	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.8	26/01/2062	0.11%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.7	20/04/2071	0.03%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.5	02/11/2086	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	2.1	20/09/2117	0.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.85	30/06/2120	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.25	22/06/2023	0.32%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.6	22/06/2024	0.38%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	0.8	22/06/2025	0.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1	22/06/2026	0.33%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	0.8	22/06/2027	0.31%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	5.5	28/03/2028	0.59%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	0.1	22/06/2030	0.35%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1	22/06/2031	0.48%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	4	28/03/2032	0.25%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	5	28/03/2035	0.67%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.45	22/06/2037	0.11%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.9	22/06/2038	0.14%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	0.4	22/06/2040	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	4.25	28/03/2041	0.39%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	3.75	22/06/2045	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.6	22/06/2047	0.18%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.7	22/06/2050	0.18%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.25	22/06/2057	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.15	22/06/2066	0.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	0.65	22/06/2071	0.06%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	1.5	15/04/2023	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0	15/09/2024	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.875	15/09/2025	0.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.5	15/04/2026	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.5	15/09/2027	0.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	2.75	04/07/2028	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.75	15/04/2031	0.14%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.125	15/09/2031	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	1.125	15/04/2034	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.125	15/04/2036	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.25	15/09/2040	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	2.625	04/07/2042	0.11%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	1.375	15/04/2047	0.06%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.125	15/04/2052	0.04%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.75	25/05/2023	2.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4.25	25/10/2023	2.14%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0	25/03/2025	2.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3.5	25/04/2026	2.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1	25/05/2027	1.20%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	2.75	25/10/2027	1.75%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	5.5	25/04/2029	2.67%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.5	25/05/2029	2.21%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	5.75	25/10/2032	1.42%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4.75	25/04/2035	1.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4	25/10/2038	0.56%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.75	25/06/2039	0.51%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.5	25/05/2040	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4.5	25/04/2041	0.88%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.5	25/06/2044	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3.25	25/05/2045	0.55%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	2	25/05/2048	0.51%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.5	25/05/2050	0.53%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.75	25/05/2052	0.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.75	25/05/2053	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4	25/04/2055	0.52%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4	25/04/2060	0.46%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.75	25/05/2066	0.25%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.5	25/05/2072	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	1.5	15/05/2023	1.84%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2	15/08/2023	1.86%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	1	15/08/2025	1.38%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0.5	15/02/2026	1.52%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0.5	15/08/2027	1.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0.5	15/02/2028	1.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0	15/08/2029	1.58%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0	15/02/2030	1.49%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4.75	04/07/2034	0.71%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0	15/05/2035	0.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4	04/01/2037	0.61%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4.25	04/07/2039	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4.75	04/07/2040	0.53%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	3.25	04/07/2042	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2.5	04/07/2044	0.60%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2.5	15/08/2046	0.66%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	1.25	15/08/2048	0.53%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0	15/08/2050	0.38%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0	15/08/2050	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0	15/08/2052	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	3.9	20/03/2023	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	3.4	18/03/2024	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	5.4	13/03/2025	0.19%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1	15/05/2026	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	0.2	15/05/2027	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	0.9	15/05/2028	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1.1	15/05/2029	0.36%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	0.2	18/10/2030	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1.3	15/05/2033	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	0.4	15/05/2035	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1.7	15/05/2037	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	0.55	22/04/2041	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	2	18/02/2045	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1.5	15/05/2050	0.11%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.75	01/09/2024	2.60%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	1.45	15/11/2024	2.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4.5	01/03/2026	2.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	1.6	01/06/2026	1.88%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	6.5	01/11/2027	1.85%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2	01/02/2028	1.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.5	01/03/2030	1.54%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	6	01/05/2031	2.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5	01/08/2034	1.62%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	1.45	01/03/2036	0.65%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4	01/02/2037	0.51%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	0.95	01/03/2037	0.18%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.95	01/09/2038	0.25%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5	01/08/2039	0.47%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.1	01/03/2040	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5	01/09/2040	0.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	1.8	01/03/2041	0.20%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4.75	01/09/2044	0.38%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	1.5	30/04/2045	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.25	01/09/2046	0.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.7	01/03/2047	0.28%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.45	01/03/2048	0.30%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.85	01/09/2049	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.45	01/09/2050	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	1.7	01/09/2051	0.20%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.8	01/03/2067	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.15	01/03/2072	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	1.75	15/07/2023	0.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2	15/07/2024	0.41%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.25	15/07/2025	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.5	15/07/2026	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.75	15/07/2027	0.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.75	15/07/2028	0.43%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.25	15/07/2029	0.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0	15/07/2030	0.32%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2.5	15/01/2033	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	4	15/01/2037	0.39%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0	15/01/2038	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.5	15/01/2040	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	3.75	15/01/2042	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2.75	15/01/2047	0.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0	15/01/2052	0.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.95	25/10/2023	0.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	5.65	15/02/2024	0.17%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.875	15/10/2025	0.21%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.875	21/07/2026	0.18%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.125	14/04/2027	0.30%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	0.7	15/10/2027	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	1.95	15/06/2029	0.30%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	0.475	18/10/2030	0.23%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.25	18/04/2034	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	0.9	12/10/2035	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.1	15/04/2037	0.21%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.1	15/02/2045	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	1	12/04/2052	0.04%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.4	31/10/2023	1.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	3.8	30/04/2024	1.33%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.95	30/04/2026	1.25%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.3	31/10/2026	1.42%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.45	31/10/2027	1.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.4	30/07/2028	1.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	0.5	30/04/2030	1.32%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	0.1	30/04/2031	1.31%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	5.75	30/07/2032	0.68%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.35	30/07/2033	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.2	31/01/2037	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	0.85	30/07/2037	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.9	30/07/2040	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.2	31/10/2040	0.23%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.7	30/07/2041	0.48%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1	30/07/2042	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	5.15	31/10/2044	0.37%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.9	31/10/2046	0.34%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.7	31/10/2048	0.28%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1	31/10/2050	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	3.45	30/07/2066	0.31%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.45	31/10/2071	0.06%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Austria	2.4	23/05/2034	1.64%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Austria	0.25	20/10/2036	0.85%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	4	28/03/2032	1.79%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	1.25	22/04/2033	1.75%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	3	22/06/2034	1.82%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	5	28/03/2035	4.87%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Finland	1.125	15/04/2034	0.76%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Finland	0.125	15/04/2036	0.58%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	5.75	25/10/2032	8.45%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	1.25	25/05/2034	6.47%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	4.75	25/04/2035	6.97%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	1.25	25/05/2036	7.02%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	4.75	04/07/2034	6.03%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	0	15/05/2035	3.38%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	0	15/05/2036	2.99%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	1.3	15/05/2033	0.84%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	0.4	15/05/2035	0.80%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	1.65	01/03/2032	3.88%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	0.95	01/06/2032	0.55%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	5.75	01/02/2033	4.67%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	2.45	01/09/2033	3.21%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	5	01/08/2034	5.46%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	3.35	01/03/2035	2.78%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	1.45	01/03/2036	2.19%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	2.25	01/09/2036	2.58%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Netherlands	2.5	15/01/2033	3.01%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Portugal	2.25	18/04/2034	1.34%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Portugal	0.9	12/10/2035	0.82%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	5.75	30/07/2032	5.32%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	2.35	30/07/2033	3.43%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	1.85	30/07/2035	3.75%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	0	20/04/2023	0.45%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	0.72%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	0.90%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	0	15/07/2024	0.82%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	1.65	21/10/2024	0.79%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	2.25	22/06/2023	1.00%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	0.2	22/10/2023	0.70%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	2.6	22/06/2024	1.19%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	0.5	22/10/2024	0.96%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.38%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	0	15/09/2023	0.42%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	2	15/04/2024	0.39%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.30%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/02/2023	1.09%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/03/2023	2.90%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	0.90%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	3.53%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	3.57%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/02/2024	2.06%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/03/2024	3.12%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	2.97%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	3.02%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.5	15/02/2023	1.54%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	10/03/2023	1.17%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	14/04/2023	1.35%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	1.69%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	16/06/2023	1.17%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	1.71%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	15/09/2023	1.17%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	13/10/2023	1.35%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	15/12/2023	0.44%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.75	15/02/2024	1.74%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	05/04/2024	1.73%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2024	1.73%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1	15/08/2024	1.71%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	18/10/2024	1.66%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Ireland	3.9	20/03/2023	0.55%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Ireland	3.4	18/03/2024	0.65%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.05	15/01/2023	1.12%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.95	01/03/2023	1.23%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.95	15/03/2023	1.15%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	1.37%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	1.12%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	1.86%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	1.21%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	1.26%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	1.29%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	1.03%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	1.09%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	0.91%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	1.88%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	1.33%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	1.12%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	1.25%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	1.00%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	1.60%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	1.31%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	1.60%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	3.75	15/01/2023	0.33%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	7.5	15/01/2023	0.69%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	1.33%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2024	1.13%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	1.19%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Portugal	4.95	25/10/2023	0.89%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Portugal	5.65	15/02/2024	0.94%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	5.4	31/01/2023	1.74%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0	30/04/2023	1.59%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.35	30/07/2023	1.55%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	4.4	31/10/2023	1.67%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	4.8	31/01/2024	1.47%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	3.8	30/04/2024	1.72%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0	31/05/2024	1.32%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.25	30/07/2024	1.30%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	2.75	31/10/2024	1.92%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	0	20/04/2025	0.54%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	1.2	20/10/2025	0.92%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	4.85	15/03/2026	0.90%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	0.75	20/10/2026	1.23%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	0.8	22/06/2025	1.69%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	4.5	28/03/2026	1.12%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	1	22/06/2026	1.38%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	4	04/07/2025	0.56%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0.875	15/09/2025	0.40%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0.5	15/04/2026	0.54%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0	15/09/2026	0.24%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0	25/03/2025	3.74%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0.5	25/05/2025	3.46%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	6	25/10/2025	2.98%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	1	25/11/2025	3.12%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0	25/02/2026	3.24%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	3.5	25/04/2026	4.07%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0.5	25/05/2026	3.59%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0.25	25/11/2026	3.14%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2025	2.20%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	11/04/2025	1.57%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1	15/08/2025	2.25%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	1.97%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	0.40%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2026	2.46%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	10/04/2026	1.97%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	15/08/2026	2.33%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	09/10/2026	1.66%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Ireland	5.4	13/03/2025	1.09%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Ireland	1	15/05/2026	0.95%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.35	01/02/2025	1.60%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	5	01/03/2025	2.24%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.45	15/05/2025	1.25%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.5	01/06/2025	1.61%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.85	01/07/2025	1.53%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2.5	15/11/2025	1.38%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2	01/12/2025	1.71%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.5	01/02/2026	1.45%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	4.5	01/03/2026	2.07%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0	01/04/2026	1.51%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.6	01/06/2026	1.79%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2.1	15/07/2026	1.42%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0	01/08/2026	0.94%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	7.25	01/11/2026	1.29%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.25	01/12/2026	1.66%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	0.25	15/07/2025	1.58%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	0.5	15/07/2026	1.53%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	2.875	15/10/2025	1.23%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	2.875	21/07/2026	1.04%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0	31/01/2025	1.66%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	1.6	30/04/2025	1.80%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	4.65	30/07/2025	2.11%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	2.15	31/10/2025	1.99%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0	31/01/2026	1.65%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	1.95	30/04/2026	1.83%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	5.9	30/07/2026	2.35%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	1.3	31/10/2026	2.07%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	0.5	20/04/2027	1.13%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	6.25	15/07/2027	1.24%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	0.75	20/02/2028	1.05%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0.8	22/06/2027	1.37%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0	22/10/2027	0.76%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	5.5	28/03/2028	2.60%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0.8	22/06/2028	1.55%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2027	0.66%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	2.75	04/07/2028	0.60%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2028	0.49%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0	25/02/2027	1.42%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	1	25/05/2027	3.90%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	2.75	25/10/2027	5.71%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0.75	25/05/2028	4.91%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0.75	25/11/2028	4.77%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.25	15/02/2027	2.96%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.5	15/08/2027	2.91%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0	15/11/2027	2.11%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	5.625	04/01/2028	2.27%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2028	2.53%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	4.75	04/07/2028	1.76%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.25	15/08/2028	2.49%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0	15/11/2028	2.01%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Ireland	0.2	15/05/2027	0.69%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Ireland	0.9	15/05/2028	0.84%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.85	15/01/2027	1.84%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.2	01/06/2027	1.90%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.05	01/08/2027	1.97%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.95	15/09/2027	2.08%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	6.5	01/11/2027	3.40%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2	01/02/2028	2.37%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.25	15/03/2028	1.80%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.5	15/07/2028	1.47%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	4.75	01/09/2028	2.88%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.8	01/12/2028	2.32%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0	15/01/2027	1.50%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2027	1.53%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	5.5	15/01/2028	1.72%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2028	1.47%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	4.125	14/04/2027	1.12%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	0.7	15/10/2027	0.64%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	2.125	17/10/2028	1.54%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	0	31/01/2027	0.32%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.5	30/04/2027	2.27%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	0.8	30/07/2027	2.02%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.45	31/10/2027	2.42%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	0	31/01/2028	1.60%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.4	30/04/2028	2.44%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.4	30/07/2028	2.27%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	5.15	31/10/2028	2.36%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0.5	20/02/2029	0.93%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0	20/02/2030	0.87%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0	20/02/2031	0.79%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0.9	22/06/2029	1.38%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0.1	22/06/2030	0.97%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	1	22/06/2031	1.33%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0	22/10/2031	1.05%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.5	15/09/2029	0.50%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0	15/09/2030	0.41%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.75	15/04/2031	0.37%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.125	15/09/2031	0.37%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	5.5	25/04/2029	4.34%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0.5	25/05/2029	3.59%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0	25/11/2029	3.23%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	2.5	25/05/2030	4.84%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0	25/11/2030	3.63%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	1.5	25/05/2031	4.59%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0	25/11/2031	3.41%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0.25	15/02/2029	2.10%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2029	2.05%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	6.25	04/01/2030	1.42%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/02/2030	1.94%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2030	2.36%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2030	0.51%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	5.5	04/01/2031	2.58%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/02/2031	1.93%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2031	2.04%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2031	0.50%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	1.1	15/05/2029	0.84%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	2.4	15/05/2030	0.86%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	0.2	18/10/2030	0.62%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	1.35	18/03/2031	0.57%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	0	18/10/2031	0.68%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.45	15/02/2029	0.28%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	3	01/08/2029	1.94%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	5.25	01/11/2029	3.16%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	3.5	01/03/2030	2.43%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.35	01/04/2030	1.88%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.95	01/08/2030	1.44%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.65	01/12/2030	1.87%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.9	01/04/2031	1.69%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	6	01/05/2031	3.41%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.6	01/08/2031	1.48%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.95	01/12/2031	1.41%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0	15/01/2029	0.43%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0.25	15/07/2029	0.96%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0	15/07/2030	1.07%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0	15/07/2031	1.02%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	1.95	15/06/2029	1.02%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	3.875	15/02/2030	0.72%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	0.475	18/10/2030	0.79%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	0.3	17/10/2031	0.50%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	6	31/01/2029	2.83%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.45	30/04/2029	1.77%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.6	31/10/2029	1.68%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.5	30/04/2030	1.62%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.95	30/07/2030	1.98%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.25	31/10/2030	2.04%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.1	30/04/2031	1.61%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.5	31/10/2031	1.40%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/04/2023	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	15/07/2023	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.75	20/10/2023	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	15/07/2024	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.65	21/10/2024	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/04/2025	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.2	20/10/2025	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	4.85	15/03/2026	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/10/2026	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.5	20/04/2027	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	6.25	15/07/2027	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/02/2028	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.5	20/02/2029	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/02/2030	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/02/2031	0.14%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	2.4	23/05/2034	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.25	20/10/2036	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	4.15	15/03/2037	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/10/2040	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.15	20/06/2044	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.5	20/02/2047	0.14%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/03/2051	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.8	26/01/2062	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.7	20/04/2071	0.03%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.5	02/11/2086	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	2.1	20/09/2117	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.85	30/06/2120	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.2	22/10/2023	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.5	22/10/2024	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.5	28/03/2026	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0	22/10/2027	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2028	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.9	22/06/2029	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.1	22/06/2030	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1	22/06/2031	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0	22/10/2031	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4	28/03/2032	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.25	22/04/2033	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	5	28/03/2035	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.14%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.4	22/06/2040	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.7	22/06/2050	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.13%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.65	22/06/2071	0.06%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.5	15/04/2023	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2023	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	2	15/04/2024	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2024	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	4	04/07/2025	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.875	15/09/2025	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/04/2026	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2026	0.04%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2027	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	2.75	04/07/2028	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2028	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2029	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2030	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.75	15/04/2031	0.06%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.125	15/09/2031	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.125	15/04/2034	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.125	15/04/2036	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.25	15/09/2040	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	2.625	04/07/2042	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.375	15/04/2047	0.06%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.125	15/04/2052	0.04%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2023	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/03/2023	0.53%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	8.5	25/04/2023	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/05/2023	0.65%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4.25	25/10/2023	0.66%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2024	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/03/2024	0.57%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.25	25/05/2024	0.55%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/11/2024	0.56%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/03/2025	0.65%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2025	0.60%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	6	25/10/2025	0.51%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1	25/11/2025	0.54%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2026	0.56%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.5	25/04/2026	0.70%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2026	0.62%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.25	25/11/2026	0.54%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2027	0.20%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1	25/05/2027	0.56%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.75	25/10/2027	0.81%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/05/2028	0.70%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/11/2028	0.68%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	5.5	25/04/2029	0.77%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2029	0.63%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/11/2029	0.57%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.5	25/05/2030	0.85%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/11/2030	0.64%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.5	25/05/2031	0.81%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/11/2031	0.60%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	5.75	25/10/2032	0.76%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.25	25/05/2034	0.58%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4.75	25/04/2035	0.62%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.25	25/05/2036	0.63%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/10/2038	0.56%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/06/2039	0.51%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2040	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4.5	25/04/2041	0.88%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/06/2044	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.25	25/05/2045	0.55%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2	25/05/2048	0.51%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.5	25/05/2050	0.53%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/05/2052	0.40%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/05/2053	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/04/2055	0.52%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/04/2060	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/05/2066	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2072	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/02/2023	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/03/2023	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	14/04/2023	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/05/2023	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	16/06/2023	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2	15/08/2023	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/09/2023	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	13/10/2023	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/12/2023	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.75	15/02/2024	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	05/04/2024	0.32%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/05/2024	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1	15/08/2024	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	18/10/2024	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2025	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	11/04/2025	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1	15/08/2025	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/10/2025	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/10/2025	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2026	0.43%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/04/2026	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2026	0.40%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	09/10/2026	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/02/2027	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/08/2027	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/11/2027	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	5.625	04/01/2028	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2028	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2028	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/08/2028	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/11/2028	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/02/2029	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2029	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	6.25	04/01/2030	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/02/2030	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2030	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2030	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	5.5	04/01/2031	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/02/2031	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2031	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2031	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2034	0.54%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/05/2035	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/05/2036	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4	04/01/2037	0.61%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.25	04/07/2039	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2040	0.53%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	3.25	04/07/2042	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	04/07/2044	0.60%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	15/08/2046	0.66%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.25	15/08/2048	0.53%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2050	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2050	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2052	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	3.9	20/03/2023	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.2	15/05/2027	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.9	15/05/2028	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	2.4	15/05/2030	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.2	18/10/2030	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.35	18/03/2031	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0	18/10/2031	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.4	15/05/2035	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.55	22/04/2041	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.5	15/05/2050	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.05	15/01/2023	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/03/2023	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	15/03/2023	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/05/2023	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.6	15/06/2023	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/08/2023	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.3	15/08/2023	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/10/2023	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.65	15/10/2023	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	9	01/11/2023	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/01/2024	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	30/01/2024	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/03/2024	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/04/2024	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.85	15/05/2024	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.75	01/07/2024	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/08/2024	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.75	01/09/2024	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	15/11/2024	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.5	01/12/2024	0.30%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.35	01/02/2025	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/03/2025	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	15/05/2025	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.5	01/06/2025	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.85	01/07/2025	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.5	15/11/2025	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2	01/12/2025	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.5	01/02/2026	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/03/2026	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	01/04/2026	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.6	01/06/2026	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.1	15/07/2026	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	01/08/2026	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	7.25	01/11/2026	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.25	01/12/2026	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.85	15/01/2027	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.2	01/06/2027	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.05	01/08/2027	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	15/09/2027	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6.5	01/11/2027	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2	01/02/2028	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.25	15/03/2028	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.5	15/07/2028	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2028	0.41%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.8	01/12/2028	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.45	15/02/2029	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3	01/08/2029	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.25	01/11/2029	0.56%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.5	01/03/2030	0.43%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.35	01/04/2030	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/08/2030	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.65	01/12/2030	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.9	01/04/2031	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	01/05/2031	0.60%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.6	01/08/2031	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/12/2031	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.65	01/03/2032	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/06/2032	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.75	01/02/2033	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/09/2033	0.29%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/08/2034	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.35	01/03/2035	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	01/03/2036	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.25	01/09/2036	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4	01/02/2037	0.51%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/03/2037	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.95	01/09/2038	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/08/2039	0.47%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.1	01/03/2040	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/09/2040	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.8	01/03/2041	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.5	30/04/2045	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.85	01/09/2049	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/09/2050	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.7	01/09/2051	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.15	01/03/2072	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.75	15/01/2023	0.06%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	7.5	15/01/2023	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2024	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2	15/07/2024	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2027	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2029	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/07/2030	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/07/2031	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	4	15/01/2037	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2038	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.15%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2052	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.125	14/04/2027	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.7	15/10/2027	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.125	17/10/2028	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	3.875	15/02/2030	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.475	18/10/2030	0.14%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.3	17/10/2031	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.9	12/10/2035	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	1	12/04/2052	0.04%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.4	31/01/2023	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	30/04/2023	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.35	30/07/2023	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.4	31/10/2023	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.8	31/01/2024	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	3.8	30/04/2024	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/05/2024	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.25	30/07/2024	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.75	31/10/2024	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2025	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.6	30/04/2025	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.65	30/07/2025	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.15	31/10/2025	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2026	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.95	30/04/2026	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.9	30/07/2026	0.41%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.3	31/10/2026	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2027	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.5	30/04/2027	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.8	30/07/2027	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	31/10/2027	0.35%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2028	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.4	30/04/2028	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.4	30/07/2028	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.15	31/10/2028	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	6	31/01/2029	0.50%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	30/04/2029	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.6	31/10/2029	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.5	30/04/2030	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.95	30/07/2030	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.25	31/10/2030	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.1	30/04/2031	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.5	31/10/2031	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.75	30/07/2032	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.85	30/07/2035	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.2	31/01/2037	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.85	30/07/2037	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.2	31/10/2040	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.7	30/07/2041	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1	30/07/2042	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1	31/10/2050	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	31/10/2071	0.06%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	2.1	25/07/2023	3.68%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.25	25/07/2024	3.44%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2025	2.24%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2026	1.94%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.85	25/07/2027	4.96%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2028	2.56%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2029	1.94%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	3.4	25/07/2029	2.84%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.7	25/07/2030	3.65%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2031	1.00%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2032	0.56%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	3.15	25/07/2032	3.73%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2036	0.96%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2036	2.09%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.8	25/07/2040	4.22%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2047	3.22%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2023	3.09%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2026	3.40%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.5	15/04/2030	4.70%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2033	0.83%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2046	3.18%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.1	15/05/2023	1.79%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.6	15/09/2023	3.87%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.35	15/09/2024	2.63%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.65	15/05/2026	1.25%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	3.1	15/09/2026	2.91%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	1.3	15/05/2028	3.23%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.4	15/05/2030	2.38%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	1.25	15/09/2032	3.12%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.35	15/09/2035	3.86%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.55	15/09/2041	3.59%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.15	15/05/2051	1.17%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.15	30/11/2023	0.99%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	1.8	30/11/2024	2.65%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.65	30/11/2027	2.52%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	1	30/11/2030	3.19%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.7	30/11/2033	2.64%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.179	15/12/2022	3.20%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.05	15/01/2023	3.64%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.95	01/03/2023	4.01%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.95	15/03/2023	3.75%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	4.48%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	3.67%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.187	15/07/2023	3.03%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	6.09%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	3.94%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	4.11%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	4.20%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	3.35%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.029	15/12/2023	2.50%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	3.55%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	2.98%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.223	15/02/2024	3.41%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	6.14%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	4.33%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	3.66%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	4.09%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	3.27%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	5.22%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.576	15/10/2024	3.86%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	4.27%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	5.24%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.337	15/01/2025	3.08%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.35	01/02/2025	5.76%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	5	01/03/2025	8.07%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.426	15/04/2025	5.32%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.45	15/05/2025	4.50%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.5	01/06/2025	5.82%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.85	01/07/2025	5.53%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.03	15/09/2025	3.91%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	2.5	15/11/2025	4.97%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	2	01/12/2025	6.16%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.5	01/02/2026	5.23%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	4.5	01/03/2026	7.46%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0	01/04/2026	5.45%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0	15/04/2026	3.20%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.6	01/06/2026	6.44%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	2.1	15/07/2026	5.10%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0	01/08/2026	3.39%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	7.25	01/11/2026	4.65%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.25	01/12/2026	5.98%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/12/2021	6.06%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	31/12/2021	5.63%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/01/2022	6.06%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	31/01/2022	6.13%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/02/2022	6.07%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	28/02/2022	5.63%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/03/2022	5.24%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	31/03/2022	4.77%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/04/2022	6.07%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	29/04/2022	5.20%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	13/05/2022	6.51%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/06/2022	6.51%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/07/2022	7.16%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	12/08/2022	6.69%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/09/2022	6.69%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/10/2022	5.22%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/11/2022	4.35%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.15	15/12/2021	0.80%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/03/2022	1.13%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.2	01/04/2022	0.90%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.35	15/04/2022	0.96%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1	15/07/2022	0.73%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.9	01/08/2022	1.01%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.5	01/09/2022	1.11%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.45	15/09/2022	0.89%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.5	01/11/2022	1.14%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	29/11/2022	0.81%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.05	15/01/2023	0.82%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	01/03/2023	0.91%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	15/03/2023	0.85%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/05/2023	1.01%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.6	15/06/2023	0.83%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/08/2023	1.38%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.3	15/08/2023	0.89%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.45	01/10/2023	0.93%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.65	15/10/2023	0.95%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	9	01/11/2023	0.76%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	15/01/2024	0.80%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	30/01/2024	0.68%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/03/2024	1.39%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	15/04/2024	0.98%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.85	15/05/2024	0.83%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.75	01/07/2024	0.93%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	15/08/2024	0.74%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.75	01/09/2024	1.18%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.45	15/11/2024	0.97%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.5	01/12/2024	1.19%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.35	01/02/2025	1.11%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/03/2025	1.55%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.45	15/05/2025	0.87%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.5	01/06/2025	1.12%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.85	01/07/2025	1.06%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.5	15/11/2025	0.96%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2	01/12/2025	1.19%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.5	01/02/2026	1.01%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/03/2026	1.44%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	01/04/2026	1.05%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.6	01/06/2026	1.24%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.1	15/07/2026	0.98%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0	01/08/2026	0.65%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	7.25	01/11/2026	0.90%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.25	01/12/2026	1.15%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.85	15/01/2027	1.06%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.2	01/06/2027	1.09%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.05	01/08/2027	1.13%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	15/09/2027	1.19%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6.5	01/11/2027	1.95%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2	01/02/2028	1.36%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.25	15/03/2028	1.03%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.5	15/07/2028	0.84%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/09/2028	1.65%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.8	01/12/2028	1.33%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.45	15/02/2029	0.20%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3	01/08/2029	1.38%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.25	01/11/2029	2.24%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.5	01/03/2030	1.72%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.35	01/04/2030	1.33%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	01/08/2030	1.02%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.65	01/12/2030	1.33%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.9	01/04/2031	1.20%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6	01/05/2031	2.42%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.6	01/08/2031	1.05%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	01/12/2031	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.65	01/03/2032	1.40%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	01/06/2032	0.20%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.75	01/02/2033	1.68%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.45	01/09/2033	1.16%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/08/2034	1.97%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.35	01/03/2035	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.45	01/03/2036	0.79%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.25	01/09/2036	0.93%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4	01/02/2037	2.05%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	01/03/2037	0.73%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.95	01/09/2038	0.99%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/08/2039	1.90%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.1	01/03/2040	0.90%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/09/2040	1.87%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.8	01/03/2041	0.81%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/09/2044	1.54%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.5	30/04/2045	0.70%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.25	01/09/2046	1.15%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.7	01/03/2047	1.11%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.45	01/03/2048	1.19%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.85	01/09/2049	1.04%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.45	01/09/2050	0.97%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.7	01/09/2051	0.82%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.8	01/03/2067	0.59%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.15	01/03/2072	0.26%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/12/2021	0.32%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.15	15/12/2021	0.69%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	31/12/2021	0.30%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/01/2022	0.32%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	31/01/2022	0.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/02/2022	0.32%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	28/02/2022	0.30%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/03/2022	0.98%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/03/2022	0.28%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	31/03/2022	0.25%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.2	01/04/2022	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/04/2022	0.32%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.35	15/04/2022	0.83%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	29/04/2022	0.28%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	13/05/2022	0.35%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	30/05/2022	0.76%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/06/2022	0.35%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.029	15/06/2022	0.67%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/07/2022	0.38%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1	15/07/2022	0.63%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.9	01/08/2022	0.87%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	12/08/2022	0.36%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.5	01/09/2022	0.96%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/09/2022	0.36%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.45	15/09/2022	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	28/09/2022	0.66%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/10/2022	0.28%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.5	01/11/2022	0.99%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/11/2022	0.23%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	29/11/2022	0.70%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.179	15/12/2022	0.63%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.05	15/01/2023	0.71%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	01/03/2023	0.78%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	15/03/2023	0.73%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/05/2023	0.88%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.6	15/06/2023	0.72%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.187	15/07/2023	0.59%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/08/2023	1.19%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.3	15/08/2023	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.45	01/10/2023	0.80%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.65	15/10/2023	0.82%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	9	01/11/2023	0.66%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.029	15/12/2023	0.49%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	15/01/2024	0.69%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	30/01/2024	0.58%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.223	15/02/2024	0.67%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/03/2024	1.20%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	15/04/2024	0.85%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.85	15/05/2024	0.72%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.75	01/07/2024	0.80%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	15/08/2024	0.64%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.75	01/09/2024	1.02%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.576	15/10/2024	0.75%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.45	15/11/2024	0.84%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.5	01/12/2024	1.03%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.337	15/01/2025	0.51%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.35	01/02/2025	0.96%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/03/2025	1.34%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.426	15/04/2025	0.88%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.45	15/05/2025	0.75%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.5	01/06/2025	0.97%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.85	01/07/2025	0.92%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.03	15/09/2025	0.65%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.5	15/11/2025	0.83%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2	01/12/2025	1.02%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.5	01/02/2026	0.87%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/03/2026	1.24%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	01/04/2026	0.91%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	15/04/2026	0.53%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.6	01/06/2026	1.07%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.1	15/07/2026	0.85%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	01/08/2026	0.56%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	7.25	01/11/2026	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.25	01/12/2026	0.99%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.85	15/01/2027	0.91%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.2	01/06/2027	0.94%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.05	01/08/2027	0.98%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	15/09/2027	1.03%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6.5	01/11/2027	1.68%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2	01/02/2028	1.17%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.25	15/03/2028	0.89%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.5	15/07/2028	0.73%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/09/2028	1.43%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.8	01/12/2028	1.15%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.45	15/02/2029	0.17%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.126	15/04/2029	0.49%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3	01/08/2029	1.19%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.25	01/11/2029	1.94%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.5	01/03/2030	1.49%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.35	01/04/2030	1.15%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	01/08/2030	0.88%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.65	01/12/2030	1.15%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.9	01/04/2031	1.04%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	01/05/2031	2.09%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.6	01/08/2031	0.91%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	01/12/2031	0.87%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.65	01/03/2032	1.21%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	01/06/2032	0.17%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.75	01/02/2033	1.45%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.45	01/09/2033	1.00%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/08/2034	1.70%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.35	01/03/2035	0.86%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.45	01/03/2036	0.68%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.25	01/09/2036	0.80%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4	01/02/2037	1.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	01/03/2037	0.63%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.95	01/09/2038	0.85%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/08/2039	1.64%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.1	01/03/2040	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/09/2040	1.62%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.8	01/03/2041	0.70%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/09/2044	1.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.5	30/04/2045	0.60%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.25	01/09/2046	0.99%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.7	01/03/2047	0.96%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.45	01/03/2048	1.03%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.85	01/09/2049	0.90%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.45	01/09/2050	0.84%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.7	01/09/2051	0.71%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.8	01/03/2067	0.51%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.15	01/03/2072	0.22%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0	25/02/2023	4.72%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0	25/03/2023	12.53%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	3.90%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	15.24%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	15.39%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0	25/02/2024	8.88%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0	25/03/2024	13.46%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	12.82%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	13.06%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	0	20/04/2023	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	1.27%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2024	1.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	1.65	21/10/2024	1.11%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.83%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2023	0.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	2	15/04/2024	0.86%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.65%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2023	1.38%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2023	3.66%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	1.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	4.45%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	4.49%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2024	2.59%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2024	3.93%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	3.74%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	3.81%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/02/2023	3.81%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	10/03/2023	2.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	14/04/2023	3.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	4.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	16/06/2023	2.90%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	4.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/09/2023	2.90%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	13/10/2023	3.36%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/12/2023	1.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.75	15/02/2024	4.30%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	05/04/2024	4.28%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2024	4.28%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1	15/08/2024	4.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	18/10/2024	4.11%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	3.75	15/01/2023	0.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	7.5	15/01/2023	1.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	3.55%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2024	3.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	3.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	0	20/04/2025	0.78%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	1.2	20/10/2025	1.33%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	4.85	15/03/2026	1.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	0.75	20/10/2026	1.77%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	4	04/07/2025	1.06%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0.875	15/09/2025	0.76%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0.5	15/04/2026	1.02%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0	15/09/2026	0.45%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0	25/03/2025	3.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0.5	25/05/2025	3.69%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	6	25/10/2025	3.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	1	25/11/2025	3.33%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0	25/02/2026	3.46%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	3.5	25/04/2026	4.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0.5	25/05/2026	3.83%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0.25	25/11/2026	3.35%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2025	6.54%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	11/04/2025	4.67%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1	15/08/2025	6.68%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	5.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	1.17%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2026	7.32%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	10/04/2026	5.85%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	15/08/2026	6.91%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	09/10/2026	4.92%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	0.25	15/07/2025	6.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	0.5	15/07/2026	6.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	0.5	20/04/2027	1.71%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	6.25	15/07/2027	1.87%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	0.75	20/02/2028	1.59%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2027	1.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	2.75	04/07/2028	1.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2028	0.93%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0	25/02/2027	1.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	1	25/05/2027	5.49%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	2.75	25/10/2027	8.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0.75	25/05/2028	6.92%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0.75	25/11/2028	6.72%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.25	15/02/2027	7.76%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.5	15/08/2027	7.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0	15/11/2027	5.53%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	5.625	04/01/2028	5.95%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2028	6.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	4.75	04/07/2028	4.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.25	15/08/2028	6.53%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0	15/11/2028	5.28%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0	15/01/2027	3.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2027	3.08%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	5.5	15/01/2028	3.44%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2028	2.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/04/2023	0.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	15/07/2023	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.75	20/10/2023	0.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	15/07/2024	0.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.65	21/10/2024	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/04/2025	0.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.2	20/10/2025	0.23%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	4.85	15/03/2026	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/10/2026	0.31%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.5	20/04/2027	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	6.25	15/07/2027	0.26%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/02/2028	0.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.5	20/02/2029	0.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/02/2030	0.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/02/2031	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	2.4	23/05/2034	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.25	20/10/2036	0.11%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	4.15	15/03/2037	0.47%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/10/2040	0.07%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.15	20/06/2044	0.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.5	20/02/2047	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/03/2051	0.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.8	26/01/2062	0.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.7	20/04/2071	0.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.5	02/11/2086	0.07%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	2.1	20/09/2117	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.85	30/06/2120	0.07%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.5	15/04/2023	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2023	0.17%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2	15/04/2024	0.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2024	0.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	4	04/07/2025	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.875	15/09/2025	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2026	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2026	0.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2027	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2.75	04/07/2028	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2028	0.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2029	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2030	0.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.75	15/04/2031	0.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.125	15/09/2031	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.125	15/04/2034	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2036	0.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.25	15/09/2040	0.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2.625	04/07/2042	0.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.375	15/04/2047	0.14%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2052	0.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2023	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/03/2023	0.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	8.5	25/04/2023	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/05/2023	0.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.25	25/10/2023	0.76%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2024	0.44%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/03/2024	0.66%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.25	25/05/2024	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/11/2024	0.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/03/2025	0.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2025	0.69%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	6	25/10/2025	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1	25/11/2025	0.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2026	0.65%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.5	25/04/2026	0.81%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2026	0.72%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.25	25/11/2026	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2027	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1	25/05/2027	0.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.75	25/10/2027	0.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/05/2028	0.81%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/11/2028	0.79%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	5.5	25/04/2029	0.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2029	0.73%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/11/2029	0.66%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.5	25/05/2030	0.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/11/2030	0.74%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.5	25/05/2031	0.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/11/2031	0.70%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	5.75	25/10/2032	0.88%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.25	25/05/2034	0.67%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.75	25/04/2035	0.72%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.25	25/05/2036	0.73%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/10/2038	0.65%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/06/2039	0.59%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2040	0.32%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.5	25/04/2041	1.02%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/06/2044	0.17%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.25	25/05/2045	0.63%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2	25/05/2048	0.59%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.5	25/05/2050	0.61%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/05/2052	0.47%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/05/2053	0.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/04/2055	0.61%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/04/2060	0.53%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/05/2066	0.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2072	0.11%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/02/2023	0.79%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/03/2023	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	14/04/2023	0.69%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2023	0.87%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	16/06/2023	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2	15/08/2023	0.88%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/09/2023	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	13/10/2023	0.70%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/12/2023	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.75	15/02/2024	0.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	05/04/2024	0.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2024	0.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1	15/08/2024	0.88%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	18/10/2024	0.85%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2025	1.06%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	11/04/2025	0.76%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1	15/08/2025	1.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.95%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2026	1.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/04/2026	0.95%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2026	1.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	09/10/2026	0.80%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2027	1.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/08/2027	1.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/11/2027	0.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	5.625	04/01/2028	0.90%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2028	1.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2028	0.70%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/08/2028	0.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/11/2028	0.80%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2029	1.03%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2029	1.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	6.25	04/01/2030	0.70%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/02/2030	0.95%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	1.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	0.25%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	5.5	04/01/2031	1.27%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/02/2031	0.95%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	1.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	0.25%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2034	1.51%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/05/2035	0.85%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/05/2036	0.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4	04/01/2037	1.71%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.25	04/07/2039	1.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2040	1.48%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2042	1.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	04/07/2044	1.69%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	15/08/2046	1.85%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.25	15/08/2048	1.48%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	1.05%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	0.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2052	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2023	0.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	7.5	15/01/2023	0.33%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2024	0.54%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2	15/07/2024	0.57%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.70%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.68%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2027	0.55%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.56%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.54%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2029	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.44%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2030	0.49%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2031	0.46%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.69%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	4	15/01/2037	1.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2038	0.27%

Data as at: 6 December 2021

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.40%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2042	1.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.75	15/01/2047	1.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2052	0.33%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	0	20/04/2023	0.85%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	1.35%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	1.70%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2024	1.54%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	1.65	21/10/2024	1.49%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.71%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2023	0.80%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	2	15/04/2024	0.73%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.56%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2023	2.06%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2023	5.46%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	1.70%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	6.64%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	6.71%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2024	3.87%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2024	5.87%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	5.59%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	5.69%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/02/2023	2.89%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	10/03/2023	2.19%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	14/04/2023	2.54%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	3.18%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	16/06/2023	2.20%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	3.22%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/09/2023	2.20%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	13/10/2023	2.55%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/12/2023	0.83%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.75	15/02/2024	3.27%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	05/04/2024	3.25%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2024	3.25%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1	15/08/2024	3.21%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	18/10/2024	3.12%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	3.75	15/01/2023	0.63%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	7.5	15/01/2023	1.30%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	2.51%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2024	2.12%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	2.25%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/04/2023	0.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	15/07/2023	0.25%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.75	20/10/2023	0.31%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	15/07/2024	0.28%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.65	21/10/2024	0.28%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/04/2025	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.2	20/10/2025	0.30%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	4.85	15/03/2026	0.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/10/2026	0.40%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.5	20/04/2027	0.31%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	6.25	15/07/2027	0.33%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/02/2028	0.28%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.5	20/02/2029	0.31%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/02/2030	0.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/02/2031	0.26%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	2.4	23/05/2034	0.28%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.25	20/10/2036	0.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	4.15	15/03/2037	0.61%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/10/2040	0.09%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.15	20/06/2044	0.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.5	20/02/2047	0.26%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/03/2051	0.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.8	26/01/2062	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.7	20/04/2071	0.06%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.5	02/11/2086	0.09%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	2.1	20/09/2117	0.25%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.85	30/06/2120	0.09%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.5	15/04/2023	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2023	0.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2	15/04/2024	0.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2024	0.10%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	4	04/07/2025	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.875	15/09/2025	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2026	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2026	0.08%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2027	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2.75	04/07/2028	0.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2028	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2029	0.17%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2030	0.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.75	15/04/2031	0.12%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.125	15/09/2031	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.125	15/04/2034	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2036	0.10%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.25	15/09/2040	0.10%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2.625	04/07/2042	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.375	15/04/2047	0.12%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2052	0.08%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2023	0.38%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/03/2023	1.01%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	8.5	25/04/2023	0.31%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/05/2023	1.23%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.25	25/10/2023	1.24%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2024	0.72%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/03/2024	1.08%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.25	25/05/2024	1.03%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/11/2024	1.05%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/03/2025	1.22%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2025	1.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	6	25/10/2025	0.97%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1	25/11/2025	1.02%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2026	1.06%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.5	25/04/2026	1.33%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2026	1.17%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.25	25/11/2026	1.02%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2027	0.38%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1	25/05/2027	1.05%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.75	25/10/2027	1.54%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/05/2028	1.32%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/11/2028	1.28%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	5.5	25/04/2029	1.45%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2029	1.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/11/2029	1.08%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.5	25/05/2030	1.61%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/11/2030	1.21%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.5	25/05/2031	1.53%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/11/2031	1.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	5.75	25/10/2032	1.43%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.25	25/05/2034	1.09%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.75	25/04/2035	1.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.25	25/05/2036	1.19%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/10/2038	1.06%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/06/2039	0.96%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2040	0.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.5	25/04/2041	1.67%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/06/2044	0.28%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.25	25/05/2045	1.03%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2	25/05/2048	0.96%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.5	25/05/2050	1.00%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/05/2052	0.76%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/05/2053	0.23%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/04/2055	0.99%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/04/2060	0.86%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/05/2066	0.47%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2072	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/02/2023	0.53%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/03/2023	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	14/04/2023	0.47%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2023	0.59%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	16/06/2023	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2	15/08/2023	0.59%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/09/2023	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	13/10/2023	0.47%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/12/2023	0.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.75	15/02/2024	0.60%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	05/04/2024	0.60%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2024	0.60%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1	15/08/2024	0.59%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	18/10/2024	0.58%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2025	0.72%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	11/04/2025	0.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1	15/08/2025	0.73%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.64%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2026	0.80%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/04/2026	0.64%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2026	0.76%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	09/10/2026	0.54%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2027	0.80%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/08/2027	0.78%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/11/2027	0.57%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	5.625	04/01/2028	0.61%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2028	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2028	0.47%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/08/2028	0.67%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/11/2028	0.54%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2029	0.70%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2029	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	6.25	04/01/2030	0.47%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/02/2030	0.65%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	0.79%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	0.17%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	5.5	04/01/2031	0.86%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/02/2031	0.64%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	0.17%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2034	1.02%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/05/2035	0.57%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/05/2036	0.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4	04/01/2037	1.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.25	04/07/2039	0.84%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2040	1.00%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2042	0.84%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	04/07/2044	1.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	15/08/2046	1.25%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.25	15/08/2048	1.00%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	0.71%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	0.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2052	0.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2023	0.12%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	7.5	15/01/2023	0.24%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.46%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2024	0.39%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2	15/07/2024	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.52%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.50%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2027	0.40%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.46%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.40%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2029	0.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.32%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2030	0.36%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2031	0.34%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	4	15/01/2037	0.74%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2038	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.83%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.86%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2052	0.24%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.05	15/01/2023	4.34%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.95	01/03/2023	4.77%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.95	15/03/2023	4.47%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	5.33%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	4.37%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	7.25%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	4.69%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	4.90%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	5.00%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	3.99%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	4.23%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	3.55%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	7.30%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	5.16%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	4.36%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	4.86%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	3.89%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	6.22%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	5.08%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	6.24%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	2.25	22/06/2023	5.82%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	0.2	22/10/2023	4.06%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	2.6	22/06/2024	6.91%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	0.5	22/10/2024	5.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Ireland	3.9	20/03/2023	3.19%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Ireland	3.4	18/03/2024	3.76%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.05	15/01/2023	1.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.95	01/03/2023	1.43%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.95	15/03/2023	1.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	1.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	1.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	2.18%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	1.41%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	1.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	1.50%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	1.20%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	1.27%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	1.07%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	2.19%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	1.55%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	1.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	1.46%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	1.17%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	1.87%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	1.52%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	1.87%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Portugal	4.95	25/10/2023	5.19%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Portugal	5.65	15/02/2024	5.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	5.4	31/01/2023	3.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0	30/04/2023	3.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.35	30/07/2023	3.26%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	4.4	31/10/2023	3.52%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	4.8	31/01/2024	3.08%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	3.8	30/04/2024	3.62%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0	31/05/2024	2.77%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.25	30/07/2024	2.73%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	2.75	31/10/2024	4.02%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.2	22/10/2023	0.52%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.5	22/10/2024	0.71%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	1.17%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.5	28/03/2026	0.78%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.96%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.78%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0	22/10/2027	0.43%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	1.49%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2028	0.89%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.9	22/06/2029	0.97%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.1	22/06/2030	0.69%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2031	0.94%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0	22/10/2031	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4	28/03/2032	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.25	22/04/2033	0.63%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	5	28/03/2035	1.75%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.57%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.4	22/06/2040	0.36%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	1.58%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.71%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.7	22/06/2050	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.53%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.65	22/06/2071	0.23%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	3.9	20/03/2023	0.41%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.48%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.75%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.2	15/05/2027	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.9	15/05/2028	0.48%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	2.4	15/05/2030	0.61%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.2	18/10/2030	0.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.35	18/03/2031	0.41%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0	18/10/2031	0.48%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.4	15/05/2035	0.29%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.39%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.55	22/04/2041	0.22%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.5	15/05/2050	0.45%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.05	15/01/2023	0.27%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	01/03/2023	0.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	15/03/2023	0.28%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/05/2023	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.6	15/06/2023	0.28%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/08/2023	0.46%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.3	15/08/2023	0.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.45	01/10/2023	0.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.65	15/10/2023	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	9	01/11/2023	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0	15/01/2024	0.27%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0	30/01/2024	0.22%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2024	0.46%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0	15/04/2024	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.85	15/05/2024	0.28%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.75	01/07/2024	0.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0	15/08/2024	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.75	01/09/2024	0.39%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	15/11/2024	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.5	01/12/2024	0.39%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.35	01/02/2025	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/03/2025	0.52%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	15/05/2025	0.29%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.5	01/06/2025	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.85	01/07/2025	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.5	15/11/2025	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2	01/12/2025	0.39%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.5	01/02/2026	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2026	0.48%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0	01/04/2026	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.6	01/06/2026	0.41%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.1	15/07/2026	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0	01/08/2026	0.22%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	7.25	01/11/2026	0.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.25	01/12/2026	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.85	15/01/2027	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.2	01/06/2027	0.36%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.05	01/08/2027	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	15/09/2027	0.39%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6.5	01/11/2027	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2	01/02/2028	0.45%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.25	15/03/2028	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.5	15/07/2028	0.28%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2028	0.55%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.8	01/12/2028	0.44%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.45	15/02/2029	0.07%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3	01/08/2029	0.46%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5.25	01/11/2029	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.5	01/03/2030	0.57%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.35	01/04/2030	0.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	01/08/2030	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.65	01/12/2030	0.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.9	01/04/2031	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	01/05/2031	0.80%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.6	01/08/2031	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	01/12/2031	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.65	01/03/2032	0.46%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	01/06/2032	0.07%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5.75	01/02/2033	0.56%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.45	01/09/2033	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2034	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.35	01/03/2035	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	01/03/2036	0.26%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.25	01/09/2036	0.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4	01/02/2037	0.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	01/03/2037	0.24%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.95	01/09/2038	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2039	0.63%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.1	01/03/2040	0.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/09/2040	0.62%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.8	01/03/2041	0.27%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.51%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.5	30/04/2045	0.23%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.85	01/09/2049	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.45	01/09/2050	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.7	01/09/2051	0.27%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.20%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.15	01/03/2072	0.09%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	0.70%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.85%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.72%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.125	14/04/2027	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.7	15/10/2027	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.125	17/10/2028	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.72%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	3.875	15/02/2030	0.51%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.475	18/10/2030	0.56%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.3	17/10/2031	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.48%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.9	12/10/2035	0.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.83%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	1	12/04/2052	0.16%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.4	31/01/2023	0.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0	30/04/2023	0.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.35	30/07/2023	0.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.4	31/10/2023	0.63%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.8	31/01/2024	0.55%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	3.8	30/04/2024	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0	31/05/2024	0.50%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.25	30/07/2024	0.49%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.75	31/10/2024	0.72%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2025	0.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.6	30/04/2025	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.65	30/07/2025	0.75%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.15	31/10/2025	0.70%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2026	0.58%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.95	30/04/2026	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.9	30/07/2026	0.83%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.3	31/10/2026	0.73%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2027	0.09%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.5	30/04/2027	0.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.8	30/07/2027	0.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2027	0.71%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2028	0.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.4	30/04/2028	0.71%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.4	30/07/2028	0.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2028	0.69%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	6	31/01/2029	1.02%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.45	30/04/2029	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.6	31/10/2029	0.61%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.5	30/04/2030	0.58%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.95	30/07/2030	0.72%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.25	31/10/2030	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.1	30/04/2031	0.58%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.5	31/10/2031	0.50%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.75	30/07/2032	0.97%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.63%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.85	30/07/2035	0.69%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.2	31/01/2037	0.90%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.85	30/07/2037	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.89%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.2	31/10/2040	0.46%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.7	30/07/2041	0.98%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1	30/07/2042	0.14%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.76%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.70%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.57%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1	31/10/2050	0.50%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.63%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2071	0.12%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.4	31/01/2023	2.19%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0	30/04/2023	1.99%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.35	30/07/2023	1.95%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.4	31/10/2023	2.10%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.8	31/01/2024	1.84%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	3.8	30/04/2024	2.16%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0	31/05/2024	1.66%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.25	30/07/2024	1.63%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.75	31/10/2024	2.41%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0	31/01/2025	1.96%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.6	30/04/2025	2.12%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.65	30/07/2025	2.49%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.15	31/10/2025	2.34%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0	31/01/2026	1.95%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.95	30/04/2026	2.16%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.9	30/07/2026	2.77%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.3	31/10/2026	2.44%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0	31/01/2027	0.31%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.5	30/04/2027	2.21%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.8	30/07/2027	1.96%

Data as at: 6 December 2021

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.45	31/10/2027	2.35%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0	31/01/2028	1.56%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.4	30/04/2028	2.38%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.4	30/07/2028	2.21%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.15	31/10/2028	2.30%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	6	31/01/2029	3.41%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.45	30/04/2029	2.13%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.6	31/10/2029	2.02%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.5	30/04/2030	1.95%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.95	30/07/2030	2.39%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.25	31/10/2030	2.46%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.1	30/04/2031	1.93%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.5	31/10/2031	1.68%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.75	30/07/2032	3.25%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.35	30/07/2033	2.10%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.85	30/07/2035	2.29%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.2	31/01/2037	2.99%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.85	30/07/2037	0.85%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.9	30/07/2040	2.97%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.2	31/10/2040	1.55%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.7	30/07/2041	3.28%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1	30/07/2042	0.45%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.15	31/10/2044	2.52%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.9	31/10/2046	2.32%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.7	31/10/2048	1.91%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1	31/10/2050	1.65%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	3.45	30/07/2066	2.09%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.45	31/10/2071	0.40%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	0.95	01/08/2030	14.05%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	1.65	01/12/2030	18.24%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	0.9	01/04/2031	16.46%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	0.6	01/08/2031	14.44%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	0.95	01/12/2031	13.76%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	5.75	01/02/2033	23.07%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	0.6	31/10/2029	15.23%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	0.5	30/04/2030	14.64%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	1.25	31/10/2030	18.49%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	0.1	30/04/2031	14.55%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	0.5	31/10/2031	12.66%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	5.75	30/07/2032	24.44%