

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/03/2022	5.66%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	31/03/2022	5.15%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/04/2022	6.56%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	29/04/2022	5.62%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	13/05/2022	7.03%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	31/05/2022	4.80%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/06/2022	7.03%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/07/2022	7.74%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	29/07/2022	5.99%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	12/08/2022	7.22%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/09/2022	7.23%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/10/2022	5.64%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/11/2022	4.70%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/12/2022	6.20%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	13/01/2023	6.72%
FTSE Eurozone BOT (Weekly) Index	0 - 1 year	Italy	0	14/02/2023	6.72%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.2	01/04/2022	0.93%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.35	15/04/2022	1.00%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1	15/07/2022	0.75%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.9	01/08/2022	1.05%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5.5	01/09/2022	1.12%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.45	15/09/2022	0.88%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5.5	01/11/2022	1.14%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	29/11/2022	0.84%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.05	15/01/2023	0.86%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	01/03/2023	0.94%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	15/03/2023	0.89%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4.5	01/05/2023	1.06%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.6	15/06/2023	0.86%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4.75	01/08/2023	1.40%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.3	15/08/2023	0.93%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.45	01/10/2023	0.97%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.65	15/10/2023	0.99%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	9	01/11/2023	0.79%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	29/11/2023	0.41%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	15/01/2024	0.83%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	30/01/2024	0.85%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4.5	01/03/2024	1.41%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	15/04/2024	1.01%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.85	15/05/2024	0.86%

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FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.75	01/07/2024	0.95%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	15/08/2024	0.76%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.75	01/09/2024	1.20%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.45	15/11/2024	0.99%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.5	01/12/2024	1.21%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	15/12/2024	0.61%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.35	01/02/2025	1.14%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5	01/03/2025	1.56%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.45	15/05/2025	0.89%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.5	01/06/2025	1.14%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.85	01/07/2025	1.08%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.5	15/11/2025	0.98%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2	01/12/2025	1.20%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.5	01/02/2026	1.02%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4.5	01/03/2026	1.44%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	01/04/2026	1.07%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.6	01/06/2026	1.25%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.1	15/07/2026	0.99%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0	01/08/2026	0.94%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	7.25	01/11/2026	0.91%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.25	01/12/2026	1.16%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.85	15/01/2027	1.06%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.2	01/06/2027	1.09%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.05	01/08/2027	1.13%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	15/09/2027	1.20%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	6.5	01/11/2027	1.97%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2	01/02/2028	1.35%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.25	15/03/2028	1.03%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.5	15/07/2028	0.84%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4.75	01/09/2028	1.62%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.8	01/12/2028	1.31%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.45	15/02/2029	0.60%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3	01/08/2029	1.35%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5.25	01/11/2029	2.23%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.5	01/03/2030	1.68%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.35	01/04/2030	1.31%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	01/08/2030	1.00%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.65	01/12/2030	1.29%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.9	01/04/2031	1.17%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	6	01/05/2031	2.39%

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FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.6	01/08/2031	1.02%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	01/12/2031	1.02%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.65	01/03/2032	1.35%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	01/06/2032	0.52%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5.75	01/02/2033	1.62%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.45	01/09/2033	1.11%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5	01/08/2034	1.89%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.35	01/03/2035	0.96%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.45	01/03/2036	0.75%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.25	01/09/2036	0.93%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4	01/02/2037	1.96%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	0.95	01/03/2037	0.70%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.95	01/09/2038	0.93%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5	01/08/2039	1.81%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.1	01/03/2040	0.85%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	5	01/09/2040	1.77%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.8	01/03/2041	0.87%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	4.75	01/09/2044	1.45%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.5	30/04/2045	0.65%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.25	01/09/2046	1.07%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.7	01/03/2047	1.03%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.45	01/03/2048	1.11%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	3.85	01/09/2049	0.96%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.45	01/09/2050	0.89%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	1.7	01/09/2051	0.75%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.15	01/09/2052	0.37%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.8	01/03/2067	0.55%
FTSE Eurozone BTP (Weekly) Index	1 - 15+ years	Italy	2.15	01/03/2072	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Abn Amro Bank Nv	2.375	23/01/2024	0.79%
FTSE Eurozone Covered Bond	1 - 15+ years	Abn Amro Bank Nv	0.875	14/01/2026	0.32%
FTSE Eurozone Covered Bond	1 - 15+ years	Abn Amro Bank Nv	1.5	30/09/2030	1.56%
FTSE Eurozone Covered Bond	1 - 15+ years	Abn Amro Bank Nv	1.25	10/01/2033	1.82%
FTSE Eurozone Covered Bond	1 - 15+ years	Arkea Home Loans Sfh Sa	0.01	04/10/2030	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Australia & New Zealand Banking Group Ltd	2.5	16/01/2024	0.33%
FTSE Eurozone Covered Bond	1 - 15+ years	Axa Home Loan Sfh	0.05	05/07/2027	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Banca Monte Dei Paschi Di Siena Spa	2	29/01/2024	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Banca Monte Dei Paschi Di Siena Spa	0.875	08/10/2026	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco Bilbao Vizcaya Argentaria Sa	0.875	22/11/2026	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco De Sabadell Sa	0.125	20/10/2023	0.51%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco De Sabadell Sa	1	26/04/2027	0.53%

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FTSE Eurozone Covered Bond	1 - 15+ years	Banco Santander Sa	1.125	27/11/2024	0.76%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco Santander Sa	0.25	10/07/2029	1.45%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco Santander Sa	2	27/11/2034	0.36%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco Santander Totta Sa	0.875	25/04/2024	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Banco Santander Totta Sa	1.25	26/09/2027	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Montreal	0.1	20/10/2023	0.76%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Montreal	0.125	26/01/2027	0.67%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Montreal	0.05	08/06/2029	0.30%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Nova Scotia	0.01	18/03/2025	1.32%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Nova Scotia	0.01	14/01/2027	0.37%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Nova Scotia	0.01	15/12/2027	0.42%
FTSE Eurozone Covered Bond	1 - 15+ years	Bank Of Nova Scotia	0.01	14/09/2029	0.66%
FTSE Eurozone Covered Bond	1 - 15+ years	Bankinter	1	05/02/2025	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Bbva	4	25/02/2025	0.85%
FTSE Eurozone Covered Bond	1 - 15+ years	Belfius Banque Sa	0.75	10/02/2025	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Berlin Hyp Ag	0.125	18/01/2030	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Bpce Sfh	1.75	27/06/2024	1.11%
FTSE Eurozone Covered Bond	1 - 15+ years	Bpce Sfh Sa	0.75	02/09/2025	1.06%
FTSE Eurozone Covered Bond	1 - 15+ years	Bpce Sfh Sa	0.625	22/09/2027	1.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Bpce Sfh Sa	0.01	27/05/2030	1.40%
FTSE Eurozone Covered Bond	1 - 15+ years	Bpce Sfh Sa	0.5	23/01/2035	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse De Refinancement De L'Habitat Sa	0.01	27/11/2026	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse De Refinancement De L'Habitat Sa	0.01	07/02/2028	0.61%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse De Refinancement De L'Habitat Sa	0.01	08/10/2029	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse Francaise De Financement Local Sa	0.625	13/04/2026	2.39%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse Francaise De Financement Local Sa	1	25/04/2028	1.08%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse Francaise De Financement Local Sa	0.01	18/03/2031	0.89%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse Francaise De Financement Local Sa	1.25	22/01/2035	0.30%
FTSE Eurozone Covered Bond	1 - 15+ years	Caisse Refinance Habitat	3.6	08/03/2024	1.48%
FTSE Eurozone Covered Bond	1 - 15+ years	Caixabank	1.25	11/01/2027	0.72%
FTSE Eurozone Covered Bond	1 - 15+ years	Caixabank Sa	1	17/01/2028	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Caja	4.125	24/03/2036	0.73%
FTSE Eurozone Covered Bond	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.25	27/09/2023	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.01	07/10/2026	0.37%
FTSE Eurozone Covered Bond	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.04	09/07/2027	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Canadian Imperial Bank Of Commerce/Canada	0.01	30/04/2029	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Cassa Di Risparmio Di Parma E Piacenza Spa	0.875	16/06/2023	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Cassa Di Risparmio Di Parma E Piacenza Spa	0.375	20/01/2032	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Commerzbank Ag	0.125	09/01/2024	0.76%
FTSE Eurozone Covered Bond	1 - 15+ years	Commerzbank Ag	0.625	28/05/2025	0.51%

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FTSE Eurozone Covered Bond	1 - 15+ years	Commerzbank Ag	0.625	24/08/2027	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Commerzbank Ag	0.01	11/03/2030	0.53%
FTSE Eurozone Covered Bond	1 - 15+ years	Commerzbank Ag	1.25	09/01/2034	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Commonwealth Bank Of Australia	0.5	27/07/2026	0.31%
FTSE Eurozone Covered Bond	1 - 15+ years	Commonwealth Bank Of Australia	0.875	19/02/2029	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Commonwealth Bank Of Australia	0.125	15/10/2029	0.30%
FTSE Eurozone Covered Bond	1 - 15+ years	Compagnie De Financement Foncier	4	24/10/2025	2.00%
FTSE Eurozone Covered Bond	1 - 15+ years	Compagnie De Financement Foncier Sa	0.5	04/09/2024	2.16%
FTSE Eurozone Covered Bond	1 - 15+ years	Compagnie De Financement Foncier Sa	0.375	09/04/2027	1.16%
FTSE Eurozone Covered Bond	1 - 15+ years	Compagnie De Financement Foncier Sa	1.2	29/04/2031	0.96%
FTSE Eurozone Covered Bond	1 - 15+ years	Compagnie De Financement Foncier Sa	1.25	15/11/2032	0.27%
FTSE Eurozone Covered Bond	1 - 15+ years	Cooperatieve Rabobank Ua	0.625	26/04/2026	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Cooperatieve Rabobank Ua	0.875	08/02/2028	1.07%
FTSE Eurozone Covered Bond	1 - 15+ years	Cooperatieve Rabobank Ua	0.01	02/07/2030	0.71%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Agricole Home Loan Sfh	0.625	11/09/2023	1.45%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Agricole Home Loan Sfh	0.75	05/05/2027	1.39%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Agricole Home Loan Sfh Sa	4	16/07/2025	1.14%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Agricole Home Loan Sfh Sa	0.05	06/12/2029	1.19%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Agricole Home Loan Sfh Sa	0.875	06/05/2034	0.31%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Agricole Public Sector Scf Sa	1.875	07/06/2023	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Mutuel Arkea	1.75	19/06/2024	1.21%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Mutuel-Cic Home Loan Sfh	1	30/04/2028	1.07%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Mutuel-Cic Home Loan Sfh Sa	0.875	07/04/2026	0.95%
FTSE Eurozone Covered Bond	1 - 15+ years	Credit Mutuel-Cic Home Loan Sfh Sa	0.125	28/01/2030	0.30%
FTSE Eurozone Covered Bond	1 - 15+ years	Danske Kiinnitysluottopankki Oy	0.01	14/01/2028	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Deutsche Bank Ag	0.25	08/03/2024	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Deutsche Bank Sae	0.5	11/03/2024	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Dexia Mu	5.375	08/07/2024	1.43%
FTSE Eurozone Covered Bond	1 - 15+ years	Dnb Boligkreditt As	0.375	14/11/2023	1.20%
FTSE Eurozone Covered Bond	1 - 15+ years	Dnb Boligkreditt As	0.25	07/09/2026	1.13%
FTSE Eurozone Covered Bond	1 - 15+ years	Dnb Boligkreditt As	0.01	12/05/2028	0.61%
FTSE Eurozone Covered Bond	1 - 15+ years	Dnb Boligkreditt As	0.01	21/01/2031	0.35%
FTSE Eurozone Covered Bond	1 - 15+ years	Dz Hyp Ag	0.5	13/11/2025	0.99%
FTSE Eurozone Covered Bond	1 - 15+ years	Dz Hyp Ag	0.01	27/10/2028	0.48%
FTSE Eurozone Covered Bond	1 - 15+ years	Dz Hyp Ag	0.01	29/03/2030	0.48%
FTSE Eurozone Covered Bond	1 - 15+ years	Erste Group Bank Ag	0.75	17/01/2028	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Hsbc Sfh (France) Sa	2	16/10/2023	0.33%
FTSE Eurozone Covered Bond	1 - 15+ years	Hsbc Sfh (France) Sa	0.5	17/04/2025	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Ing Bank Nv	1.875	22/05/2023	0.33%
FTSE Eurozone Covered Bond	1 - 15+ years	Ing Bank Nv	0.875	11/04/2028	0.95%

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FTSE Eurozone Covered Bond	1 - 15+ years	Ing Belgique Sa	0.625	30/05/2025	0.57%
FTSE Eurozone Covered Bond	1 - 15+ years	Ing Belgique Sa	0.01	20/02/2030	0.30%
FTSE Eurozone Covered Bond	1 - 15+ years	Ing Diba Ag	0.25	09/10/2023	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Ing Diba Ag	0.01	07/10/2028	0.30%
FTSE Eurozone Covered Bond	1 - 15+ years	Intesa Sanpaolo Spa	3.375	24/01/2025	1.05%
FTSE Eurozone Covered Bond	1 - 15+ years	Intesa Sanpaolo Spa	3.25	10/02/2026	1.18%
FTSE Eurozone Covered Bond	1 - 15+ years	Intesa Sanpaolo Spa	1.125	16/06/2027	0.58%
FTSE Eurozone Covered Bond	1 - 15+ years	Kbc Bank Nv	0	03/12/2025	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Korea Housing Finance Corp	0.01	05/02/2025	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Korea Housing Finance Corp	0.01	29/06/2026	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Kutxabank Sa	1.25	22/09/2025	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	La Banque Postale Home Loan Sfh Sa	1	04/10/2028	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	La Banque Postale Home Loan Sfh Sa	0.01	22/10/2029	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	La Caixa	3.875	17/02/2025	1.78%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Baden Wurttemberg	0.2	10/01/2024	0.76%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Baden Wurttemberg	0.875	15/09/2025	0.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.01	22/01/2025	0.83%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.5	25/09/2025	0.51%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.875	20/03/2028	0.56%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.01	26/09/2029	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Landesbank Hessen Thueringen Girozentrale	0.5	19/01/2037	0.23%
FTSE Eurozone Covered Bond	1 - 15+ years	Lloyds Bank Plc	0.5	11/04/2023	0.58%
FTSE Eurozone Covered Bond	1 - 15+ years	Muenchener Hypothekenbank Eg	2.5	04/07/2028	0.28%
FTSE Eurozone Covered Bond	1 - 15+ years	National Australia Bank Ltd	0.75	30/01/2026	0.57%
FTSE Eurozone Covered Bond	1 - 15+ years	National Bank Of Canada	0.125	27/01/2027	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Norddeutsche Landesbank Girozentrale	0.75	18/01/2028	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Nordea Bank Finland Plc	1	05/11/2024	0.51%
FTSE Eurozone Covered Bond	1 - 15+ years	Nordea Mortgage Bank Plc	0.625	23/05/2025	0.88%
FTSE Eurozone Covered Bond	1 - 15+ years	Nordea Mortgage Bank Plc	0.125	18/06/2027	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Op Asuntoluottopankki Oyj	0.25	13/03/2024	0.83%
FTSE Eurozone Covered Bond	1 - 15+ years	Op Asuntoluottopankki Oyj	0.625	01/09/2025	0.50%
FTSE Eurozone Covered Bond	1 - 15+ years	Op Asuntoluottopankki Oyj	0.75	07/06/2027	0.81%
FTSE Eurozone Covered Bond	1 - 15+ years	Op Asuntoluottopankki Oyj	0.01	19/11/2030	0.29%
FTSE Eurozone Covered Bond	1 - 15+ years	Rabobank Nederland Nv	0.25	31/05/2024	0.38%
FTSE Eurozone Covered Bond	1 - 15+ years	Rabobank Nederland Nv	1.25	31/05/2032	0.33%
FTSE Eurozone Covered Bond	1 - 15+ years	Royal Bank Of Canada	0.25	29/01/2024	1.07%
FTSE Eurozone Covered Bond	1 - 15+ years	Royal Bank Of Canada	0.625	10/09/2025	1.05%
FTSE Eurozone Covered Bond	1 - 15+ years	Royal Bank Of Canada	0.01	05/10/2028	0.79%
FTSE Eurozone Covered Bond	1 - 15+ years	Royal Bank Of Canada	0.01	27/01/2031	0.29%
FTSE Eurozone Covered Bond	1 - 15+ years	Royal Bank Of Scotland	0.5	15/05/2024	0.32%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Covered Bond	1 - 15+ years	Santand	3.875	06/02/2026	0.95%
FTSE Eurozone Covered Bond	1 - 15+ years	Santand	4.625	04/05/2027	0.73%
FTSE Eurozone Covered Bond	1 - 15+ years	Santander Uk Plc	0.375	20/09/2023	0.76%
FTSE Eurozone Covered Bond	1 - 15+ years	Santander Uk Plc	0.05	12/01/2027	0.31%
FTSE Eurozone Covered Bond	1 - 15+ years	Skandinaviska Enskilda Banken Ab	0.25	20/06/2024	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Skandinaviska Enskilda Banken Ab	0.375	09/02/2026	0.31%
FTSE Eurozone Covered Bond	1 - 15+ years	Societe Generale Sfh Sa	0.01	02/12/2026	0.62%
FTSE Eurozone Covered Bond	1 - 15+ years	Societe Generale Sfh Sa	0.75	18/10/2027	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Societe Generale Sfh Sa	0.01	11/02/2030	0.48%
FTSE Eurozone Covered Bond	1 - 15+ years	Sparebank 1 Boligkreditt As	0.375	19/06/2023	0.51%
FTSE Eurozone Covered Bond	1 - 15+ years	Sparebank 1 Boligkreditt As	0.25	30/08/2026	0.50%
FTSE Eurozone Covered Bond	1 - 15+ years	Sparebank 1 Boligkreditt As	0.01	22/09/2027	1.11%
FTSE Eurozone Covered Bond	1 - 15+ years	Sparebank 1 Boligkreditt As	0.125	05/11/2029	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Sr Boligkreditt As	0.01	10/03/2031	0.23%
FTSE Eurozone Covered Bond	1 - 15+ years	Stadshypotek Ab	0.5	11/07/2025	0.57%
FTSE Eurozone Covered Bond	1 - 15+ years	Stadshypotek Ab	0.01	24/11/2028	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Stadshypotek Ab	0.01	30/09/2030	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Sumitomo Mitsui Banking Corp	0.55	06/11/2023	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Sumitomo Mitsui Banking Corp	0.01	10/09/2025	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Swedbank Hypotek Ab	0.45	23/08/2023	0.51%
FTSE Eurozone Covered Bond	1 - 15+ years	Swedbank Hypotek Ab	0.05	28/05/2025	0.56%
FTSE Eurozone Covered Bond	1 - 15+ years	Swedish Covered Bond Corp	0.375	16/02/2024	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Swedish Covered Bond Corp	0.01	14/03/2030	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Toronto Dominion Bank	0	09/02/2024	1.26%
FTSE Eurozone Covered Bond	1 - 15+ years	Toronto Dominion Bank	0.625	06/06/2025	0.25%
FTSE Eurozone Covered Bond	1 - 15+ years	Toronto Dominion Bank	0.1	19/07/2027	0.31%
FTSE Eurozone Covered Bond	1 - 15+ years	Unicredit Bank Ag	0.01	19/11/2027	0.74%
FTSE Eurozone Covered Bond	1 - 15+ years	Unicredit Bank Ag	0.25	15/01/2032	0.59%
FTSE Eurozone Covered Bond	1 - 15+ years	Unicredit Bank Ag	0.85	22/05/2034	0.49%
FTSE Eurozone Covered Bond	1 - 15+ years	Unicredit Spa	3	31/01/2024	0.61%
FTSE Eurozone Covered Bond	1 - 15+ years	Unicredit Spa	0.75	30/04/2025	0.50%
FTSE Eurozone Covered Bond	1 - 15+ years	United Overseas Bank Ltd	0.01	01/12/2027	0.24%
FTSE Eurozone Covered Bond	1 - 15+ years	Westpac Banking Corp	0.5	04/12/2023	0.82%
FTSE Eurozone Covered Bond	1 - 15+ years	Westpac Banking Corp	0.375	02/04/2026	0.31%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	3.84%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	15.02%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	15.42%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	0	25/02/2024	10.01%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	0	25/03/2024	13.44%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	12.80%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	12.80%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	0	25/02/2025	1.63%
FTSE Eurozone France Government 1-3Y Index	1 - 3 years	France	0	25/03/2025	15.05%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	10/03/2022	2.12%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	12/05/2022	2.31%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	14/07/2022	1.28%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	16/03/2022	1.32%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	23/03/2022	2.33%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	06/04/2022	2.24%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	13/04/2022	1.50%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	21/04/2022	2.27%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	27/04/2022	1.51%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	04/05/2022	1.58%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	11/05/2022	1.77%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	18/05/2022	2.48%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	25/05/2022	0.74%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	01/06/2022	0.91%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	15/06/2022	1.91%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	29/06/2022	1.71%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	13/07/2022	1.77%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	27/07/2022	0.98%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	10/08/2022	1.75%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	23/03/2022	5.46%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	21/04/2022	5.74%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	18/05/2022	5.19%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	22/06/2022	4.51%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	20/07/2022	3.42%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	24/08/2022	3.14%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/03/2022	1.65%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/03/2022	1.50%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/04/2022	1.91%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	29/04/2022	1.64%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	13/05/2022	2.05%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	30/05/2022	4.31%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/05/2022	1.40%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/06/2022	2.05%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/07/2022	2.26%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	29/07/2022	1.75%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	12/08/2022	2.11%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	30/03/2022	1.26%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	28/04/2022	1.52%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	30/05/2022	1.05%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	29/06/2022	0.59%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	28/07/2022	0.41%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	30/08/2022	0.41%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	18/03/2022	0.49%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	20/05/2022	0.56%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	22/07/2022	0.42%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	08/04/2022	2.37%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	06/05/2022	2.40%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	10/06/2022	2.05%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	08/07/2022	1.94%
FTSE Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	12/08/2022	1.97%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Austria	2.4	23/05/2034	3.18%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Austria	0.25	20/10/2036	1.61%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Belgium	3	22/06/2034	1.98%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Belgium	5	28/03/2035	5.33%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Finland	1.125	15/04/2034	0.60%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Finland	0.125	15/04/2036	0.45%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	France	5.75	25/10/2032	13.19%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	France	4.75	25/04/2035	10.79%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Germany	4.75	04/07/2034	10.02%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Germany	0	15/05/2035	5.52%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Ireland	1.3	15/05/2033	0.89%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Ireland	0.4	15/05/2035	0.83%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Italy	5	01/08/2034	16.56%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Italy	1.45	01/03/2036	6.62%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Netherlands	2.5	15/01/2033	2.35%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Netherlands	4	15/01/2037	3.35%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Portugal	2.25	18/04/2034	1.06%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Portugal	0.9	12/10/2035	0.64%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Spain	5.75	30/07/2032	9.20%
FTSE Eurozone Government Bond IG 10-15Y Index	10 - 15 years	Spain	2.35	30/07/2033	5.86%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	1.61%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	2.03%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	2.25	22/06/2023	1.74%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	2.6	22/06/2024	2.05%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.83%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.64%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	11.32%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	11.62%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	10.13%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	10.24%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Ireland	3.4	18/03/2024	0.64%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Ireland	5.4	13/03/2025	1.01%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	14.68%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	11.96%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	1.88%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	1.90%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Portugal	4.95	25/10/2023	0.89%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Portugal	5.65	15/02/2024	0.87%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	4.4	31/10/2023	6.89%
FTSE Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	3.8	30/04/2024	7.08%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	0	20/10/2040	0.30%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	3.15	20/06/2044	0.71%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	1.5	20/02/2047	0.63%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	0.75	20/03/2051	0.42%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	3.8	26/01/2062	0.47%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	0.7	20/04/2071	0.19%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	1.5	02/11/2086	0.19%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	2.1	20/09/2117	0.52%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Austria	0.85	30/06/2120	0.18%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	1.45	22/06/2037	0.52%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	1.9	22/06/2038	0.67%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	0.4	22/06/2040	0.49%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	4.25	28/03/2041	1.85%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	3.75	22/06/2045	1.02%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	1.6	22/06/2047	0.81%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	1.7	22/06/2050	0.84%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	2.25	22/06/2057	0.53%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	2.15	22/06/2066	0.58%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Belgium	0.65	22/06/2071	0.27%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Finland	0.25	15/09/2040	0.24%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Finland	2.625	04/07/2042	0.50%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Finland	0.5	15/04/2043	0.19%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Finland	1.375	15/04/2047	0.32%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Finland	0.125	15/04/2052	0.19%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	4	25/10/2038	2.67%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	1.75	25/06/2039	2.40%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	0.5	25/05/2040	1.38%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	4.5	25/04/2041	4.28%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	0.5	25/06/2044	0.85%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	3.25	25/05/2045	2.69%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	2	25/05/2048	2.34%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	1.5	25/05/2050	2.41%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	0.75	25/05/2052	1.80%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	0.75	25/05/2053	0.85%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	4	25/04/2055	2.40%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	4	25/04/2060	2.07%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	1.75	25/05/2066	1.08%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	France	0.5	25/05/2072	0.39%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	4.25	04/07/2039	2.11%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	4.75	04/07/2040	2.51%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	3.25	04/07/2042	2.09%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	2.5	04/07/2044	2.83%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	2.5	15/08/2046	3.08%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	1.25	15/08/2048	2.42%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	0	15/08/2050	1.78%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	0	15/08/2050	0.35%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Germany	0	15/08/2052	0.51%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Ireland	1.7	15/05/2037	0.46%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Ireland	0.55	22/04/2041	0.25%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Ireland	2	18/02/2045	0.78%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Ireland	1.5	15/05/2050	0.51%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	2.95	01/09/2038	1.13%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	5	01/08/2039	2.16%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	3.1	01/03/2040	1.02%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	5	01/09/2040	2.15%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	1.8	01/03/2041	1.04%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	4.75	01/09/2044	1.75%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	1.5	30/04/2045	0.77%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	3.25	01/09/2046	1.29%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	2.7	01/03/2047	1.24%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	3.45	01/03/2048	1.33%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	3.85	01/09/2049	1.16%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	2.45	01/09/2050	1.07%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	1.7	01/09/2051	0.89%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	2.15	01/09/2052	0.43%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	2.8	01/03/2067	0.66%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Italy	2.15	01/03/2072	0.28%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Netherlands	0	15/01/2038	0.49%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Netherlands	0.5	15/01/2040	0.71%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Netherlands	3.75	15/01/2042	2.03%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Netherlands	2.75	15/01/2047	2.08%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Netherlands	0	15/01/2052	0.66%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Portugal	4.1	15/04/2037	0.98%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Portugal	1.15	11/04/2042	0.18%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Portugal	4.1	15/02/2045	0.41%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Portugal	1	12/04/2052	0.18%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	0.85	30/07/2037	0.70%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	4.9	30/07/2040	2.03%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	1.2	31/10/2040	1.13%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	4.7	30/07/2041	2.23%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	1	30/07/2042	0.30%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	5.15	31/10/2044	1.70%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	2.9	31/10/2046	1.53%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	2.7	31/10/2048	1.26%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	1	31/10/2050	1.06%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	1.9	31/10/2052	0.47%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	3.45	30/07/2066	1.35%
FTSE Eurozone Government Bond IG 15Y+ Index	15+ years	Spain	1.45	31/10/2071	0.25%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Austria	1.2	20/10/2025	1.61%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Austria	0.75	20/10/2026	2.13%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Belgium	0.8	22/06/2025	2.40%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Belgium	1	22/06/2026	1.95%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Finland	0.875	15/09/2025	0.80%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Finland	0.5	15/04/2026	1.08%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	France	3.5	25/04/2026	14.95%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	France	0.25	25/11/2026	11.46%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Germany	1	15/08/2025	8.61%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2026	9.35%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Ireland	1	15/05/2026	0.99%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Italy	4.5	01/03/2026	11.92%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Italy	1.6	01/06/2026	10.17%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Netherlands	0.25	15/07/2025	2.53%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Netherlands	0.5	15/07/2026	2.43%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Portugal	2.875	15/10/2025	1.28%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Portugal	2.875	21/07/2026	1.07%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Spain	1.95	30/04/2026	7.18%
FTSE Eurozone Government Bond IG 3-5Y Index	3 - 5 years	Spain	1.3	31/10/2026	8.09%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Austria	6.25	15/07/2027	2.59%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Austria	0.75	20/02/2028	2.24%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Belgium	0.8	22/06/2027	2.13%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Belgium	5.5	28/03/2028	4.09%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2027	0.90%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Finland	2.75	04/07/2028	0.82%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	France	1	25/05/2027	7.67%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	France	2.75	25/10/2027	11.74%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Germany	0.5	15/08/2027	10.13%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2028	8.73%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Ireland	0.2	15/05/2027	0.68%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Ireland	0.9	15/05/2028	0.83%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Italy	6.5	01/11/2027	12.13%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Italy	2	01/02/2028	8.32%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2027	2.72%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2028	2.59%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Portugal	4.125	14/04/2027	2.10%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Portugal	0.7	15/10/2027	1.19%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Spain	1.45	31/10/2027	9.52%
FTSE Eurozone Government Bond IG 5-7Y Index	5 - 7 years	Spain	1.4	30/07/2028	8.89%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Austria	0	20/02/2030	0.88%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Austria	0	20/02/2031	0.92%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Belgium	0.1	22/06/2030	2.36%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Belgium	1	22/06/2031	3.51%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Finland	0.75	15/04/2031	0.81%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Finland	0.125	15/09/2031	0.90%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	France	5.5	25/04/2029	15.81%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	France	0.5	25/05/2029	13.00%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Germany	0	15/08/2029	8.49%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Germany	0	15/02/2030	7.99%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Ireland	1.1	15/05/2029	2.13%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Ireland	0.2	18/10/2030	1.55%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Italy	3.5	01/03/2030	9.47%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Italy	6	01/05/2031	13.27%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Netherlands	0.25	15/07/2029	1.47%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Netherlands	0	15/07/2030	1.64%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Portugal	1.95	15/06/2029	1.76%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Portugal	0.475	18/10/2030	1.34%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Spain	0.5	30/04/2030	6.66%
FTSE Eurozone Government Bond IG 7-10Y Index	7 - 10 years	Spain	0.1	30/04/2031	6.06%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0	15/07/2023	0.31%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	1.75	20/10/2023	0.39%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	1.2	20/10/2025	0.27%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0.75	20/10/2026	0.36%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	6.25	15/07/2027	0.38%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0.75	20/02/2028	0.33%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0	20/02/2030	0.15%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0	20/02/2031	0.16%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	2.4	23/05/2034	0.35%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0.25	20/10/2036	0.18%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0	20/10/2040	0.06%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	3.15	20/06/2044	0.15%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	1.5	20/02/2047	0.13%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0.75	20/03/2051	0.09%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	3.8	26/01/2062	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0.7	20/04/2071	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	1.5	02/11/2086	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	2.1	20/09/2117	0.11%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Austria	0.85	30/06/2120	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.34%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	0.40%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	0.41%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.33%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.31%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	0.60%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.1	22/06/2030	0.41%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2031	0.61%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.22%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	5	28/03/2035	0.59%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.11%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.14%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.4	22/06/2040	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	0.38%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.21%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.7	22/06/2050	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.11%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.12%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.65	22/06/2071	0.06%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	1.5	15/04/2023	0.16%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0	15/09/2024	0.12%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.875	15/09/2025	0.14%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.5	15/04/2026	0.18%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.5	15/09/2027	0.13%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	2.75	04/07/2028	0.12%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.75	15/04/2031	0.14%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.125	15/09/2031	0.16%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	1.125	15/04/2034	0.07%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.125	15/04/2036	0.05%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.25	15/09/2040	0.05%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	2.625	04/07/2042	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.5	15/04/2043	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	1.375	15/04/2047	0.07%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Finland	0.125	15/04/2052	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	1.75	25/05/2023	2.19%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	4.25	25/10/2023	2.25%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	3.5	25/04/2026	2.55%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.25	25/11/2026	1.95%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	1	25/05/2027	1.13%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	2.75	25/10/2027	1.73%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	5.5	25/04/2029	2.72%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.5	25/05/2029	2.24%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	5.75	25/10/2032	1.47%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	4.75	25/04/2035	1.20%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	4	25/10/2038	0.55%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	1.75	25/06/2039	0.49%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.5	25/05/2040	0.28%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	4.5	25/04/2041	0.88%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.5	25/06/2044	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	3.25	25/05/2045	0.55%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	2	25/05/2048	0.48%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	1.5	25/05/2050	0.50%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.75	25/05/2052	0.37%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.75	25/05/2053	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	4	25/04/2055	0.49%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	4	25/04/2060	0.43%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	1.75	25/05/2066	0.22%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	France	0.5	25/05/2072	0.08%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	1.5	15/05/2023	1.96%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	2	15/08/2023	1.98%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	1	15/08/2025	1.47%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0.5	15/02/2026	1.59%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0.5	15/08/2027	1.49%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0.5	15/02/2028	1.29%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0	15/08/2029	1.46%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0	15/02/2030	1.38%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	4.75	04/07/2034	1.12%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0	15/05/2035	0.62%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	4.25	04/07/2039	0.43%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	4.75	04/07/2040	0.52%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	3.25	04/07/2042	0.43%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	2.5	04/07/2044	0.58%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	2.5	15/08/2046	0.63%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	1.25	15/08/2048	0.50%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0	15/08/2050	0.37%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0	15/08/2050	0.07%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Germany	0	15/08/2052	0.11%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.12%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.20%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.2	15/05/2027	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.9	15/05/2028	0.12%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.37%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.2	18/10/2030	0.27%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.4	15/05/2035	0.09%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.55	22/04/2041	0.05%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.16%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.5	15/05/2050	0.11%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.75	01/09/2024	2.84%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	15/11/2024	2.31%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2026	2.03%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.6	01/06/2026	1.73%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	6.5	01/11/2027	1.79%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2	01/02/2028	1.23%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.5	01/03/2030	1.63%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	01/05/2031	2.29%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2034	1.84%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	01/03/2036	0.74%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.95	01/09/2038	0.23%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2039	0.44%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.1	01/03/2040	0.21%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/09/2040	0.44%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.8	01/03/2041	0.21%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.36%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.5	30/04/2045	0.16%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.27%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.26%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.27%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.85	01/09/2049	0.24%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.45	01/09/2050	0.22%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.7	01/09/2051	0.18%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.15	01/09/2052	0.09%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.14%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.15	01/03/2072	0.06%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.36%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	2	15/07/2024	0.37%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.43%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.41%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.40%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.38%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.25%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0	15/07/2030	0.28%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.26%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	4	15/01/2037	0.37%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0	15/01/2038	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.15%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.42%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.43%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Netherlands	0	15/01/2052	0.14%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	0.17%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.22%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.18%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.125	14/04/2027	0.31%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.7	15/10/2027	0.18%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.30%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.475	18/10/2030	0.23%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.12%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	0.9	12/10/2035	0.07%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.20%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	1.15	11/04/2042	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.09%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Portugal	1	12/04/2052	0.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.4	31/10/2023	1.33%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	3.8	30/04/2024	1.37%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.95	30/04/2026	1.22%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.3	31/10/2026	1.38%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2027	1.40%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.4	30/07/2028	1.31%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.5	30/04/2030	1.15%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.1	30/04/2031	1.04%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.75	30/07/2032	1.02%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.65%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.85	30/07/2037	0.14%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.42%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.2	31/10/2040	0.23%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.7	30/07/2041	0.46%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1	30/07/2042	0.06%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.35%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.32%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.26%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1	31/10/2050	0.22%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.9	31/10/2052	0.10%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.28%
FTSE Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2071	0.05%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Austria	2.4	23/05/2034	1.30%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Austria	0.25	20/10/2036	0.66%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Austria	4.15	15/03/2037	2.84%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	0.35	22/06/2032	0.60%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	1.25	22/04/2033	1.39%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	3	22/06/2034	1.44%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	5	28/03/2035	3.87%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Finland	1.125	15/04/2034	0.60%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Finland	0.125	15/04/2036	0.45%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	0	25/05/2032	1.08%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	5.75	25/10/2032	6.77%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	1.25	25/05/2034	5.11%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	4.75	25/04/2035	5.54%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	1.25	25/05/2036	5.50%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	4.75	04/07/2034	4.83%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	0	15/05/2035	2.66%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	0	15/05/2036	2.76%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	4	04/01/2037	5.29%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	0.35	18/10/2032	0.42%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	1.3	15/05/2033	0.67%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	0.4	15/05/2035	0.63%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	0.95	01/06/2032	1.16%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	5.75	01/02/2033	3.59%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	2.45	01/09/2033	2.49%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	5	01/08/2034	4.18%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	3.35	01/03/2035	2.15%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	1.45	01/03/2036	1.67%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	2.25	01/09/2036	2.08%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	4	01/02/2037	4.32%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	0.95	01/03/2037	1.54%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Netherlands	2.5	15/01/2033	2.35%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Netherlands	4	15/01/2037	3.35%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Portugal	2.25	18/04/2034	1.06%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Portugal	0.9	12/10/2035	0.64%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	0.7	30/04/2032	1.44%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	5.75	30/07/2032	4.22%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	2.35	30/07/2033	2.69%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	1.85	30/07/2035	2.91%
FTSE Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	4.2	31/01/2037	3.79%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	0	20/04/2023	0.45%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	0.71%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	0.90%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	0	15/07/2024	0.81%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	1.65	21/10/2024	0.78%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	2.25	22/06/2023	0.99%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	0.2	22/10/2023	0.68%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	2.6	22/06/2024	1.17%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	0.5	22/10/2024	0.95%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.37%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	0	15/09/2023	0.42%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	2	15/04/2024	0.39%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.29%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	0.88%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	3.45%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	3.54%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/02/2024	2.30%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/03/2024	3.08%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	2.94%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	2.94%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/02/2025	0.37%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/03/2025	3.45%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	14/04/2023	1.34%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	1.68%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	16/06/2023	1.16%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	1.70%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	15/09/2023	1.16%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	13/10/2023	1.34%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	15/12/2023	1.09%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.75	15/02/2024	1.69%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	15/03/2024	0.44%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	05/04/2024	1.71%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2024	1.71%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	1	15/08/2024	1.68%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	18/10/2024	1.63%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0.5	15/02/2025	2.03%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Ireland	3.4	18/03/2024	0.64%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Ireland	5.4	13/03/2025	1.01%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	1.36%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	1.11%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	1.81%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	1.20%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	1.25%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	1.27%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	1.02%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	29/11/2023	0.27%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	1.07%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	1.10%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	1.86%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	1.31%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	1.10%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	1.22%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	0.98%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	1.57%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	1.28%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	1.56%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0	15/12/2024	0.78%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.35	01/02/2025	1.46%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	5	01/03/2025	2.06%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	1.32%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2024	1.12%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	1.34%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Portugal	4.95	25/10/2023	0.89%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Portugal	5.65	15/02/2024	0.87%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0	30/04/2023	1.58%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.35	30/07/2023	1.54%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	4.4	31/10/2023	1.66%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	4.8	31/01/2024	1.39%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	3.8	30/04/2024	1.70%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0	31/05/2024	1.40%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.25	30/07/2024	1.28%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	2.75	31/10/2024	1.88%
FTSE Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0	31/01/2025	1.53%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	0	20/04/2025	0.57%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	1.2	20/10/2025	0.96%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	4.85	15/03/2026	0.93%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	0.75	20/10/2026	1.27%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	0.8	22/06/2025	1.76%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	4.5	28/03/2026	1.16%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	1	22/06/2026	1.43%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	4	04/07/2025	0.58%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0.875	15/09/2025	0.42%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0.5	15/04/2026	0.56%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0	15/09/2026	0.32%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0.5	25/05/2025	3.62%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	6	25/10/2025	3.11%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	1	25/11/2025	3.22%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0	25/02/2026	3.37%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	3.5	25/04/2026	4.23%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0.5	25/05/2026	3.73%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0.25	25/11/2026	3.24%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0	25/02/2027	1.90%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	11/04/2025	1.65%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1	15/08/2025	2.35%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	2.05%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	0.41%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2026	2.55%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	10/04/2026	2.05%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	15/08/2026	2.42%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	09/10/2026	1.96%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0.25	15/02/2027	2.52%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Ireland	1	15/05/2026	0.99%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.45	15/05/2025	1.30%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.5	01/06/2025	1.66%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.85	01/07/2025	1.58%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2.5	15/11/2025	1.43%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2	01/12/2025	1.75%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.5	01/02/2026	1.49%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	4.5	01/03/2026	2.14%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0	01/04/2026	1.56%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.6	01/06/2026	1.83%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2.1	15/07/2026	1.44%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0	01/08/2026	1.37%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	7.25	01/11/2026	1.33%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.25	01/12/2026	1.69%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.85	15/01/2027	1.55%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	0.25	15/07/2025	1.65%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	0	15/01/2026	0.44%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	0.5	15/07/2026	1.59%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	0	15/01/2027	1.28%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	2.875	15/10/2025	1.28%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	2.875	21/07/2026	1.07%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	1.6	30/04/2025	1.88%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0	31/05/2025	0.22%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	4.65	30/07/2025	2.20%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	2.15	31/10/2025	2.18%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0	31/01/2026	1.71%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	1.95	30/04/2026	1.89%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	5.9	30/07/2026	2.44%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	1.3	31/10/2026	2.13%
FTSE Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0	31/01/2027	0.62%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	0.5	20/04/2027	1.11%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	6.25	15/07/2027	1.22%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	0.75	20/02/2028	1.06%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	0	20/10/2028	0.32%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	0.5	20/02/2029	1.12%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0.8	22/06/2027	1.36%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0	22/10/2027	0.74%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	5.5	28/03/2028	2.60%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0.8	22/06/2028	1.52%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2027	0.65%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	2.75	04/07/2028	0.59%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2028	0.48%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	1	25/05/2027	3.84%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	2.75	25/10/2027	5.88%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0.75	25/05/2028	4.80%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0.75	25/11/2028	4.89%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0	16/04/2027	0.38%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.5	15/08/2027	2.86%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0	15/11/2027	2.07%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	5.625	04/01/2028	2.15%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2028	2.47%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	4.75	04/07/2028	1.73%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.25	15/08/2028	2.44%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0	15/11/2028	2.25%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.25	15/02/2029	2.53%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Ireland	0.2	15/05/2027	0.68%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Ireland	0.9	15/05/2028	0.83%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.2	01/06/2027	1.83%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.05	01/08/2027	1.89%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.95	15/09/2027	2.01%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	6.5	01/11/2027	3.31%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2	01/02/2028	2.27%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.25	15/03/2028	1.73%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.5	15/07/2028	1.41%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	4.75	01/09/2028	2.78%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.8	01/12/2028	2.21%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	0.45	15/02/2029	1.01%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2027	1.51%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	5.5	15/01/2028	1.62%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2028	1.43%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0	15/01/2029	0.75%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	4.125	14/04/2027	1.10%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	0.7	15/10/2027	0.62%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	2.125	17/10/2028	1.57%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.5	30/04/2027	2.22%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	0.8	30/07/2027	1.97%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.45	31/10/2027	2.36%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	0	31/01/2028	1.71%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.4	30/04/2028	2.38%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.4	30/07/2028	2.21%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	5.15	31/10/2028	2.30%
FTSE Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	6	31/01/2029	3.26%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0	20/02/2030	0.88%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0	20/02/2031	0.92%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0.9	22/06/2029	1.41%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0.1	22/06/2030	0.99%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	1	22/06/2031	1.48%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0	22/10/2031	1.06%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	4	28/03/2032	0.93%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.5	15/09/2029	0.51%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0	15/09/2030	0.42%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.75	15/04/2031	0.37%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.125	15/09/2031	0.41%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	5.5	25/04/2029	4.50%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0.5	25/05/2029	3.70%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0	25/11/2029	3.31%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	2.5	25/05/2030	5.22%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0	25/11/2030	3.94%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	1.5	25/05/2031	4.68%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0	25/11/2031	3.46%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2029	2.12%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	6.25	04/01/2030	1.41%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/02/2030	1.99%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2030	2.42%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2030	0.52%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	5.5	04/01/2031	2.57%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/02/2031	1.98%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2031	2.32%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2031	0.51%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/02/2032	0.63%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	1.1	15/05/2029	0.87%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	2.4	15/05/2030	0.89%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	0.2	18/10/2030	0.63%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	1.35	18/03/2031	0.60%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	0	18/10/2031	0.69%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	3	01/08/2029	1.94%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	5.25	01/11/2029	3.20%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	3.5	01/03/2030	2.45%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.35	01/04/2030	1.88%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.95	01/08/2030	1.43%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.65	01/12/2030	1.85%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.9	01/04/2031	1.67%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	6	01/05/2031	3.43%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.6	01/08/2031	1.46%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	0.95	01/12/2031	1.46%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.65	01/03/2032	1.95%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0.25	15/07/2029	0.98%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0	15/07/2030	1.10%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0	15/07/2031	1.03%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	1.95	15/06/2029	1.04%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	3.875	15/02/2030	0.71%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	0.475	18/10/2030	0.79%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	0.3	17/10/2031	0.55%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.45	30/04/2029	1.81%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.6	31/10/2029	1.79%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.5	30/04/2030	1.77%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.95	30/07/2030	2.02%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.25	31/10/2030	2.07%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.1	30/04/2031	1.62%
FTSE Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	0.5	31/10/2031	1.65%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/04/2023	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	15/07/2023	0.14%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.75	20/10/2023	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	15/07/2024	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.65	21/10/2024	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/04/2025	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.2	20/10/2025	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	4.85	15/03/2026	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/10/2026	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.5	20/04/2027	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	6.25	15/07/2027	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/02/2028	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/10/2028	0.05%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.5	20/02/2029	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/02/2030	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/02/2031	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	2.4	23/05/2034	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.25	20/10/2036	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	4.15	15/03/2037	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	20/10/2040	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.15	20/06/2044	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.5	20/02/2047	0.13%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/03/2051	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.8	26/01/2062	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.7	20/04/2071	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.5	02/11/2086	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	2.1	20/09/2117	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.85	30/06/2120	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.19%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.2	22/10/2023	0.13%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.5	22/10/2024	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.5	28/03/2026	0.20%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.20%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0	22/10/2027	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	0.38%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2028	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.9	22/06/2029	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.1	22/06/2030	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1	22/06/2031	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0	22/10/2031	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4	28/03/2032	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.35	22/06/2032	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.25	22/04/2033	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	5	28/03/2035	0.43%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.14%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.4	22/06/2040	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	0.38%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.21%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.7	22/06/2050	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.65	22/06/2071	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.5	15/04/2023	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2023	0.08%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	2	15/04/2024	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2024	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	4	04/07/2025	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.875	15/09/2025	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/04/2026	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2026	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2027	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	2.75	04/07/2028	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2028	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2029	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2030	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.75	15/04/2031	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.125	15/09/2031	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.125	15/04/2034	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.125	15/04/2036	0.05%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.25	15/09/2040	0.05%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	2.625	04/07/2042	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/04/2043	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.375	15/04/2047	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.125	15/04/2052	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	8.5	25/04/2023	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/05/2023	0.67%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	4.25	25/10/2023	0.68%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2024	0.44%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/03/2024	0.60%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	2.25	25/05/2024	0.57%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/11/2024	0.57%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2025	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/03/2025	0.67%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2025	0.62%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	6	25/10/2025	0.53%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1	25/11/2025	0.55%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2026	0.57%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	3.5	25/04/2026	0.72%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2026	0.63%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.25	25/11/2026	0.55%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/02/2027	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1	25/05/2027	0.57%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	2.75	25/10/2027	0.87%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/05/2028	0.71%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/11/2028	0.72%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	5.5	25/04/2029	0.78%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2029	0.64%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/11/2029	0.57%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	2.5	25/05/2030	0.90%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/11/2030	0.68%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.5	25/05/2031	0.81%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/11/2031	0.60%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/05/2032	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	5.75	25/10/2032	0.75%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.25	25/05/2034	0.57%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	4.75	25/04/2035	0.62%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.25	25/05/2036	0.61%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/10/2038	0.55%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/06/2039	0.49%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2040	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	4.5	25/04/2041	0.88%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/06/2044	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	3.25	25/05/2045	0.55%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	2	25/05/2048	0.48%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.5	25/05/2050	0.50%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/05/2052	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/05/2053	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/04/2055	0.49%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/04/2060	0.43%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/05/2066	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2072	0.08%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	14/04/2023	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/05/2023	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	16/06/2023	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	2	15/08/2023	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/09/2023	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	13/10/2023	0.26%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/12/2023	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.75	15/02/2024	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/03/2024	0.08%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	05/04/2024	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/05/2024	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	1	15/08/2024	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	18/10/2024	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2025	0.39%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	11/04/2025	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	1	15/08/2025	0.40%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/10/2025	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/10/2025	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2026	0.44%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	10/04/2026	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2026	0.41%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	09/10/2026	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/02/2027	0.43%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	16/04/2027	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/08/2027	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/11/2027	0.31%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	5.625	04/01/2028	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2028	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2028	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/08/2028	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/11/2028	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/02/2029	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2029	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	6.25	04/01/2030	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/02/2030	0.34%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2030	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2030	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	5.5	04/01/2031	0.44%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/02/2031	0.34%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2031	0.40%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2031	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/02/2032	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2034	0.54%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/05/2035	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/05/2036	0.31%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	4	04/01/2037	0.59%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.25	04/07/2039	0.43%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2040	0.52%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	3.25	04/07/2042	0.43%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	04/07/2044	0.58%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	15/08/2046	0.63%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.25	15/08/2048	0.50%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2050	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2050	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2052	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.20%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.2	15/05/2027	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.9	15/05/2028	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	2.4	15/05/2030	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.2	18/10/2030	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.35	18/03/2031	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0	18/10/2031	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.35	18/10/2032	0.05%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.08%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.4	15/05/2035	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.55	22/04/2041	0.05%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.5	15/05/2050	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/05/2023	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.6	15/06/2023	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/08/2023	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.3	15/08/2023	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/10/2023	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.65	15/10/2023	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	9	01/11/2023	0.20%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	29/11/2023	0.05%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/01/2024	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	30/01/2024	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/03/2024	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/04/2024	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.85	15/05/2024	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.75	01/07/2024	0.24%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/08/2024	0.19%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.75	01/09/2024	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	15/11/2024	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.5	01/12/2024	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	15/12/2024	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.35	01/02/2025	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/03/2025	0.40%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	15/05/2025	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.5	01/06/2025	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.85	01/07/2025	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.5	15/11/2025	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2	01/12/2025	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.5	01/02/2026	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/03/2026	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	01/04/2026	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.6	01/06/2026	0.31%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.1	15/07/2026	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0	01/08/2026	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	7.25	01/11/2026	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.25	01/12/2026	0.29%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.85	15/01/2027	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.2	01/06/2027	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.05	01/08/2027	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	15/09/2027	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	6.5	01/11/2027	0.49%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2	01/02/2028	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.25	15/03/2028	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.5	15/07/2028	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2028	0.41%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.8	01/12/2028	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.45	15/02/2029	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3	01/08/2029	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.25	01/11/2029	0.55%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.5	01/03/2030	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.35	01/04/2030	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/08/2030	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.65	01/12/2030	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.9	01/04/2031	0.29%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	01/05/2031	0.59%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.6	01/08/2031	0.25%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/12/2031	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.65	01/03/2032	0.34%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/06/2032	0.13%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.75	01/02/2033	0.40%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/09/2033	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/08/2034	0.47%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.35	01/03/2035	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	01/03/2036	0.19%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.25	01/09/2036	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4	01/02/2037	0.48%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	01/03/2037	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.95	01/09/2038	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/08/2039	0.44%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.1	01/03/2040	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/09/2040	0.44%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.8	01/03/2041	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.5	30/04/2045	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.85	01/09/2049	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/09/2050	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.7	01/09/2051	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.15	01/09/2052	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.14%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.15	01/03/2072	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2024	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2	15/07/2024	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2026	0.08%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2027	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.24%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.21%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2029	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/07/2030	0.19%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/07/2031	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	4	15/01/2037	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2038	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.15%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.43%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2052	0.14%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	0.17%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.125	14/04/2027	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.7	15/10/2027	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.125	17/10/2028	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.18%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	3.875	15/02/2030	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.475	18/10/2030	0.14%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.3	17/10/2031	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.12%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	0.9	12/10/2035	0.07%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.20%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	1.15	11/04/2042	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.09%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Portugal	1	12/04/2052	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	30/04/2023	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.35	30/07/2023	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.4	31/10/2023	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.8	31/01/2024	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	3.8	30/04/2024	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/05/2024	0.27%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.25	30/07/2024	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.75	31/10/2024	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2025	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.6	30/04/2025	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/05/2025	0.04%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.65	30/07/2025	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.15	31/10/2025	0.37%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2026	0.29%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.95	30/04/2026	0.32%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.9	30/07/2026	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.3	31/10/2026	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2027	0.11%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.5	30/04/2027	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.8	30/07/2027	0.29%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	31/10/2027	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0	31/01/2028	0.25%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.4	30/04/2028	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.4	30/07/2028	0.33%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.15	31/10/2028	0.34%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	6	31/01/2029	0.48%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	30/04/2029	0.31%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.6	31/10/2029	0.31%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.5	30/04/2030	0.31%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.95	30/07/2030	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.25	31/10/2030	0.36%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.1	30/04/2031	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.5	31/10/2031	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.7	30/04/2032	0.16%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.75	30/07/2032	0.47%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.30%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.85	30/07/2035	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.2	31/01/2037	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.85	30/07/2037	0.14%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.42%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.2	31/10/2040	0.23%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.7	30/07/2041	0.46%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1	30/07/2042	0.06%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.35%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.32%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.26%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1	31/10/2050	0.22%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.9	31/10/2052	0.10%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.28%
FTSE Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	31/10/2071	0.05%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	0	20/04/2023	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	1.03%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	1.30%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2024	1.17%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	1.65	21/10/2024	1.13%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.83%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2023	0.94%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	2	15/04/2024	0.86%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	1.10%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	4.31%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	4.43%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2024	2.88%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2024	3.86%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	3.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	3.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2025	0.47%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2025	4.32%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	14/04/2023	3.31%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	4.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	16/06/2023	2.86%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	4.19%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/09/2023	2.87%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	13/10/2023	3.32%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/12/2023	2.69%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.75	15/02/2024	4.18%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/03/2024	1.07%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	05/04/2024	4.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2024	4.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	1	15/08/2024	4.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	18/10/2024	4.03%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0.5	15/02/2025	4.99%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	4.38%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2024	3.70%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	4.44%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	0	20/04/2025	0.80%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	1.2	20/10/2025	1.36%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	4.85	15/03/2026	1.32%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	0.75	20/10/2026	1.79%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	4	04/07/2025	1.01%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0.875	15/09/2025	0.73%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0.5	15/04/2026	0.97%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0	15/09/2026	0.57%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0.5	25/05/2025	3.94%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	6	25/10/2025	3.38%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	1	25/11/2025	3.50%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0	25/02/2026	3.66%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	3.5	25/04/2026	4.60%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0.5	25/05/2026	4.05%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0.25	25/11/2026	3.53%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0	25/02/2027	2.06%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	11/04/2025	4.60%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1	15/08/2025	6.57%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	5.74%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	10/10/2025	1.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0.5	15/02/2026	7.14%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	10/04/2026	5.73%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	15/08/2026	6.76%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	09/10/2026	5.49%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0.25	15/02/2027	7.06%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	0.25	15/07/2025	4.17%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	0	15/01/2026	1.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	0.5	15/07/2026	4.00%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	0	15/01/2027	3.23%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	0.5	20/04/2027	1.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	6.25	15/07/2027	1.33%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	0.75	20/02/2028	1.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	0	20/10/2028	0.35%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	0.5	20/02/2029	1.22%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2027	1.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	2.75	04/07/2028	1.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	0.5	15/09/2028	0.92%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	1	25/05/2027	5.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	2.75	25/10/2027	8.70%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0.75	25/05/2028	7.11%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0.75	25/11/2028	7.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0	16/04/2027	1.00%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.5	15/08/2027	7.62%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0	15/11/2027	5.52%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	5.625	04/01/2028	5.71%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2028	6.58%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	4.75	04/07/2028	4.59%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.25	15/08/2028	6.49%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0	15/11/2028	5.99%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.25	15/02/2029	6.73%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2027	3.55%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	5.5	15/01/2028	3.83%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0.75	15/07/2028	3.38%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0	15/01/2029	1.76%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/04/2023	0.13%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	15/07/2023	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.75	20/10/2023	0.25%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	15/07/2024	0.23%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.65	21/10/2024	0.22%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/04/2025	0.14%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.2	20/10/2025	0.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	4.85	15/03/2026	0.23%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/10/2026	0.31%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.5	20/04/2027	0.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	6.25	15/07/2027	0.26%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/02/2028	0.23%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/10/2028	0.07%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.5	20/02/2029	0.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/02/2030	0.22%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/02/2031	0.23%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	2.4	23/05/2034	0.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.25	20/10/2036	0.11%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	4.15	15/03/2037	0.46%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	20/10/2040	0.09%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.15	20/06/2044	0.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.5	20/02/2047	0.19%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/03/2051	0.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.8	26/01/2062	0.14%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.7	20/04/2071	0.06%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.5	02/11/2086	0.06%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	2.1	20/09/2117	0.16%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.85	30/06/2120	0.06%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.5	15/04/2023	0.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2023	0.17%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2	15/04/2024	0.16%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2024	0.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	4	04/07/2025	0.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.875	15/09/2025	0.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2026	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2026	0.12%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2027	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2.75	04/07/2028	0.18%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2028	0.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2029	0.18%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2030	0.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.75	15/04/2031	0.13%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.125	15/09/2031	0.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.125	15/04/2034	0.14%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2036	0.11%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.25	15/09/2040	0.10%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2.625	04/07/2042	0.22%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2043	0.08%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.375	15/04/2047	0.14%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2052	0.08%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	8.5	25/04/2023	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/05/2023	0.76%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.25	25/10/2023	0.78%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2024	0.51%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/03/2024	0.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.25	25/05/2024	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/11/2024	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2025	0.08%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/03/2025	0.76%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2025	0.71%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	6	25/10/2025	0.61%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1	25/11/2025	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2026	0.66%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.5	25/04/2026	0.82%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2026	0.73%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.25	25/11/2026	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/02/2027	0.37%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1	25/05/2027	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.75	25/10/2027	0.99%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/05/2028	0.81%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/11/2028	0.82%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	5.5	25/04/2029	0.89%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2029	0.73%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/11/2029	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.5	25/05/2030	1.03%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/11/2030	0.78%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.5	25/05/2031	0.92%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/11/2031	0.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/05/2032	0.14%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	5.75	25/10/2032	0.86%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.25	25/05/2034	0.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.75	25/04/2035	0.71%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.25	25/05/2036	0.70%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/10/2038	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/06/2039	0.56%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2040	0.33%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.5	25/04/2041	1.01%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/06/2044	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.25	25/05/2045	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2	25/05/2048	0.55%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.5	25/05/2050	0.57%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/05/2052	0.42%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/05/2053	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/04/2055	0.57%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/04/2060	0.49%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/05/2066	0.25%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2072	0.09%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	14/04/2023	0.73%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2023	0.91%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	16/06/2023	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2	15/08/2023	0.92%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/09/2023	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	13/10/2023	0.73%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/12/2023	0.59%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.75	15/02/2024	0.91%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/03/2024	0.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	05/04/2024	0.92%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2024	0.92%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1	15/08/2024	0.91%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	18/10/2024	0.88%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2025	1.09%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	11/04/2025	0.78%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1	15/08/2025	1.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.98%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2026	1.21%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	10/04/2026	0.98%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2026	1.15%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	09/10/2026	0.94%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2027	1.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	16/04/2027	0.16%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/08/2027	1.18%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/11/2027	0.85%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	5.625	04/01/2028	0.88%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2028	1.02%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2028	0.71%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/08/2028	1.00%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/11/2028	0.93%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2029	1.04%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2029	1.02%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	6.25	04/01/2030	0.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/02/2030	0.96%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	1.17%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	0.25%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	5.5	04/01/2031	1.24%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/02/2031	0.95%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	1.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	0.25%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/02/2032	0.30%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2034	1.50%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/05/2035	0.83%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/05/2036	0.86%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4	04/01/2037	1.65%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.25	04/07/2039	1.21%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2040	1.44%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2042	1.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	04/07/2044	1.62%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	15/08/2046	1.77%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.25	15/08/2048	1.39%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	1.02%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2052	0.30%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.67%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2024	0.57%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2	15/07/2024	0.68%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.74%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2026	0.20%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.71%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2027	0.57%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.58%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.63%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.56%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2029	0.29%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.45%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2030	0.50%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2031	0.47%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.69%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	4	15/01/2037	0.98%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2038	0.26%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.39%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2042	1.10%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.75	15/01/2047	1.12%
FTSE Eurozone Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2052	0.36%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	0	20/04/2023	0.86%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2023	1.36%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	1.75	20/10/2023	1.72%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	0	15/07/2024	1.55%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	1.65	21/10/2024	1.50%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	1.5	15/04/2023	0.72%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2023	0.80%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	2	15/04/2024	0.74%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	0	15/09/2024	0.56%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	8.5	25/04/2023	1.69%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/05/2023	6.60%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	4.25	25/10/2023	6.78%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2024	4.40%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2024	5.91%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	2.25	25/05/2024	5.63%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	1.75	25/11/2024	5.62%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/02/2025	0.72%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/03/2025	6.61%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	14/04/2023	2.57%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2023	3.22%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	16/06/2023	2.23%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	2	15/08/2023	3.26%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/09/2023	2.23%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	13/10/2023	2.58%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/12/2023	2.09%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.75	15/02/2024	3.24%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	15/03/2024	0.84%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	05/04/2024	3.27%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1.5	15/05/2024	3.27%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	1	15/08/2024	3.22%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	18/10/2024	3.13%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0.5	15/02/2025	3.88%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	1.75	15/07/2023	2.54%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2024	2.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	2	15/07/2024	2.57%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/04/2023	0.16%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	15/07/2023	0.26%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.75	20/10/2023	0.33%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	15/07/2024	0.29%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.65	21/10/2024	0.28%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/04/2025	0.18%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.2	20/10/2025	0.31%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	4.85	15/03/2026	0.30%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/10/2026	0.41%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.5	20/04/2027	0.31%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	6.25	15/07/2027	0.34%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/02/2028	0.29%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/10/2028	0.09%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.5	20/02/2029	0.31%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/02/2030	0.29%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/02/2031	0.30%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	2.4	23/05/2034	0.27%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.25	20/10/2036	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	4.15	15/03/2037	0.60%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	20/10/2040	0.12%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.15	20/06/2044	0.27%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.5	20/02/2047	0.24%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/03/2051	0.16%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.8	26/01/2062	0.18%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.7	20/04/2071	0.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.5	02/11/2086	0.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	2.1	20/09/2117	0.20%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.85	30/06/2120	0.07%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.5	15/04/2023	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2023	0.15%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2	15/04/2024	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2024	0.11%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	4	04/07/2025	0.19%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.875	15/09/2025	0.13%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2026	0.18%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2026	0.10%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2027	0.18%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2.75	04/07/2028	0.16%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2028	0.13%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2029	0.17%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2030	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.75	15/04/2031	0.12%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.125	15/09/2031	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.125	15/04/2034	0.13%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2036	0.10%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.25	15/09/2040	0.09%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2.625	04/07/2042	0.20%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2043	0.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.375	15/04/2047	0.13%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.125	15/04/2052	0.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	8.5	25/04/2023	0.32%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/05/2023	1.26%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.25	25/10/2023	1.29%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2024	0.84%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/03/2024	1.12%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.25	25/05/2024	1.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/11/2024	1.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2025	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/03/2025	1.26%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2025	1.16%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	6	25/10/2025	1.00%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1	25/11/2025	1.03%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2026	1.08%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.5	25/04/2026	1.36%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2026	1.20%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.25	25/11/2026	1.04%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/02/2027	0.61%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1	25/05/2027	1.07%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.75	25/10/2027	1.63%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/05/2028	1.34%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/11/2028	1.36%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	5.5	25/04/2029	1.46%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2029	1.20%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/11/2029	1.08%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.5	25/05/2030	1.70%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/11/2030	1.28%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.5	25/05/2031	1.52%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/11/2031	1.12%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/05/2032	0.23%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	5.75	25/10/2032	1.42%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.25	25/05/2034	1.07%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.75	25/04/2035	1.16%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.25	25/05/2036	1.15%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/10/2038	1.04%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/06/2039	0.93%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2040	0.54%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.5	25/04/2041	1.66%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/06/2044	0.33%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.25	25/05/2045	1.04%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2	25/05/2048	0.91%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.5	25/05/2050	0.94%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/05/2052	0.70%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/05/2053	0.33%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/04/2055	0.93%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/04/2060	0.80%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/05/2066	0.42%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2072	0.15%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	14/04/2023	0.49%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2023	0.61%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	16/06/2023	0.42%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2	15/08/2023	0.62%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/09/2023	0.42%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	13/10/2023	0.49%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/12/2023	0.40%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.75	15/02/2024	0.62%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/03/2024	0.16%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	05/04/2024	0.62%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2024	0.62%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1	15/08/2024	0.61%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	18/10/2024	0.60%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2025	0.74%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	11/04/2025	0.53%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1	15/08/2025	0.75%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.66%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/10/2025	0.13%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2026	0.82%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	10/04/2026	0.66%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2026	0.78%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	09/10/2026	0.63%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2027	0.81%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	16/04/2027	0.11%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/08/2027	0.80%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/11/2027	0.58%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	5.625	04/01/2028	0.60%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2028	0.69%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2028	0.48%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/08/2028	0.68%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/11/2028	0.63%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2029	0.70%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2029	0.69%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	6.25	04/01/2030	0.46%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/02/2030	0.65%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	0.79%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2030	0.17%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	5.5	04/01/2031	0.84%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/02/2031	0.64%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	0.76%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2031	0.17%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/02/2032	0.20%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2034	1.01%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/05/2035	0.56%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/05/2036	0.58%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4	04/01/2037	1.11%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.25	04/07/2039	0.82%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2040	0.97%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2042	0.81%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	04/07/2044	1.10%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	15/08/2046	1.19%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.25	15/08/2048	0.94%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	0.69%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2050	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2052	0.20%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.48%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2024	0.41%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2	15/07/2024	0.49%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.53%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2026	0.14%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.51%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2027	0.41%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.42%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.45%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.40%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2029	0.21%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2029	0.32%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2030	0.36%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/07/2031	0.34%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.49%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	4	15/01/2037	0.70%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2038	0.19%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.5	15/01/2040	0.28%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.79%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.81%
FTSE Eurozone Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2052	0.26%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	2.1	25/07/2023	3.76%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.25	25/07/2024	3.49%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2025	2.26%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2026	2.19%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.85	25/07/2027	4.91%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2028	2.65%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2029	1.88%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	3.4	25/07/2029	2.81%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.7	25/07/2030	3.64%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2031	1.11%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2032	0.65%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	3.15	25/07/2032	3.57%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2036	0.90%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2036	1.94%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.8	25/07/2040	3.87%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2047	2.83%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2053	0.64%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2023	3.17%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2026	3.50%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.5	15/04/2030	4.57%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2033	0.95%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2046	3.04%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.1	15/05/2023	1.83%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.6	15/09/2023	3.95%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.35	15/09/2024	2.66%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.65	15/05/2026	1.35%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	3.1	15/09/2026	2.86%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	1.3	15/05/2028	3.12%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.4	15/05/2030	2.44%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	1.25	15/09/2032	2.89%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.1	15/05/2033	0.81%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.35	15/09/2035	3.56%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.55	15/09/2041	3.38%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.15	15/05/2051	0.99%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.15	30/11/2023	1.01%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	1.8	30/11/2024	2.63%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.65	30/11/2027	2.66%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	1	30/11/2030	3.01%
FTSE Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.7	30/11/2033	2.54%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	5.12%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	4.18%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	6.80%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	4.49%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	4.68%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	4.78%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	3.82%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0	29/11/2023	1.01%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	4.03%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	4.12%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	6.97%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	4.91%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	4.14%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	4.58%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	3.70%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	5.90%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	4.81%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	5.84%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0	15/12/2024	2.94%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	0.35	01/02/2025	5.49%
FTSE Eurozone Italy Government 1-3Y Index	1 - 3 years	Italy	5	01/03/2025	7.72%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Belgium	2.25	22/06/2023	5.53%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Belgium	0.2	22/10/2023	3.78%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Belgium	2.6	22/06/2024	6.52%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Belgium	0.5	22/10/2024	5.26%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Ireland	3.4	18/03/2024	3.56%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Ireland	5.4	13/03/2025	5.62%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.5	01/05/2023	1.54%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.6	15/06/2023	1.25%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.75	01/08/2023	2.04%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.3	15/08/2023	1.35%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	2.45	01/10/2023	1.40%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.65	15/10/2023	1.44%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	9	01/11/2023	1.15%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	29/11/2023	0.30%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/01/2024	1.21%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	30/01/2024	1.24%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.5	01/03/2024	2.09%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/04/2024	1.47%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.85	15/05/2024	1.24%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.75	01/07/2024	1.37%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/08/2024	1.11%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	3.75	01/09/2024	1.77%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	1.45	15/11/2024	1.44%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	2.5	01/12/2024	1.75%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0	15/12/2024	0.88%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.35	01/02/2025	1.65%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Italy	5	01/03/2025	2.32%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Portugal	4.95	25/10/2023	4.92%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Portugal	5.65	15/02/2024	4.81%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	0	30/04/2023	3.39%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.35	30/07/2023	3.31%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	4.4	31/10/2023	3.56%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	4.8	31/01/2024	2.98%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	3.8	30/04/2024	3.65%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	0	31/05/2024	3.01%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.25	30/07/2024	2.76%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	2.75	31/10/2024	4.05%
FTSE Eurozone Lowest-Rated Government Bond IG 1-3Y Index	1 - 3 years	Spain	0	31/01/2025	3.30%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.77%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.2	22/10/2023	0.52%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	0.91%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.5	22/10/2024	0.73%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	1.20%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	4.5	28/03/2026	0.79%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.97%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.80%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0	22/10/2027	0.44%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	1.53%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2028	0.89%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.9	22/06/2029	0.97%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.1	22/06/2030	0.68%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2031	1.02%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0	22/10/2031	0.73%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	4	28/03/2032	0.64%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.35	22/06/2032	0.27%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1.25	22/04/2033	0.62%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.64%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	5	28/03/2035	1.72%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.42%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.55%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.4	22/06/2040	0.40%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	1.52%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.84%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.67%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	1.7	22/06/2050	0.69%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.44%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.48%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Belgium	0.65	22/06/2071	0.22%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.49%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.78%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.68%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0.2	15/05/2027	0.40%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0.9	15/05/2028	0.49%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.60%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	2.4	15/05/2030	0.61%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0.2	18/10/2030	0.43%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	1.35	18/03/2031	0.41%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0	18/10/2031	0.48%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0.35	18/10/2032	0.18%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.30%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0.4	15/05/2035	0.28%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.38%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	0.55	22/04/2041	0.21%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.64%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Ireland	1.5	15/05/2050	0.42%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4.5	01/05/2023	0.36%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.6	15/06/2023	0.29%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4.75	01/08/2023	0.47%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.3	15/08/2023	0.31%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.45	01/10/2023	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.65	15/10/2023	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	9	01/11/2023	0.27%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	29/11/2023	0.07%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	15/01/2024	0.28%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	30/01/2024	0.29%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2024	0.48%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	15/04/2024	0.34%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.85	15/05/2024	0.29%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.75	01/07/2024	0.32%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	15/08/2024	0.26%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.75	01/09/2024	0.41%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.45	15/11/2024	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.5	01/12/2024	0.41%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	15/12/2024	0.20%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.35	01/02/2025	0.38%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	5	01/03/2025	0.54%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.45	15/05/2025	0.30%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.5	01/06/2025	0.38%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.85	01/07/2025	0.36%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.5	15/11/2025	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2	01/12/2025	0.40%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.5	01/02/2026	0.34%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2026	0.49%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	01/04/2026	0.36%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.6	01/06/2026	0.42%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.1	15/07/2026	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0	01/08/2026	0.32%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	7.25	01/11/2026	0.31%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.25	01/12/2026	0.39%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.85	15/01/2027	0.36%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.2	01/06/2027	0.36%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.05	01/08/2027	0.38%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.95	15/09/2027	0.40%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	6.5	01/11/2027	0.66%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2	01/02/2028	0.45%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.25	15/03/2028	0.35%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.5	15/07/2028	0.28%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2028	0.55%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.8	01/12/2028	0.44%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.45	15/02/2029	0.20%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3	01/08/2029	0.45%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	5.25	01/11/2029	0.75%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.5	01/03/2030	0.57%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.35	01/04/2030	0.44%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.95	01/08/2030	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.65	01/12/2030	0.43%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.9	01/04/2031	0.39%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	6	01/05/2031	0.80%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.6	01/08/2031	0.34%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.95	01/12/2031	0.34%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.65	01/03/2032	0.46%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.95	01/06/2032	0.17%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	5.75	01/02/2033	0.54%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.45	01/09/2033	0.38%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2034	0.63%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.35	01/03/2035	0.32%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.45	01/03/2036	0.25%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.25	01/09/2036	0.31%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4	01/02/2037	0.65%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	0.95	01/03/2037	0.23%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.95	01/09/2038	0.31%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2039	0.60%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.1	01/03/2040	0.29%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	5	01/09/2040	0.60%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.8	01/03/2041	0.29%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.49%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.5	30/04/2045	0.22%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.36%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.35%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.37%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	3.85	01/09/2049	0.32%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.45	01/09/2050	0.30%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	1.7	01/09/2051	0.25%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.15	01/09/2052	0.12%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.18%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Italy	2.15	01/03/2072	0.08%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.68%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	0.67%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.87%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.73%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	4.125	14/04/2027	0.65%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	0.7	15/10/2027	0.37%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	2.125	17/10/2028	0.92%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.72%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	3.875	15/02/2030	0.49%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	0.475	18/10/2030	0.54%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	0.3	17/10/2031	0.38%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.47%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	0.9	12/10/2035	0.28%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.80%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	1.15	11/04/2042	0.15%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.34%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Portugal	1	12/04/2052	0.14%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	30/04/2023	0.62%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.35	30/07/2023	0.61%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	4.4	31/10/2023	0.65%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	4.8	31/01/2024	0.55%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	3.8	30/04/2024	0.67%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	31/05/2024	0.55%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.25	30/07/2024	0.50%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	2.75	31/10/2024	0.74%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2025	0.60%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.6	30/04/2025	0.65%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	31/05/2025	0.08%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	4.65	30/07/2025	0.76%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	2.15	31/10/2025	0.76%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2026	0.59%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.95	30/04/2026	0.66%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	5.9	30/07/2026	0.84%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.3	31/10/2026	0.74%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2027	0.21%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.5	30/04/2027	0.67%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.8	30/07/2027	0.59%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2027	0.71%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0	31/01/2028	0.51%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.4	30/04/2028	0.71%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.4	30/07/2028	0.66%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2028	0.69%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	6	31/01/2029	0.98%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.45	30/04/2029	0.63%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.6	31/10/2029	0.63%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.5	30/04/2030	0.62%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.95	30/07/2030	0.71%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.25	31/10/2030	0.72%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.1	30/04/2031	0.57%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.5	31/10/2031	0.58%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.7	30/04/2032	0.33%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	5.75	30/07/2032	0.96%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.61%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.85	30/07/2035	0.66%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	4.2	31/01/2037	0.86%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	0.85	30/07/2037	0.29%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.85%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.2	31/10/2040	0.47%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	4.7	30/07/2041	0.93%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1	30/07/2042	0.12%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.71%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.64%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.53%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1	31/10/2050	0.44%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.9	31/10/2052	0.20%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.56%
FTSE Eurozone Lowest-Rated Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2071	0.11%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	30/04/2023	2.06%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.35	30/07/2023	2.02%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	4.4	31/10/2023	2.17%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	4.8	31/01/2024	1.82%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	3.8	30/04/2024	2.23%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	31/05/2024	1.83%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.25	30/07/2024	1.68%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	2.75	31/10/2024	2.47%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	31/01/2025	2.01%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.6	30/04/2025	2.17%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	31/05/2025	0.26%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	4.65	30/07/2025	2.54%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	2.15	31/10/2025	2.52%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	31/01/2026	1.97%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.95	30/04/2026	2.18%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	5.9	30/07/2026	2.81%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.3	31/10/2026	2.46%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	31/01/2027	0.71%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.5	30/04/2027	2.22%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.8	30/07/2027	1.97%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.45	31/10/2027	2.36%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0	31/01/2028	1.71%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.4	30/04/2028	2.38%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.4	30/07/2028	2.20%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	5.15	31/10/2028	2.30%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	6	31/01/2029	3.26%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.45	30/04/2029	2.11%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.6	31/10/2029	2.09%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.5	30/04/2030	2.07%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.95	30/07/2030	2.35%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.25	31/10/2030	2.41%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.1	30/04/2031	1.89%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.5	31/10/2031	1.92%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.7	30/04/2032	1.09%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	5.75	30/07/2032	3.19%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	2.35	30/07/2033	2.03%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.85	30/07/2035	2.20%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	4.2	31/01/2037	2.86%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	0.85	30/07/2037	0.97%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	4.9	30/07/2040	2.83%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.2	31/10/2040	1.57%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	4.7	30/07/2041	3.10%

Data as at: 3 March 2022



Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1	30/07/2042	0.41%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	5.15	31/10/2044	2.37%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	2.9	31/10/2046	2.14%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	2.7	31/10/2048	1.75%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1	31/10/2050	1.48%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.9	31/10/2052	0.65%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	3.45	30/07/2066	1.88%
FTSE Eurozone Spain Government Index	1 - 15+ years	Spain	1.45	31/10/2071	0.35%
FTSE Eurozone Target Maturity Government Bond Italy Index	-	Italy	1.65	01/12/2030	19.44%
FTSE Eurozone Target Maturity Government Bond Italy Index	-	Italy	0.9	01/04/2031	17.59%
FTSE Eurozone Target Maturity Government Bond Italy Index	-	Italy	0.6	01/08/2031	15.35%
FTSE Eurozone Target Maturity Government Bond Italy Index	-	Italy	0.95	01/12/2031	15.37%
FTSE Eurozone Target Maturity Government Bond Italy Index	-	Italy	0.95	01/06/2032	7.87%
FTSE Eurozone Target Maturity Government Bond Italy Index	-	Italy	5.75	01/02/2033	24.38%
FTSE Eurozone Target Maturity Government Bond Spain Index	-	Spain	0.5	30/04/2030	15.34%
FTSE Eurozone Target Maturity Government Bond Spain Index	-	Spain	1.25	31/10/2030	17.86%
FTSE Eurozone Target Maturity Government Bond Spain Index	-	Spain	0.1	30/04/2031	13.96%
FTSE Eurozone Target Maturity Government Bond Spain Index	-	Spain	0.5	31/10/2031	14.23%
FTSE Eurozone Target Maturity Government Bond Spain Index	-	Spain	5.75	30/07/2032	23.59%
FTSE Eurozone Target Maturity Government Bond Spain Index	-	Spain	2.35	30/07/2033	15.02%