

# FTSE Advanced Climate EMU Government Bond Index

## INDEX CONSTITUENTS

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	6.250	20270715	0.2553
AUSTRIA GOVT BUND	0.750	20280220	0.3294
AUSTRIA GOVT BUND	0.000	20281020	0.2604
AUSTRIA GOVT BUND	0.500	20290220	0.3503
AUSTRIA GOVT BUND	2.900	20290523	0.1907
AUSTRIA GOVT BUND	2.500	20291020	0.2129
AUSTRIA GOVT BUND	0.000	20300220	0.3134
AUSTRIA GOVT BUND	3.450	20301020	0.3147
AUSTRIA GOVT BUND	0.000	20310220	0.3701
AUSTRIA GOVT BUND	0.900	20320220	0.2949
AUSTRIA GOVT BUND	2.800	20320920	0.1237
AUSTRIA GOVT BUND	2.900	20330220	0.4455
AUSTRIA GOVT BUND	2.900	20340220	0.3224
AUSTRIA GOVT BUND	2.400	20340523	0.2389
AUSTRIA GOVT BUND	2.950	20350220	0.3498
AUSTRIA GOVT BUND	3.200	20360220	0.1902
AUSTRIA GOVT BUND	0.250	20361020	0.1415
AUSTRIA GOVT BUND	4.150	20370315	0.4017
AUSTRIA GOVT BUND	3.200	20390715	0.1734
AUSTRIA GOVT BUND	0.000	20401020	0.1101
AUSTRIA GOVT BUND	3.150	20440620	0.2386
AUSTRIA GOVT BUND	1.500	20470220	0.1703
AUSTRIA GOVT BUND	1.850	20490523	0.1608
AUSTRIA GOVT BUND	0.750	20510320	0.1268
AUSTRIA GOVT BUND	3.150	20531020	0.2246
AUSTRIA GOVT BUND	3.750	20560320	0.0617
AUSTRIA GOVT BUND	3.800	20620126	0.1081
AUSTRIA GOVT BUND	0.700	20710420	0.0541
AUSTRIA GOVT BUND	1.500	20861102	0.0397
AUSTRIA GOVT BUND	2.100	21170920	0.0843
AUSTRIA GOVT BUND	0.850	21200630	0.0442
BELGIUM GOVT OLO #	0.800	20270622	0.1123
BELGIUM GOVT OLO #	0.000	20271022	0.0713
BELGIUM GOVT OLO #	5.500	20280328	0.1444
BELGIUM GOVT OLO #	0.800	20280622	0.1126
BELGIUM GOVT OLO #	0.900	20290622	0.1293
BELGIUM GOVT OLO #	2.700	20291022	0.0679
BELGIUM GOVT OLO #	0.100	20300622	0.0976
BELGIUM GOVT OLO #	2.600	20301022	0.0614
BELGIUM GOVT OLO #	1.000	20310622	0.1095
BELGIUM GOVT OLO #	0.000	20311022	0.0799
BELGIUM GOVT OLO #	4.000	20320328	0.0675

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
BELGIUM GOVT OLO #	0.350	20320622	0.1004
BELGIUM GOVT OLO #	1.250	20330422	0.0734
BELGIUM GOVT OLO #	3.000	20330622	0.1514
BELGIUM GOVT OLO #	3.000	20340622	0.0798
BELGIUM GOVT OLO #	2.850	20341022	0.1242
BELGIUM GOVT OLO #	5.000	20350328	0.1573
BELGIUM GOVT OLO #	3.100	20350622	0.0902
BELGIUM GOVT OLO #	3.400	20360622	0.0712
BELGIUM GOVT OLO #	1.450	20370622	0.0422
BELGIUM GOVT OLO #	1.900	20380622	0.0591
BELGIUM GOVT OLO #	2.750	20390422	0.0589
BELGIUM GOVT OLO #	0.400	20400622	0.0436
BELGIUM GOVT OLO #	4.250	20410328	0.1216
BELGIUM GOVT OLO #	3.450	20420622	0.0321
BELGIUM GOVT OLO #	3.450	20430622	0.0361
BELGIUM GOVT OLO #	3.750	20450622	0.0720
BELGIUM GOVT OLO #	1.600	20470622	0.0482
BELGIUM GOVT OLO #	1.700	20500622	0.0471
BELGIUM GOVT OLO #	1.400	20530622	0.0390
BELGIUM GOVT OLO #	3.300	20540622	0.0629
BELGIUM GOVT OLO #	3.500	20550622	0.0582
BELGIUM GOVT OLO #	4.350	20560622	0.0402
BELGIUM GOVT OLO #	2.250	20570622	0.0417
BELGIUM GOVT OLO #	2.150	20660622	0.0354
BELGIUM GOVT OLO #	0.650	20710622	0.0152
FINLAND GOVT BND	0.500	20270915	0.1779
FINLAND GOVT BND	2.750	20280704	0.1434
FINLAND GOVT BND	0.500	20280915	0.1917
FINLAND GOVT BND	2.875	20290415	0.2059
FINLAND GOVT BND	0.500	20290915	0.1954
FINLAND GOVT BND	2.500	20300415	0.1467
FINLAND GOVT BND	0.000	20300915	0.1586
FINLAND GOVT BND	0.750	20310415	0.1315
FINLAND GOVT BND	0.125	20310915	0.1820
FINLAND GOVT BND	2.625	20320415	0.1216
FINLAND GOVT BND	1.500	20320915	0.1885
FINLAND GOVT BND	3.000	20330915	0.2112
FINLAND GOVT BND	1.125	20340415	0.1233
FINLAND GOVT BND	3.000	20340915	0.2360
FINLAND GOVT BND	3.000	20350915	0.2374
FINLAND GOVT BND	0.125	20360415	0.0991
FINLAND GOVT BND	3.350	20360915	0.1053

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	2.750	20380415	0.1143
FINLAND GOVT BND	0.250	20400915	0.0831
FINLAND GOVT BND	3.550	20410415	0.0924
FINLAND GOVT BND	2.625	20420704	0.1406
FINLAND GOVT BND	0.500	20430415	0.0852
FINLAND GOVT BND	3.200	20450415	0.0926
FINLAND GOVT BND	1.375	20470415	0.1057
FINLAND GOVT BND	0.125	20520415	0.0530
FINLAND GOVT BND	2.950	20550415	0.1297
FRANCE GOVT OAT	1.000	20270525	0.6524
FRANCE GOVT OAT	2.500	20270924	0.6592
FRANCE GOVT OAT	2.750	20271025	0.9524
FRANCE GOVT OAT	0.750	20280225	0.7573
FRANCE GOVT OAT	0.750	20280525	0.9879
FRANCE GOVT OAT	2.400	20280924	0.7349
FRANCE GOVT OAT	0.750	20281125	0.8995
FRANCE GOVT OAT	2.750	20290225	0.9681
FRANCE GOVT OAT	5.500	20290425	0.7276
FRANCE GOVT OAT	0.500	20290525	0.8370
FRANCE GOVT OAT	2.400	20290924	0.2338
FRANCE GOVT OAT	0.000	20291125	0.6851
FRANCE GOVT OAT	2.750	20300225	0.8578
FRANCE GOVT OAT	2.500	20300525	1.1217
FRANCE GOVT OAT	0.000	20301125	0.7806
FRANCE GOVT OAT	2.700	20310225	0.8379
FRANCE GOVT OAT	1.500	20310525	0.9760
FRANCE GOVT OAT	0.000	20311125	0.7651
FRANCE GOVT OAT	0.000	20320525	0.6323
FRANCE GOVT OAT	5.750	20321025	0.6268
FRANCE GOVT OAT	2.000	20321125	0.8423
FRANCE GOVT OAT	3.000	20330525	0.7725
FRANCE GOVT OAT	3.500	20331125	0.8863
FRANCE GOVT OAT	1.250	20340525	0.8452
FRANCE GOVT OAT	3.000	20341125	0.6944
FRANCE GOVT OAT	4.750	20350425	0.6240
FRANCE GOVT OAT	3.200	20350525	0.8301
FRANCE GOVT OAT	3.500	20351125	0.7746
FRANCE GOVT OAT	1.250	20360525	0.7607
FRANCE GOVT OAT	3.800	20370625	0.1566
FRANCE GOVT OAT	1.250	20380525	0.3885
FRANCE GOVT OAT	4.000	20381025	0.4368
FRANCE GOVT OAT	1.750	20390625	0.4366

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	0.500	20400525	0.3692
FRANCE GOVT OAT	4.500	20410425	0.6599
FRANCE GOVT OAT	3.600	20420525	0.3242
FRANCE GOVT OAT	2.500	20430525	0.3487
FRANCE GOVT OAT	0.500	20440625	0.2289
FRANCE GOVT OAT	3.250	20450525	0.4354
FRANCE GOVT OAT	4.100	20460525	0.1899
FRANCE GOVT OAT	2.000	20480525	0.3365
FRANCE GOVT OAT	3.000	20490625	0.2232
FRANCE GOVT OAT	1.500	20500525	0.3093
FRANCE GOVT OAT	0.750	20520525	0.2289
FRANCE GOVT OAT	0.750	20530525	0.2206
FRANCE GOVT OAT	3.000	20540525	0.3152
FRANCE GOVT OAT	4.000	20550425	0.3387
FRANCE GOVT OAT	3.250	20550525	0.3172
FRANCE GOVT OAT	3.750	20560525	0.2875
FRANCE GOVT OAT	4.400	20570525	0.1245
FRANCE GOVT OAT	4.000	20600425	0.3177
FRANCE GOVT OAT	1.750	20660525	0.1451
FRANCE GOVT OAT	0.500	20720525	0.0578
GERMANY GOVT BOBL	1.300	20271015	0.2793
GERMANY GOVT BOBL	1.300	20271015	0.0908
GERMANY GOVT BOBL	2.200	20280413	0.2338
GERMANY GOVT BOBL	2.400	20281019	0.2798
GERMANY GOVT BOBL	2.100	20290412	0.2320
GERMANY GOVT BOBL	2.100	20290412	0.0603
GERMANY GOVT BOBL	2.500	20291011	0.2279
GERMANY GOVT BOBL	2.400	20300418	0.2982
GERMANY GOVT BOBL	2.200	20301010	0.2908
GERMANY GOVT BOBL	2.500	20310416	0.2439
GERMANY GOVT BUND	6.500	20270704	0.1421
GERMANY GOVT BUND	0.500	20270815	0.2992
GERMANY GOVT BUND	0.000	20271115	0.1992
GERMANY GOVT BUND	5.625	20280104	0.1706
GERMANY GOVT BUND	0.500	20280215	0.2589
GERMANY GOVT BUND	4.750	20280704	0.1402
GERMANY GOVT BUND	0.250	20280815	0.2550
GERMANY GOVT BUND	0.000	20281115	0.2382
GERMANY GOVT BUND	0.250	20290215	0.2605
GERMANY GOVT BUND	0.000	20290815	0.2550
GERMANY GOVT BUND	2.100	20291115	0.2424
GERMANY GOVT BUND	6.250	20300104	0.1264

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	0.000	20300215	0.2386
GERMANY GOVT BUND	0.000	20300815	0.2817
GERMANY GOVT BUND	0.000	20300815	0.0925
GERMANY GOVT BUND	2.400	20301115	0.2630
GERMANY GOVT BUND	5.500	20310104	0.2303
GERMANY GOVT BUND	0.000	20310215	0.2321
GERMANY GOVT BUND	0.000	20310815	0.2613
GERMANY GOVT BUND	0.000	20310815	0.0776
GERMANY GOVT BUND	0.000	20320215	0.2493
GERMANY GOVT BUND	1.700	20320815	0.2504
GERMANY GOVT BUND	2.500	20321115	0.1783
GERMANY GOVT BUND	2.300	20330215	0.3497
GERMANY GOVT BUND	2.300	20330215	0.1189
GERMANY GOVT BUND	2.600	20330815	0.2872
GERMANY GOVT BUND	2.200	20340215	0.3147
GERMANY GOVT BUND	4.750	20340704	0.2701
GERMANY GOVT BUND	2.600	20340815	0.3273
GERMANY GOVT BUND	2.500	20350215	0.3193
GERMANY GOVT BUND	2.500	20350215	0.0730
GERMANY GOVT BUND	0.000	20350515	0.1711
GERMANY GOVT BUND	2.600	20350815	0.3120
GERMANY GOVT BUND	2.900	20360215	0.2584
GERMANY GOVT BUND	0.000	20360515	0.1893
GERMANY GOVT BUND	4.000	20370104	0.2913
GERMANY GOVT BUND	1.000	20380515	0.2402
GERMANY GOVT BUND	4.250	20390704	0.2070
GERMANY GOVT BUND	4.750	20400704	0.2605
GERMANY GOVT BUND	2.600	20410515	0.2028
GERMANY GOVT BUND	2.600	20410515	0.0353
GERMANY GOVT BUND	3.250	20420704	0.2188
GERMANY GOVT BUND	2.500	20440704	0.2907
GERMANY GOVT BUND	2.500	20460815	0.3079
GERMANY GOVT BUND	3.400	20470515	0.0704
GERMANY GOVT BUND	1.250	20480815	0.2652
GERMANY GOVT BUND	0.000	20500815	0.1845
GERMANY GOVT BUND	0.000	20500815	0.0550
GERMANY GOVT BUND	0.000	20520815	0.1399
GERMANY GOVT BUND	1.800	20530815	0.2249
GERMANY GOVT BUND	1.800	20530815	0.0807
GERMANY GOVT BUND	2.500	20540815	0.2162
GERMANY GOVT BUND	2.900	20560815	0.2069
GERMANY GOVT SCHATZE	1.700	20270610	0.1708

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT SCHATZE	1.900	20270916	0.1799
GERMANY GOVT SCHATZE	2.000	20271216	0.1979
GERMANY GOVT SCHATZE	2.100	20280315	0.2062
GERMANY GOVT SCHATZE	2.500	20280614	0.0564
IRELAND GOVT BND	0.200	20270515	0.1040
IRELAND GOVT BND	0.900	20280515	0.1131
IRELAND GOVT BND	1.100	20290515	0.1352
IRELAND GOVT BND	2.400	20300515	0.1302
IRELAND GOVT BND	0.200	20301018	0.0992
IRELAND GOVT BND	1.350	20310318	0.0919
IRELAND GOVT BND	0.000	20311018	0.1046
IRELAND GOVT BND	0.350	20321018	0.0608
IRELAND GOVT BND	1.300	20330515	0.0671
IRELAND GOVT BND	2.600	20341018	0.1189
IRELAND GOVT BND	0.400	20350515	0.0580
IRELAND GOVT BND	3.100	20360618	0.0853
IRELAND GOVT BND	1.700	20370515	0.0965
IRELAND GOVT BND	0.550	20410422	0.0409
IRELAND GOVT BND	3.000	20431018	0.0584
IRELAND GOVT BND	2.000	20450218	0.1211
IRELAND GOVT BND	1.500	20500515	0.0845
IRELAND GOVT BND	3.150	20551018	0.0431
ITALY GOVT BND	2.200	20270601	0.1967
ITALY GOVT BND	3.450	20270715	0.1417
ITALY GOVT BND	2.050	20270801	0.1903
ITALY GOVT BND	2.100	20270826	0.1655
ITALY GOVT BND	0.950	20270915	0.2111
ITALY GOVT BND	2.700	20271015	0.1517
ITALY GOVT BND	6.500	20271101	0.2972
ITALY GOVT BND	2.650	20271201	0.2049
ITALY GOVT BND	2.000	20280201	0.2320
ITALY GOVT BND	2.200	20280228	0.0822
ITALY GOVT BND	0.250	20280315	0.1760
ITALY GOVT BND	3.400	20280401	0.1827
ITALY GOVT BND	2.650	20280615	0.1580
ITALY GOVT BND	0.500	20280715	0.1478
ITALY GOVT BND	3.800	20280801	0.1786
ITALY GOVT BND	4.750	20280901	0.2749
ITALY GOVT BND	2.800	20281201	0.2376
ITALY GOVT BND	2.350	20290115	0.1610
ITALY GOVT BND	4.100	20290201	0.1805
ITALY GOVT BND	0.450	20290215	0.1581

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	2.400	20290315	0.1354
ITALY GOVT BND	2.800	20290615	0.1665
ITALY GOVT BND	3.350	20290701	0.1923
ITALY GOVT BND	3.000	20290801	0.2382
ITALY GOVT BND	3.000	20291001	0.1718
ITALY GOVT BND	5.250	20291101	0.3341
ITALY GOVT BND	3.850	20291215	0.2397
ITALY GOVT BND	3.500	20300301	0.3043
ITALY GOVT BND	1.350	20300401	0.2337
ITALY GOVT BND	3.700	20300615	0.1666
ITALY GOVT BND	2.950	20300701	0.1787
ITALY GOVT BND	0.950	20300801	0.1708
ITALY GOVT BND	2.700	20301001	0.1885
ITALY GOVT BND	4.000	20301115	0.1808
ITALY GOVT BND	1.650	20301201	0.2240
ITALY GOVT BND	2.850	20310201	0.2012
ITALY GOVT BND	3.500	20310215	0.1910
ITALY GOVT BND	0.900	20310401	0.2294
ITALY GOVT BND	6.000	20310501	0.3679
ITALY GOVT BND	3.450	20310715	0.1928
ITALY GOVT BND	0.600	20310801	0.1837
ITALY GOVT BND	4.000	20311030	0.1330
ITALY GOVT BND	3.150	20311115	0.2094
ITALY GOVT BND	0.950	20311201	0.1790
ITALY GOVT BND	1.650	20320301	0.2475
ITALY GOVT BND	0.950	20320601	0.1944
ITALY GOVT BND	3.250	20320715	0.1985
ITALY GOVT BND	3.250	20321115	0.1849
ITALY GOVT BND	2.500	20321201	0.2186
ITALY GOVT BND	5.750	20330201	0.2978
ITALY GOVT BND	3.150	20330315	0.1870
ITALY GOVT BND	4.400	20330501	0.2268
ITALY GOVT BND	3.300	20330615	0.0365
ITALY GOVT BND	2.450	20330901	0.2110
ITALY GOVT BND	4.350	20331101	0.2241
ITALY GOVT BND	4.200	20340301	0.2081
ITALY GOVT BND	3.850	20340701	0.1975
ITALY GOVT BND	5.000	20340801	0.3198
ITALY GOVT BND	3.850	20350201	0.2099
ITALY GOVT BND	3.350	20350301	0.2183
ITALY GOVT BND	4.000	20350430	0.1464
ITALY GOVT BND	3.650	20350801	0.2105

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	3.600	20351001	0.1998
ITALY GOVT BND	3.450	20360201	0.1959
ITALY GOVT BND	1.450	20360301	0.1230
ITALY GOVT BND	3.800	20360701	0.1373
ITALY GOVT BND	2.250	20360901	0.1471
ITALY GOVT BND	4.000	20370201	0.3445
ITALY GOVT BND	0.950	20370301	0.1319
ITALY GOVT BND	4.050	20371030	0.1393
ITALY GOVT BND	3.250	20380301	0.1620
ITALY GOVT BND	2.950	20380901	0.1420
ITALY GOVT BND	5.000	20390801	0.2901
ITALY GOVT BND	4.150	20391001	0.1649
ITALY GOVT BND	3.100	20400301	0.1259
ITALY GOVT BND	5.000	20400901	0.2754
ITALY GOVT BND	3.850	20401001	0.1608
ITALY GOVT BND	1.800	20410301	0.1283
ITALY GOVT BND	3.950	20411001	0.1506
ITALY GOVT BND	4.450	20430901	0.1503
ITALY GOVT BND	4.750	20440901	0.2148
ITALY GOVT BND	1.500	20450430	0.0845
ITALY GOVT BND	4.100	20460430	0.0949
ITALY GOVT BND	3.250	20460901	0.1590
ITALY GOVT BND	2.700	20470301	0.1431
ITALY GOVT BND	3.450	20480301	0.1708
ITALY GOVT BND	3.850	20490901	0.1646
ITALY GOVT BND	2.450	20500901	0.1171
ITALY GOVT BND	1.700	20510901	0.1000
ITALY GOVT BND	2.150	20520901	0.0641
ITALY GOVT BND	4.500	20531001	0.1426
ITALY GOVT BND	4.300	20541001	0.1496
ITALY GOVT BND	4.650	20551001	0.0809
ITALY GOVT BND	2.800	20670301	0.0726
ITALY GOVT BND	2.150	20720301	0.0494
NETHERLANDS GOVT DSL	0.750	20270715	0.0643
NETHERLANDS GOVT DSL	5.500	20280115	0.0514
NETHERLANDS GOVT DSL	0.750	20280715	0.0693
NETHERLANDS GOVT DSL	0.000	20290115	0.0569
NETHERLANDS GOVT DSL	0.250	20290715	0.0504
NETHERLANDS GOVT DSL	2.500	20300115	0.0560
NETHERLANDS GOVT DSL	0.000	20300715	0.0540
NETHERLANDS GOVT DSL	2.500	20310115	0.0331
NETHERLANDS GOVT DSL	0.000	20310715	0.0562

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.500	20320715	0.0517
NETHERLANDS GOVT DSL	2.500	20330115	0.0565
NETHERLANDS GOVT DSL	2.500	20330715	0.0446
NETHERLANDS GOVT DSL	2.500	20340715	0.0486
NETHERLANDS GOVT DSL	2.500	20350715	0.0492
NETHERLANDS GOVT DSL	2.750	20360715	0.0251
NETHERLANDS GOVT DSL	4.000	20370115	0.0793
NETHERLANDS GOVT DSL	0.000	20380115	0.0358
NETHERLANDS GOVT DSL	0.500	20400115	0.0401
NETHERLANDS GOVT DSL	3.750	20420115	0.0734
NETHERLANDS GOVT DSL	3.250	20440115	0.0490
NETHERLANDS GOVT DSL	2.750	20470115	0.0749
NETHERLANDS GOVT DSL	0.000	20520115	0.0304
NETHERLANDS GOVT DSL	2.000	20540115	0.0497
NETHERLANDS GOVT DSL	3.500	20560115	0.0308
PORTUGAL GOVT OT	0.700	20271015	0.1061
PORTUGAL GOVT OT	2.125	20281017	0.2294
PORTUGAL GOVT OT	1.950	20290615	0.1963
PORTUGAL GOVT OT	3.875	20300215	0.1203
PORTUGAL GOVT OT	0.475	20301018	0.1454
PORTUGAL GOVT OT	0.300	20311017	0.1325
PORTUGAL GOVT OT	1.650	20320716	0.1047
PORTUGAL GOVT OT	2.875	20331014	0.0596
PORTUGAL GOVT OT	2.250	20340418	0.1276
PORTUGAL GOVT OT	2.875	20341020	0.0897
PORTUGAL GOVT OT	3.000	20350615	0.1017
PORTUGAL GOVT OT	0.900	20351012	0.0930
PORTUGAL GOVT OT	3.250	20360613	0.0789
PORTUGAL GOVT OT	4.100	20370415	0.1688
PORTUGAL GOVT OT	3.500	20380618	0.0817
PORTUGAL GOVT OT	3.375	20400615	0.0502
PORTUGAL GOVT OT	1.150	20420411	0.0617
PORTUGAL GOVT OT	4.100	20450215	0.1169
PORTUGAL GOVT OT	1.000	20520412	0.0587
PORTUGAL GOVT OT	3.625	20540612	0.0704
SPAIN GOVT BONOS	2.500	20270531	0.4116
SPAIN GOVT BONOS	0.800	20270730	0.3853
SPAIN GOVT BONOS	0.000	20280131	0.4590
SPAIN GOVT BONOS	2.400	20280531	0.3839
SPAIN GOVT BONOS	2.350	20290331	0.1581
SPAIN GOVT BONOS	1.450	20290430	0.4004
SPAIN GOVT BONOS	3.500	20290531	0.5156

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT BONOS	0.600	20291031	0.4013
SPAIN GOVT BONOS	2.700	20300131	0.3843
SPAIN GOVT BONOS	0.500	20300430	0.4261
SPAIN GOVT BONOS	1.250	20301031	0.4799
SPAIN GOVT BONOS	2.600	20310531	0.1318
SPAIN GOVT BONOS	2.550	20321031	0.4536
SPAIN GOVT BONOS	1.000	20420730	0.2060
SPAIN GOVT OBLIGAC	1.500	20270430	0.4341
SPAIN GOVT OBLIGAC	1.450	20271031	0.4212
SPAIN GOVT OBLIGAC	1.400	20280430	0.4616
SPAIN GOVT OBLIGAC	1.400	20280730	0.4444
SPAIN GOVT OBLIGAC	5.150	20281031	0.4452
SPAIN GOVT OBLIGAC	6.000	20290131	0.4962
SPAIN GOVT OBLIGAC	0.800	20290730	0.4384
SPAIN GOVT OBLIGAC	1.950	20300730	0.4577
SPAIN GOVT OBLIGAC	0.100	20310430	0.4155
SPAIN GOVT OBLIGAC	3.100	20310730	0.4710
SPAIN GOVT OBLIGAC	0.500	20311031	0.3855
SPAIN GOVT OBLIGAC	0.700	20320430	0.4297
SPAIN GOVT OBLIGAC	5.750	20320730	0.5277
SPAIN GOVT OBLIGAC	3.000	20330131	0.2827
SPAIN GOVT OBLIGAC	3.150	20330430	0.4336
SPAIN GOVT OBLIGAC	2.350	20330730	0.3688
SPAIN GOVT OBLIGAC	3.550	20331031	0.4689
SPAIN GOVT OBLIGAC	3.250	20340430	0.4133
SPAIN GOVT OBLIGAC	3.450	20341031	0.4499
SPAIN GOVT OBLIGAC	3.150	20350430	0.4355
SPAIN GOVT OBLIGAC	1.850	20350730	0.3797
SPAIN GOVT OBLIGAC	3.200	20351031	0.4796
SPAIN GOVT OBLIGAC	3.300	20360430	0.3441
SPAIN GOVT OBLIGAC	4.200	20370131	0.4593
SPAIN GOVT OBLIGAC	0.850	20370730	0.2603
SPAIN GOVT OBLIGAC	3.900	20390730	0.3303
SPAIN GOVT OBLIGAC	4.900	20400730	0.4049
SPAIN GOVT OBLIGAC	1.200	20401031	0.2403
SPAIN GOVT OBLIGAC	3.500	20410131	0.2458
SPAIN GOVT OBLIGAC	4.700	20410730	0.4346
SPAIN GOVT OBLIGAC	3.450	20430730	0.3347
SPAIN GOVT OBLIGAC	5.150	20441031	0.3526
SPAIN GOVT OBLIGAC	2.900	20461031	0.3064
SPAIN GOVT OBLIGAC	2.700	20481031	0.3061
SPAIN GOVT OBLIGAC	1.000	20501031	0.2186

**INDEX CONSTITUENTS (CONTINUED)**

May 2026 Index Profile - Index data as of April 30, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	1.900	20521031	0.2218
SPAIN GOVT OBLIGAC	4.000	20541031	0.2751
SPAIN GOVT OBLIGAC	3.950	20561031	0.1142
SPAIN GOVT OBLIGAC	3.450	20660730	0.2383
SPAIN GOVT OBLIGAC	1.450	20711031	0.0722

Sources: LSEG

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