

FTSE Advanced Climate EMU Government Bond Index

INDEX CONSTITUENTS

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	6.250	20270715	0.2457
AUSTRIA GOVT BUND	0.750	20280220	0.3171
AUSTRIA GOVT BUND	0.000	20281020	0.2509
AUSTRIA GOVT BUND	0.500	20290220	0.3377
AUSTRIA GOVT BUND	2.900	20290523	0.1787
AUSTRIA GOVT BUND	2.500	20291020	0.2054
AUSTRIA GOVT BUND	0.000	20300220	0.3027
AUSTRIA GOVT BUND	3.450	20301020	0.3262
AUSTRIA GOVT BUND	0.000	20310220	0.3576
AUSTRIA GOVT BUND	0.900	20320220	0.2853
AUSTRIA GOVT BUND	2.800	20320920	0.1197
AUSTRIA GOVT BUND	2.900	20330220	0.4315
AUSTRIA GOVT BUND	2.900	20340220	0.3129
AUSTRIA GOVT BUND	2.400	20340523	0.2262
AUSTRIA GOVT BUND	2.950	20350220	0.3398
AUSTRIA GOVT BUND	3.200	20360220	0.2020
AUSTRIA GOVT BUND	0.250	20361020	0.1377
AUSTRIA GOVT BUND	4.150	20370315	0.3904
AUSTRIA GOVT BUND	3.200	20390715	0.1688
AUSTRIA GOVT BUND	0.000	20401020	0.1078
AUSTRIA GOVT BUND	3.150	20440620	0.2332
AUSTRIA GOVT BUND	1.500	20470220	0.1668
AUSTRIA GOVT BUND	1.850	20490523	0.1540
AUSTRIA GOVT BUND	0.750	20510320	0.1249
AUSTRIA GOVT BUND	3.150	20531020	0.2198
AUSTRIA GOVT BUND	3.750	20560320	0.0604
AUSTRIA GOVT BUND	3.800	20620126	0.1058
AUSTRIA GOVT BUND	0.700	20710420	0.0534
AUSTRIA GOVT BUND	1.500	20861102	0.0392
AUSTRIA GOVT BUND	2.100	21170920	0.0835
AUSTRIA GOVT BUND	0.850	21200630	0.0438
BELGIUM GOVT OLO #	0.800	20270622	0.1081
BELGIUM GOVT OLO #	0.000	20271022	0.0687
BELGIUM GOVT OLO #	5.500	20280328	0.1354
BELGIUM GOVT OLO #	0.800	20280622	0.1085
BELGIUM GOVT OLO #	0.900	20290622	0.1248
BELGIUM GOVT OLO #	2.700	20291022	0.0656
BELGIUM GOVT OLO #	0.100	20300622	0.0943
BELGIUM GOVT OLO #	2.600	20301022	0.0594
BELGIUM GOVT OLO #	1.000	20310622	0.1061
BELGIUM GOVT OLO #	3.100	20310822	0.0519
BELGIUM GOVT OLO #	0.000	20311022	0.0775

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
BELGIUM GOVT OLO #	4.000	20320328	0.0654
BELGIUM GOVT OLO #	0.350	20320622	0.0974
BELGIUM GOVT OLO #	1.250	20330422	0.0713
BELGIUM GOVT OLO #	3.000	20330622	0.1470
BELGIUM GOVT OLO #	3.000	20340622	0.0776
BELGIUM GOVT OLO #	2.850	20341022	0.1268
BELGIUM GOVT OLO #	5.000	20350328	0.1531
BELGIUM GOVT OLO #	3.100	20350622	0.0952
BELGIUM GOVT OLO #	3.400	20360622	0.0694
BELGIUM GOVT OLO #	1.450	20370622	0.0411
BELGIUM GOVT OLO #	1.900	20380622	0.0576
BELGIUM GOVT OLO #	2.750	20390422	0.0574
BELGIUM GOVT OLO #	0.400	20400622	0.0426
BELGIUM GOVT OLO #	4.250	20410328	0.1185
BELGIUM GOVT OLO #	3.450	20420622	0.0313
BELGIUM GOVT OLO #	3.450	20430622	0.0353
BELGIUM GOVT OLO #	3.750	20450622	0.0702
BELGIUM GOVT OLO #	1.600	20470622	0.0472
BELGIUM GOVT OLO #	1.700	20500622	0.0460
BELGIUM GOVT OLO #	1.400	20530622	0.0382
BELGIUM GOVT OLO #	3.300	20540622	0.0614
BELGIUM GOVT OLO #	3.500	20550622	0.0568
BELGIUM GOVT OLO #	4.350	20560622	0.0451
BELGIUM GOVT OLO #	2.250	20570622	0.0407
BELGIUM GOVT OLO #	2.150	20660622	0.0346
BELGIUM GOVT OLO #	0.650	20710622	0.0149
FINLAND GOVT BND	0.500	20270915	0.1711
FINLAND GOVT BND	2.750	20280704	0.1381
FINLAND GOVT BND	0.500	20280915	0.1848
FINLAND GOVT BND	2.875	20290415	0.1987
FINLAND GOVT BND	0.500	20290915	0.1885
FINLAND GOVT BND	2.500	20300415	0.1599
FINLAND GOVT BND	0.000	20300915	0.1534
FINLAND GOVT BND	0.750	20310415	0.1272
FINLAND GOVT BND	0.125	20310915	0.1762
FINLAND GOVT BND	2.625	20320415	0.1177
FINLAND GOVT BND	1.500	20320915	0.1827
FINLAND GOVT BND	3.000	20330915	0.2049
FINLAND GOVT BND	1.125	20340415	0.1197
FINLAND GOVT BND	3.000	20340915	0.2290
FINLAND GOVT BND	3.000	20350915	0.2307
FINLAND GOVT BND	0.125	20360415	0.0964

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FINLAND GOVT BND	3.350	20360915	0.1024
FINLAND GOVT BND	2.750	20380415	0.1111
FINLAND GOVT BND	0.250	20400915	0.0809
FINLAND GOVT BND	3.550	20410415	0.1096
FINLAND GOVT BND	2.625	20420704	0.1368
FINLAND GOVT BND	0.500	20430415	0.0832
FINLAND GOVT BND	3.200	20450415	0.0903
FINLAND GOVT BND	1.375	20470415	0.1031
FINLAND GOVT BND	0.125	20520415	0.0521
FINLAND GOVT BND	2.950	20550415	0.1263
FRANCE GOVT OAT	2.500	20270924	0.6470
FRANCE GOVT OAT	2.750	20271025	0.9414
FRANCE GOVT OAT	0.750	20280225	0.7489
FRANCE GOVT OAT	0.750	20280525	0.9698
FRANCE GOVT OAT	2.400	20280924	0.7273
FRANCE GOVT OAT	0.750	20281125	0.8905
FRANCE GOVT OAT	2.750	20290225	0.9588
FRANCE GOVT OAT	5.500	20290425	0.7209
FRANCE GOVT OAT	0.500	20290525	0.8249
FRANCE GOVT OAT	2.400	20290924	0.2836
FRANCE GOVT OAT	0.000	20291125	0.6793
FRANCE GOVT OAT	2.750	20300225	0.9143
FRANCE GOVT OAT	2.500	20300525	1.0854
FRANCE GOVT OAT	0.000	20301125	0.7754
FRANCE GOVT OAT	2.700	20310225	0.8325
FRANCE GOVT OAT	1.500	20310525	0.9548
FRANCE GOVT OAT	0.000	20311125	0.7613
FRANCE GOVT OAT	3.250	20320225	0.1111
FRANCE GOVT OAT	0.000	20320525	0.6298
FRANCE GOVT OAT	5.750	20321025	0.6241
FRANCE GOVT OAT	2.000	20321125	0.8392
FRANCE GOVT OAT	3.000	20330525	0.7471
FRANCE GOVT OAT	3.500	20331125	0.9339
FRANCE GOVT OAT	1.250	20340525	0.8317
FRANCE GOVT OAT	3.000	20341125	0.6934
FRANCE GOVT OAT	4.750	20350425	0.6231
FRANCE GOVT OAT	3.200	20350525	0.8028
FRANCE GOVT OAT	3.500	20351125	0.8979
FRANCE GOVT OAT	1.250	20360525	0.7501
FRANCE GOVT OAT	3.800	20370625	0.1565
FRANCE GOVT OAT	1.250	20380525	0.3827
FRANCE GOVT OAT	4.000	20381025	0.4368

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	1.750	20390625	0.4373
FRANCE GOVT OAT	0.500	20400525	0.3675
FRANCE GOVT OAT	4.500	20410425	0.6606
FRANCE GOVT OAT	3.600	20420525	0.3485
FRANCE GOVT OAT	2.500	20430525	0.3390
FRANCE GOVT OAT	0.500	20440625	0.2302
FRANCE GOVT OAT	3.250	20450525	0.4208
FRANCE GOVT OAT	4.100	20460525	0.2102
FRANCE GOVT OAT	2.000	20480525	0.3277
FRANCE GOVT OAT	3.000	20490625	0.2235
FRANCE GOVT OAT	1.500	20500525	0.3022
FRANCE GOVT OAT	0.750	20520525	0.2259
FRANCE GOVT OAT	0.750	20530525	0.2174
FRANCE GOVT OAT	3.000	20540525	0.3040
FRANCE GOVT OAT	4.000	20550425	0.3388
FRANCE GOVT OAT	3.250	20550525	0.3052
FRANCE GOVT OAT	3.750	20560525	0.2761
FRANCE GOVT OAT	4.400	20570525	0.1478
FRANCE GOVT OAT	4.000	20600425	0.3181
FRANCE GOVT OAT	1.750	20660525	0.1410
FRANCE GOVT OAT	0.500	20720525	0.0574
GERMANY GOVT BOBL	1.300	20271015	0.2759
GERMANY GOVT BOBL	1.300	20271015	0.0897
GERMANY GOVT BOBL	2.200	20280413	0.2311
GERMANY GOVT BOBL	2.400	20281019	0.2766
GERMANY GOVT BOBL	2.100	20290412	0.2296
GERMANY GOVT BOBL	2.100	20290412	0.0689
GERMANY GOVT BOBL	2.500	20291011	0.2256
GERMANY GOVT BOBL	2.400	20300418	0.2954
GERMANY GOVT BOBL	2.200	20301010	0.2882
GERMANY GOVT BOBL	2.500	20310416	0.2883
GERMANY GOVT BUND	6.500	20270704	0.1404
GERMANY GOVT BUND	0.500	20270815	0.2954
GERMANY GOVT BUND	0.000	20271115	0.1968
GERMANY GOVT BUND	5.625	20280104	0.1686
GERMANY GOVT BUND	0.500	20280215	0.2559
GERMANY GOVT BUND	4.750	20280704	0.1387
GERMANY GOVT BUND	0.250	20280815	0.2522
GERMANY GOVT BUND	0.000	20281115	0.2355
GERMANY GOVT BUND	0.250	20290215	0.2576
GERMANY GOVT BUND	0.000	20290815	0.2524
GERMANY GOVT BUND	2.100	20291115	0.2401

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT BUND	6.250	20300104	0.1252
GERMANY GOVT BUND	0.000	20300215	0.2364
GERMANY GOVT BUND	0.000	20300815	0.2791
GERMANY GOVT BUND	0.000	20300815	0.0917
GERMANY GOVT BUND	2.400	20301115	0.2606
GERMANY GOVT BUND	5.500	20310104	0.2282
GERMANY GOVT BUND	0.000	20310215	0.2301
GERMANY GOVT BUND	0.000	20310815	0.2591
GERMANY GOVT BUND	0.000	20310815	0.0769
GERMANY GOVT BUND	0.000	20320215	0.2473
GERMANY GOVT BUND	1.700	20320815	0.2485
GERMANY GOVT BUND	2.500	20321115	0.2097
GERMANY GOVT BUND	2.300	20330215	0.3473
GERMANY GOVT BUND	2.300	20330215	0.1180
GERMANY GOVT BUND	2.600	20330815	0.2852
GERMANY GOVT BUND	2.200	20340215	0.3128
GERMANY GOVT BUND	4.750	20340704	0.2685
GERMANY GOVT BUND	2.600	20340815	0.3254
GERMANY GOVT BUND	2.500	20350215	0.3176
GERMANY GOVT BUND	2.500	20350215	0.0771
GERMANY GOVT BUND	0.000	20350515	0.1704
GERMANY GOVT BUND	2.600	20350815	0.3104
GERMANY GOVT BUND	2.900	20360215	0.3506
GERMANY GOVT BUND	0.000	20360515	0.1887
GERMANY GOVT BUND	4.000	20370104	0.2899
GERMANY GOVT BUND	1.000	20380515	0.2364
GERMANY GOVT BUND	4.250	20390704	0.2060
GERMANY GOVT BUND	4.750	20400704	0.2593
GERMANY GOVT BUND	2.600	20410515	0.1965
GERMANY GOVT BUND	2.600	20410515	0.0342
GERMANY GOVT BUND	3.250	20420704	0.2180
GERMANY GOVT BUND	2.500	20440704	0.2898
GERMANY GOVT BUND	2.500	20460815	0.3071
GERMANY GOVT BUND	3.400	20470515	0.0795
GERMANY GOVT BUND	1.250	20480815	0.2649
GERMANY GOVT BUND	0.000	20500815	0.1844
GERMANY GOVT BUND	0.000	20500815	0.0549
GERMANY GOVT BUND	0.000	20520815	0.1400
GERMANY GOVT BUND	1.800	20530815	0.2239
GERMANY GOVT BUND	1.800	20530815	0.0805
GERMANY GOVT BUND	2.500	20540815	0.2270
GERMANY GOVT BUND	2.900	20560815	0.2361

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
GERMANY GOVT SCHATZE	1.700	20270610	0.1686
GERMANY GOVT SCHATZE	1.900	20270916	0.1776
GERMANY GOVT SCHATZE	2.000	20271216	0.1955
GERMANY GOVT SCHATZE	2.100	20280315	0.2038
GERMANY GOVT SCHATZE	2.500	20280614	0.1115
IRELAND GOVT BND	0.900	20280515	0.1079
IRELAND GOVT BND	1.100	20290515	0.1290
IRELAND GOVT BND	2.400	20300515	0.1228
IRELAND GOVT BND	0.200	20301018	0.0959
IRELAND GOVT BND	1.350	20310318	0.0888
IRELAND GOVT BND	0.000	20311018	0.1013
IRELAND GOVT BND	0.350	20321018	0.0589
IRELAND GOVT BND	1.300	20330515	0.0642
IRELAND GOVT BND	2.600	20341018	0.1156
IRELAND GOVT BND	0.400	20350515	0.0563
IRELAND GOVT BND	3.100	20360618	0.0831
IRELAND GOVT BND	1.700	20370515	0.0923
IRELAND GOVT BND	0.550	20410422	0.0401
IRELAND GOVT BND	3.000	20431018	0.0822
IRELAND GOVT BND	2.000	20450218	0.1184
IRELAND GOVT BND	1.500	20500515	0.0808
IRELAND GOVT BND	3.150	20551018	0.0422
ITALY GOVT BND	2.200	20270601	0.1937
ITALY GOVT BND	3.450	20270715	0.1396
ITALY GOVT BND	2.050	20270801	0.1875
ITALY GOVT BND	2.100	20270826	0.1631
ITALY GOVT BND	0.950	20270915	0.2080
ITALY GOVT BND	2.700	20271015	0.1496
ITALY GOVT BND	6.500	20271101	0.2843
ITALY GOVT BND	2.650	20271201	0.2020
ITALY GOVT BND	2.000	20280201	0.2288
ITALY GOVT BND	2.200	20280228	0.1100
ITALY GOVT BND	0.250	20280315	0.1736
ITALY GOVT BND	3.400	20280401	0.1803
ITALY GOVT BND	2.650	20280615	0.1559
ITALY GOVT BND	0.500	20280715	0.1459
ITALY GOVT BND	3.800	20280801	0.1763
ITALY GOVT BND	4.750	20280901	0.2716
ITALY GOVT BND	2.800	20281201	0.2348
ITALY GOVT BND	2.350	20290115	0.1591
ITALY GOVT BND	4.100	20290201	0.1784
ITALY GOVT BND	0.450	20290215	0.1563

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	2.400	20290315	0.1685
ITALY GOVT BND	2.800	20290615	0.1647
ITALY GOVT BND	3.350	20290701	0.1903
ITALY GOVT BND	3.000	20290801	0.2357
ITALY GOVT BND	3.000	20291001	0.1701
ITALY GOVT BND	5.250	20291101	0.3229
ITALY GOVT BND	3.850	20291215	0.2374
ITALY GOVT BND	3.500	20300301	0.3016
ITALY GOVT BND	1.350	20300401	0.2317
ITALY GOVT BND	3.700	20300615	0.1652
ITALY GOVT BND	2.950	20300701	0.1772
ITALY GOVT BND	0.950	20300801	0.1694
ITALY GOVT BND	2.700	20301001	0.1870
ITALY GOVT BND	4.000	20301115	0.1760
ITALY GOVT BND	1.650	20301201	0.2224
ITALY GOVT BND	2.850	20310201	0.1998
ITALY GOVT BND	3.500	20310215	0.1896
ITALY GOVT BND	0.900	20310401	0.2279
ITALY GOVT BND	6.000	20310501	0.3560
ITALY GOVT BND	3.150	20310601	0.0506
ITALY GOVT BND	3.450	20310715	0.1917
ITALY GOVT BND	0.600	20310801	0.1827
ITALY GOVT BND	4.000	20311030	0.1323
ITALY GOVT BND	3.150	20311115	0.2050
ITALY GOVT BND	0.950	20311201	0.1782
ITALY GOVT BND	1.650	20320301	0.2464
ITALY GOVT BND	0.950	20320601	0.1937
ITALY GOVT BND	3.250	20320715	0.1976
ITALY GOVT BND	3.250	20321115	0.1813
ITALY GOVT BND	2.500	20321201	0.2179
ITALY GOVT BND	5.750	20330201	0.2967
ITALY GOVT BND	3.150	20330315	0.1864
ITALY GOVT BND	4.400	20330501	0.2215
ITALY GOVT BND	3.300	20330615	0.0742
ITALY GOVT BND	2.450	20330901	0.2107
ITALY GOVT BND	4.350	20331101	0.2192
ITALY GOVT BND	4.200	20340301	0.2078
ITALY GOVT BND	3.850	20340701	0.1973
ITALY GOVT BND	5.000	20340801	0.3196
ITALY GOVT BND	3.850	20350201	0.2100
ITALY GOVT BND	3.350	20350301	0.2358
ITALY GOVT BND	4.000	20350430	0.1464

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
ITALY GOVT BND	3.650	20350801	0.2108
ITALY GOVT BND	3.600	20351001	0.2001
ITALY GOVT BND	3.450	20360201	0.2060
ITALY GOVT BND	1.450	20360301	0.1234
ITALY GOVT BND	3.800	20360701	0.1376
ITALY GOVT BND	2.250	20360901	0.1476
ITALY GOVT BND	4.000	20370201	0.3455
ITALY GOVT BND	0.950	20370301	0.1326
ITALY GOVT BND	4.050	20371030	0.1397
ITALY GOVT BND	3.250	20380301	0.1627
ITALY GOVT BND	2.950	20380901	0.1560
ITALY GOVT BND	5.000	20390801	0.2912
ITALY GOVT BND	4.150	20391001	0.1657
ITALY GOVT BND	3.100	20400301	0.1266
ITALY GOVT BND	5.000	20400901	0.2765
ITALY GOVT BND	3.850	20401001	0.1616
ITALY GOVT BND	1.800	20410301	0.1294
ITALY GOVT BND	3.950	20411001	0.1516
ITALY GOVT BND	4.450	20430901	0.1514
ITALY GOVT BND	4.750	20440901	0.2160
ITALY GOVT BND	1.500	20450430	0.0853
ITALY GOVT BND	4.100	20460430	0.0956
ITALY GOVT BND	3.250	20460901	0.1602
ITALY GOVT BND	2.700	20470301	0.1443
ITALY GOVT BND	3.450	20480301	0.1721
ITALY GOVT BND	3.850	20490901	0.1659
ITALY GOVT BND	2.450	20500901	0.1182
ITALY GOVT BND	1.700	20510901	0.1011
ITALY GOVT BND	2.150	20520901	0.0647
ITALY GOVT BND	4.500	20531001	0.1435
ITALY GOVT BND	4.300	20541001	0.1506
ITALY GOVT BND	4.650	20551001	0.0814
ITALY GOVT BND	2.800	20670301	0.0734
ITALY GOVT BND	2.150	20720301	0.0500
NETHERLANDS GOVT DSL	0.750	20270715	0.0619
NETHERLANDS GOVT DSL	5.500	20280115	0.0495
NETHERLANDS GOVT DSL	0.750	20280715	0.0667
NETHERLANDS GOVT DSL	0.000	20290115	0.0549
NETHERLANDS GOVT DSL	0.250	20290715	0.0487
NETHERLANDS GOVT DSL	2.500	20300115	0.0541
NETHERLANDS GOVT DSL	0.000	20300715	0.0521
NETHERLANDS GOVT DSL	2.500	20310115	0.0320

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
NETHERLANDS GOVT DSL	0.000	20310715	0.0544
NETHERLANDS GOVT DSL	0.500	20320715	0.0501
NETHERLANDS GOVT DSL	2.500	20330115	0.0547
NETHERLANDS GOVT DSL	2.500	20330715	0.0433
NETHERLANDS GOVT DSL	2.500	20340715	0.0472
NETHERLANDS GOVT DSL	2.500	20350715	0.0477
NETHERLANDS GOVT DSL	2.750	20360715	0.0340
NETHERLANDS GOVT DSL	4.000	20370115	0.0769
NETHERLANDS GOVT DSL	0.000	20380115	0.0348
NETHERLANDS GOVT DSL	0.500	20400115	0.0391
NETHERLANDS GOVT DSL	3.750	20420115	0.0770
NETHERLANDS GOVT DSL	3.250	20440115	0.0476
NETHERLANDS GOVT DSL	2.750	20470115	0.0729
NETHERLANDS GOVT DSL	0.000	20520115	0.0296
NETHERLANDS GOVT DSL	2.000	20540115	0.0483
NETHERLANDS GOVT DSL	3.500	20560115	0.0300
PORTUGAL GOVT OT	0.700	20271015	0.1022
PORTUGAL GOVT OT	2.125	20281017	0.2212
PORTUGAL GOVT OT	1.950	20290615	0.1894
PORTUGAL GOVT OT	3.875	20300215	0.1162
PORTUGAL GOVT OT	0.475	20301018	0.1514
PORTUGAL GOVT OT	0.300	20311017	0.1284
PORTUGAL GOVT OT	1.650	20320716	0.1015
PORTUGAL GOVT OT	2.875	20331014	0.0579
PORTUGAL GOVT OT	2.250	20340418	0.1240
PORTUGAL GOVT OT	2.875	20341020	0.0872
PORTUGAL GOVT OT	3.000	20350615	0.0989
PORTUGAL GOVT OT	0.900	20351012	0.0907
PORTUGAL GOVT OT	3.250	20360613	0.0903
PORTUGAL GOVT OT	4.100	20370415	0.1644
PORTUGAL GOVT OT	3.500	20380618	0.0796
PORTUGAL GOVT OT	3.375	20400615	0.0490
PORTUGAL GOVT OT	1.150	20420411	0.0606
PORTUGAL GOVT OT	4.100	20450215	0.1144
PORTUGAL GOVT OT	1.000	20520412	0.0577
PORTUGAL GOVT OT	3.625	20540612	0.0689
SLOVAK REPUBLIC GOVT BND	1.000	20280612	0.0613
SLOVAK REPUBLIC GOVT BND	3.625	20290116	0.0649
SLOVAK REPUBLIC GOVT BND	0.750	20300409	0.0581
SLOVAK REPUBLIC GOVT BND	1.000	20301009	0.0582
SLOVAK REPUBLIC GOVT BND	1.625	20310121	0.0595
SLOVAK REPUBLIC GOVT BND	3.000	20311106	0.0637

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SLOVAK REPUBLIC GOVT BND	1.000	20320514	0.0559
SLOVAK REPUBLIC GOVT BND	4.000	20321019	0.0675
SLOVAK REPUBLIC GOVT BND	3.625	20330608	0.1005
SLOVAK REPUBLIC GOVT BND	3.750	20340306	0.1086
SLOVAK REPUBLIC GOVT BND	3.750	20350223	0.1081
SLOVAK REPUBLIC GOVT BND	0.375	20360421	0.0772
SLOVAK REPUBLIC GOVT BND	1.875	20370309	0.0531
SLOVAK REPUBLIC GOVT BND	3.625	20371104	0.0594
SLOVAK REPUBLIC GOVT BND	3.750	20400227	0.0623
SLOVAK REPUBLIC GOVT BND	2.000	20471017	0.0628
SLOVAK REPUBLIC GOVT BND	1.000	20511013	0.0302
SPAIN GOVT BONOS	2.500	20270531	0.3976
SPAIN GOVT BONOS	0.800	20270730	0.3817
SPAIN GOVT BONOS	0.000	20280131	0.4553
SPAIN GOVT BONOS	2.400	20280531	0.3720
SPAIN GOVT BONOS	2.350	20290331	0.1921
SPAIN GOVT BONOS	1.450	20290430	0.3979
SPAIN GOVT BONOS	3.500	20290531	0.4954
SPAIN GOVT BONOS	0.600	20291031	0.3990
SPAIN GOVT BONOS	2.700	20300131	0.3823
SPAIN GOVT BONOS	0.500	20300430	0.4240
SPAIN GOVT BONOS	1.250	20301031	0.4780
SPAIN GOVT BONOS	2.600	20310531	0.1304
SPAIN GOVT BONOS	2.550	20321031	0.4531
SPAIN GOVT BONOS	1.000	20420730	0.2076
SPAIN GOVT OBLIGAC	1.450	20271031	0.4176
SPAIN GOVT OBLIGAC	1.400	20280430	0.4581
SPAIN GOVT OBLIGAC	1.400	20280730	0.4411
SPAIN GOVT OBLIGAC	5.150	20281031	0.4421
SPAIN GOVT OBLIGAC	6.000	20290131	0.4930
SPAIN GOVT OBLIGAC	0.800	20290730	0.4358
SPAIN GOVT OBLIGAC	1.950	20300730	0.4557
SPAIN GOVT OBLIGAC	0.100	20310430	0.4141
SPAIN GOVT OBLIGAC	3.100	20310730	0.4695
SPAIN GOVT OBLIGAC	0.500	20311031	0.3846
SPAIN GOVT OBLIGAC	0.700	20320430	0.4290
SPAIN GOVT OBLIGAC	5.750	20320730	0.5264
SPAIN GOVT OBLIGAC	3.000	20330131	0.2824
SPAIN GOVT OBLIGAC	3.150	20330430	0.4334
SPAIN GOVT OBLIGAC	2.350	20330730	0.3687
SPAIN GOVT OBLIGAC	3.550	20331031	0.4690
SPAIN GOVT OBLIGAC	3.250	20340430	0.4136

INDEX CONSTITUENTS (CONTINUED)

June 2026 Index Profile - Index data as of May 31, 2026

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT OBLIGAC	3.450	20341031	0.4505
SPAIN GOVT OBLIGAC	3.150	20350430	0.4365
SPAIN GOVT OBLIGAC	1.850	20350730	0.3808
SPAIN GOVT OBLIGAC	3.200	20351031	0.4809
SPAIN GOVT OBLIGAC	3.300	20360430	0.3840
SPAIN GOVT OBLIGAC	4.200	20370131	0.4607
SPAIN GOVT OBLIGAC	0.850	20370730	0.2616
SPAIN GOVT OBLIGAC	3.900	20390730	0.3316
SPAIN GOVT OBLIGAC	4.900	20400730	0.4066
SPAIN GOVT OBLIGAC	1.200	20401031	0.2421
SPAIN GOVT OBLIGAC	3.500	20410131	0.2472
SPAIN GOVT OBLIGAC	4.700	20410730	0.4366
SPAIN GOVT OBLIGAC	3.450	20430730	0.3366
SPAIN GOVT OBLIGAC	5.150	20441031	0.3759
SPAIN GOVT OBLIGAC	2.900	20461031	0.3089
SPAIN GOVT OBLIGAC	2.700	20481031	0.3086
SPAIN GOVT OBLIGAC	1.000	20501031	0.2209
SPAIN GOVT OBLIGAC	1.900	20521031	0.2237
SPAIN GOVT OBLIGAC	4.000	20541031	0.2768
SPAIN GOVT OBLIGAC	3.950	20561031	0.1150
SPAIN GOVT OBLIGAC	3.450	20660730	0.2404
SPAIN GOVT OBLIGAC	1.450	20711031	0.0732

Sources: LSEG

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"), (6) FTSE EU SAS ("FTSE EU"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, FTSE EU and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "WMR™" "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors. FTSE International Limited is authorised as a Benchmark Administrator and regulated in the United Kingdom (UK) by the Financial Conduct Authority ("FCA") according to the UK Benchmark Regulation, FCA Reference Number 796803. FTSE EU SAS is authorised as Benchmark Administrator and regulated in the European Union (EU) by the Autorité des Marchés Financiers ("AMF") according to the EU Benchmark Regulation.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

The information contained in this report should not be considered "research" as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council ("MiFID II") and is provided for no fee.