

FTSE EMU Government Bond Index (EGBI) 15+ Years

INDEX CONSTITUENTS

September 2024 Index Profile - Index data as of August 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
AUSTRIA GOVT BUND	0.000	20401020	0.3267
AUSTRIA GOVT BUND	3.150	20440620	0.7198
AUSTRIA GOVT BUND	1.500	20470220	0.6012
AUSTRIA GOVT BUND	1.850	20490523	0.4021
AUSTRIA GOVT BUND	0.750	20510320	0.4512
AUSTRIA GOVT BUND	3.150	20531020	0.3610
AUSTRIA GOVT BUND	3.800	20620126	0.4000
AUSTRIA GOVT BUND	0.700	20710420	0.1954
AUSTRIA GOVT BUND	1.500	20861102	0.1273
AUSTRIA GOVT BUND	2.100	21170920	0.3672
AUSTRIA GOVT BUND	0.850	21200630	0.1937
BELGIUM GOVT OLO #101	3.500	20550622	0.6586
BELGIUM GOVT OLO #60	4.250	20410328	1.5789
BELGIUM GOVT OLO #71	3.750	20450622	0.8372
BELGIUM GOVT OLO #78	1.600	20470622	0.6340
BELGIUM GOVT OLO #80	2.150	20660622	0.5148
BELGIUM GOVT OLO #83	2.250	20570622	0.4571
BELGIUM GOVT OLO #88	1.700	20500622	0.6308
BELGIUM GOVT OLO #90	0.400	20400622	0.4601
BELGIUM GOVT OLO #93	0.650	20710622	0.2339
BELGIUM GOVT OLO #95	1.400	20530622	0.5342
BELGIUM GOVT OLO #98	3.300	20540622	0.8402
BELGIUM GOVT OLO #99	3.450	20430622	0.3467
FINLAND GOVT BND	0.250	20400915	0.2033
FINLAND GOVT BND	2.625	20420704	0.4202
FINLAND GOVT BND	0.500	20430415	0.2343
FINLAND GOVT BND	1.375	20470415	0.3549
FINLAND GOVT BND	0.125	20520415	0.1737
FINLAND GOVT BND	2.950	20550415	0.3266
FRANCE GOVT OAT	0.500	20400525	1.4537
FRANCE GOVT OAT	4.500	20410425	3.5240
FRANCE GOVT OAT	2.500	20430525	1.4654
FRANCE GOVT OAT	0.500	20440625	1.0381
FRANCE GOVT OAT	3.250	20450525	2.4538
FRANCE GOVT OAT	2.000	20480525	1.8644
FRANCE GOVT OAT	3.000	20490625	0.5871
FRANCE GOVT OAT	1.500	20500525	1.7591
FRANCE GOVT OAT	0.750	20520525	1.3898
FRANCE GOVT OAT	0.750	20530525	1.3462
FRANCE GOVT OAT	3.000	20540525	1.8572
FRANCE GOVT OAT	4.000	20550425	1.9535
FRANCE GOVT OAT	3.250	20550525	1.0316

INDEX CONSTITUENTS (CONTINUED)

September 2024 Index Profile - Index data as of August 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
FRANCE GOVT OAT	4.000	20600425	1.8703
FRANCE GOVT OAT	1.750	20660525	0.9224
FRANCE GOVT OAT	0.500	20720525	0.3805
GERMANY GOVT BUND	4.750	20400704	2.1846
GERMANY GOVT BUND	2.600	20410515	0.4382
GERMANY GOVT BUND	3.250	20420704	1.7326
GERMANY GOVT BUND	2.500	20440704	2.4562
GERMANY GOVT BUND	2.500	20460815	2.5073
GERMANY GOVT BUND	1.250	20480815	2.2679
GERMANY GOVT BUND	0.000	20500815	1.7131
GERMANY GOVT BUND	0.000	20500815	0.5067
GERMANY GOVT BUND	0.000	20520815	1.2802
GERMANY GOVT BUND	1.800	20530815	1.9406
GERMANY GOVT BUND	1.800	20530815	0.6368
GERMANY GOVT BUND	2.500	20540815	1.3834
IRELAND GOVT BND	0.550	20410422	0.2464
IRELAND GOVT BND	3.000	20431018	0.3249
IRELAND GOVT BND	2.000	20450218	0.7580
IRELAND GOVT BND	1.500	20500515	0.5325
ITALY GOVT BND	4.150	20391001	1.0995
ITALY GOVT BND	3.100	20400301	1.0160
ITALY GOVT BND	5.000	20400901	2.1660
ITALY GOVT BND	1.800	20410301	1.0230
ITALY GOVT BND	4.450	20430901	1.1137
ITALY GOVT BND	4.750	20440901	1.7758
ITALY GOVT BND	1.500	20450430	0.6877
ITALY GOVT BND	3.250	20460901	1.3201
ITALY GOVT BND	2.700	20470301	1.1869
ITALY GOVT BND	3.450	20480301	1.3168
ITALY GOVT BND	3.850	20490901	1.3744
ITALY GOVT BND	2.450	20500901	0.9816
ITALY GOVT BND	1.700	20510901	0.8484
ITALY GOVT BND	2.150	20520901	0.4854
ITALY GOVT BND	4.500	20531001	1.1975
ITALY GOVT BND	2.800	20670301	0.5669
ITALY GOVT BND	2.150	20720301	0.3734
NETHERLANDS GOVT DSL	0.500	20400115	0.8915
NETHERLANDS GOVT DSL	3.750	20420115	1.7111
NETHERLANDS GOVT DSL	3.250	20440115	0.7921
NETHERLANDS GOVT DSL	2.750	20470115	1.6397
NETHERLANDS GOVT DSL	0.000	20520115	0.6827
NETHERLANDS GOVT DSL	2.000	20540115	0.9261

INDEX CONSTITUENTS (CONTINUED)

September 2024 Index Profile - Index data as of August 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
SPAIN GOVT BONOS	1.000	20420730	0.7059
SPAIN GOVT OBLIGAC	4.900	20400730	1.9011
SPAIN GOVT OBLIGAC	1.200	20401031	1.1304
SPAIN GOVT OBLIGAC	4.700	20410730	1.9431
SPAIN GOVT OBLIGAC	3.450	20430730	1.0630
SPAIN GOVT OBLIGAC	5.150	20441031	1.7443
SPAIN GOVT OBLIGAC	2.900	20461031	1.4345
SPAIN GOVT OBLIGAC	2.700	20481031	1.2869
SPAIN GOVT OBLIGAC	1.000	20501031	1.0043
SPAIN GOVT OBLIGAC	1.900	20521031	1.0997
SPAIN GOVT OBLIGAC	4.000	20541031	0.6532
SPAIN GOVT OBLIGAC	3.450	20660730	1.1531
SPAIN GOVT OBLIGAC	1.450	20711031	0.3130

Sources: LSEG

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", "Beyond Ratings®", 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 the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, 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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.