

Data as at: 20 February 2019

FTSE | MTS

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	27/03/2019	1.83%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	25/04/2019	1.87%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	22/05/2019	1.82%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	19/06/2019	1.43%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	17/07/2019	1.67%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	14/08/2019	1.62%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	06/03/2019	2.27%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	13/03/2019	1.85%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	10/04/2019	1.85%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	08/05/2019	1.44%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	05/06/2019	1.19%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	03/04/2019	2.42%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	17/04/2019	2.33%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	02/05/2019	2.28%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	15/05/2019	1.00%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	France	0	03/07/2019	1.43%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	08/03/2019	2.73%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	05/04/2019	2.94%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	10/05/2019	2.37%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	14/06/2019	2.48%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	12/07/2019	2.90%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Spain	0	16/08/2019	3.05%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	28/02/2019	1.64%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	29/03/2019	1.54%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	30/04/2019	1.04%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	31/05/2019	1.01%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	27/06/2019	1.01%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Netherlands	0	31/07/2019	0.58%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/03/2019	2.48%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	12/04/2019	2.29%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/05/2019	2.48%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/06/2019	2.52%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	12/07/2019	2.52%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	14/08/2019	2.29%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	28/02/2019	2.33%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	29/03/2019	2.31%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	30/04/2019	2.29%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/05/2019	2.48%

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FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	28/06/2019	2.73%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	31/07/2019	2.73%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Italy	0	30/05/2019	4.02%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	10/04/2019	2.68%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	19/06/2019	1.91%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Germany	0	14/08/2019	1.15%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	07/03/2019	1.92%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	09/05/2019	2.83%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Belgium	0	11/07/2019	1.52%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	22/03/2019	0.88%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	17/05/2019	0.99%
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	0 - 6 Months	Portugal	0	19/07/2019	1.06%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/03/2019	5.63%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	12/04/2019	5.20%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/05/2019	5.63%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/06/2019	5.72%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	12/07/2019	5.72%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/08/2019	5.20%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	28/02/2019	5.29%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	13/09/2019	5.71%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	29/03/2019	5.24%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/10/2019	5.19%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	30/04/2019	5.20%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/11/2019	4.76%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	31/05/2019	5.63%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	13/12/2019	5.24%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	28/06/2019	6.19%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/01/2020	6.66%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	31/07/2019	6.19%
FTSE MTS Ex-Bank of Italy BOT Index	0 - 1 year	Italy	0	14/02/2020	5.62%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	9	01/11/2023	1.09%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	7.25	01/11/2026	1.11%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6.5	01/11/2027	2.32%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.25	01/11/2029	2.33%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6	01/05/2031	2.58%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.75	01/02/2033	1.76%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/08/2034	2.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/02/2020	1.61%

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FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4	01/02/2037	2.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.75	01/08/2021	1.98%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/08/2039	1.80%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/08/2023	1.85%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/03/2019	1.61%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.25	01/09/2019	1.66%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/03/2025	1.93%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/09/2040	1.79%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.25	01/03/2020	1.70%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4	01/09/2020	1.75%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.75	01/03/2021	1.73%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/03/2026	1.68%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/09/2021	1.84%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5	01/03/2022	1.54%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.5	01/09/2022	1.51%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	5.5	01/11/2022	1.63%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/09/2028	1.88%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/05/2023	1.49%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.75	01/09/2044	1.35%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	4.5	01/03/2024	1.75%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.75	01/05/2021	1.18%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.5	01/05/2019	1.15%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.75	01/09/2024	1.45%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.5	01/03/2030	1.63%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.15	15/12/2021	1.20%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.5	01/08/2019	0.97%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.5	01/12/2024	1.38%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.05	01/12/2019	1.03%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.25	01/09/2046	1.04%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.35	15/04/2022	1.18%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.5	01/06/2025	1.26%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.65	01/03/2032	1.25%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.7	01/05/2020	1.06%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2	01/12/2025	1.23%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.45	15/09/2022	1.13%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.65	01/11/2020	0.94%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.7	01/03/2047	0.95%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.6	01/06/2026	1.12%

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FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.95	15/03/2023	1.05%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.45	01/06/2021	1.14%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.1	15/04/2019	0.71%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.25	01/09/2036	0.86%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.25	01/12/2026	1.10%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.65	15/10/2023	0.91%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.35	01/11/2021	1.04%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.8	01/03/2067	0.36%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.05	15/10/2019	0.91%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.45	01/09/2033	0.98%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.2	01/06/2027	1.12%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.2	01/04/2022	1.10%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.85	15/05/2024	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.35	15/06/2020	1.05%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.45	01/03/2048	1.06%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.05	01/08/2027	1.22%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.9	01/08/2022	1.18%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6	15/11/2024	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6	15/10/2020	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6	01/09/2038	0.84%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6		1.28%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	6	01/03/2023	1.11%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	1.45	15/05/2025	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	0.05	15/04/2021	1.00%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.8	01/12/2028	1.27%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.45	01/10/2023	1.08%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.5	15/11/2025	0.92%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	2.3	15/10/2021	1.11%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.35	01/03/2035	0.67%
FTSE MTS Ex-Bank of Italy BTP Index	1 - 15+ years	Italy	3.85	01/09/2049	0.54%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/03/2019	0.36%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	12/04/2019	0.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/05/2019	0.36%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/06/2019	0.37%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	12/07/2019	0.37%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/08/2019	0.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	28/02/2019	0.34%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	13/09/2019	0.37%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	29/03/2019	0.34%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/10/2019	0.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	30/04/2019	0.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/11/2019	0.30%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	31/05/2019	0.36%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	13/12/2019	0.33%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	28/06/2019	0.40%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/01/2020	0.43%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	31/07/2019	0.40%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	14/02/2020	0.36%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	9	01/11/2023	0.91%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	7.25	01/11/2026	0.93%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6.5	01/11/2027	1.95%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.25	01/11/2029	1.96%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	01/05/2031	2.16%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.75	01/02/2033	1.47%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/08/2034	1.68%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/02/2020	1.35%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4	01/02/2037	1.67%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.75	01/08/2021	1.66%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/08/2039	1.51%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/08/2023	1.55%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/03/2019	1.35%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.25	01/09/2019	1.39%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/03/2025	1.62%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/09/2040	1.50%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.25	01/03/2020	1.43%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4	01/09/2020	1.47%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.75	01/03/2021	1.45%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/03/2026	1.41%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/09/2021	1.54%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5	01/03/2022	1.29%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.5	01/09/2022	1.26%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	5.5	01/11/2022	1.37%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/09/2028	1.57%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/05/2023	1.25%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.75	01/09/2044	1.13%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	4.5	01/03/2024	1.47%

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FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.75	01/05/2021	0.99%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.5	01/05/2019	0.97%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.75	01/09/2024	1.21%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.5	01/03/2030	1.36%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.15	15/12/2021	1.01%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.5	01/08/2019	0.81%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.5	01/12/2024	1.16%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.05	01/12/2019	0.86%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.25	01/09/2046	0.87%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.35	15/04/2022	0.99%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.5	01/06/2025	1.05%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.65	01/03/2032	1.05%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.7	01/05/2020	0.89%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2	01/12/2025	1.03%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.45	15/09/2022	0.95%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.65	01/11/2020	0.79%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.7	01/03/2047	0.80%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.6	01/06/2026	0.94%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.95	15/03/2023	0.88%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.45	01/06/2021	0.96%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.1	15/04/2019	0.59%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.25	01/09/2036	0.72%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.25	01/12/2026	0.92%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.65	15/10/2023	0.76%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.35	01/11/2021	0.87%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.8	01/03/2067	0.30%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.05	15/10/2019	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.45	01/09/2033	0.82%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.2	01/06/2027	0.94%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.2	01/04/2022	0.92%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.85	15/05/2024	0.84%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.35	15/06/2020	0.88%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.45	01/03/2048	0.89%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.05	01/08/2027	1.02%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.9	01/08/2022	0.99%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	15/11/2024	0.83%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	15/10/2020	0.84%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	01/09/2038	0.70%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6		1.07%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	01/03/2023	0.93%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.45	15/05/2025	0.84%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.05	15/04/2021	0.84%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.8	01/12/2028	1.07%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.45	01/10/2023	0.91%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.5	15/11/2025	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	2.3	15/10/2021	0.93%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.35	01/03/2035	0.56%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	3.85	01/09/2049	0.45%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	30/05/2019	0.58%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy		30/10/2019	0.70%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	30/03/2020	0.88%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0	27/11/2020	0.63%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.056	15/11/2019	0.69%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.762	15/12/2020	0.74%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.512	15/06/2022	0.81%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.662	15/12/2022	0.75%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.646	15/07/2023	0.80%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.287	15/02/2024	0.77%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.858	15/10/2024	0.81%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	6	15/04/2025	0.78%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	0.279	15/09/2025	0.72%
FTSE MTS Ex-Bank of Italy Index	1 - 15+ years	Italy	1.614	15/01/2025	0.19%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	3.75	01/08/2021	8.85%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	4.25	01/03/2020	7.60%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	4	01/09/2020	7.81%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	3.75	01/03/2021	7.71%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	4.75	01/09/2021	8.20%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	3.75	01/05/2021	5.25%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	2.15	15/12/2021	5.37%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.7	01/05/2020	4.75%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.65	01/11/2020	4.21%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.45	01/06/2021	5.09%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.35	01/11/2021	4.62%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.35	15/06/2020	4.68%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	6	15/10/2020	4.47%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.05	15/04/2021	4.48%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	2.3	15/10/2021	4.96%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0.762	15/12/2020	3.94%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0	30/03/2020	4.69%
FTSE MTS Ex-Bank of Italy 1-3Y Index	1 - 3 years	Italy	0	27/11/2020	3.33%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	9	01/11/2023	5.05%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	4.75	01/08/2023	8.59%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	5	01/03/2022	7.16%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	5.5	01/09/2022	6.98%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	5.5	01/11/2022	7.57%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	4.5	01/05/2023	6.92%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.35	15/04/2022	5.48%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.45	15/09/2022	5.24%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.95	15/03/2023	4.87%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.65	15/10/2023	4.20%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	1.2	01/04/2022	5.11%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.9	01/08/2022	5.46%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	6	01/03/2023	5.13%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	2.45	01/10/2023	5.01%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.512	15/06/2022	4.46%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.662	15/12/2022	4.14%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.646	15/07/2023	4.41%
FTSE MTS Ex-Bank of Italy 3-5Y Index	3 - 5 years	Italy	0.287	15/02/2024	4.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.50%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	12	15/01/2024	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2022	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2	15/07/2024	0.67%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.79%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.65%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	2.25	15/07/2022	0.65%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.25	15/07/2021	0.71%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2042	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.5	15/07/2020	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.74%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2023	0.19%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	4	15/01/2037	0.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Netherlands	7.5	15/01/2023	0.42%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/03/2024	0.39%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.75	25/11/2028	0.55%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	12	25/05/2034	0.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	12	25/02/2021	0.60%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	12		0.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	12	25/03/2023	0.56%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2	25/05/2048	0.56%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1	25/05/2027	0.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/06/2039	0.30%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/05/2022	0.53%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.25	25/11/2026	0.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/05/2021	0.57%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.25	25/05/2036	0.56%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/05/2066	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2026	0.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.5	25/05/2031	0.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.25	25/11/2020	0.48%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1	25/11/2025	0.61%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0	25/05/2020	0.40%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	0.5	25/05/2025	0.72%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/11/2024	0.77%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.5	25/05/2030	0.80%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.25	25/05/2024	0.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	1.75	25/05/2023	0.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.25	25/05/2045	0.66%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.25	25/10/2022	0.68%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.75	25/10/2027	0.86%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3	25/04/2022	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.25	25/10/2021	0.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	2.5	25/10/2020	0.72%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.5	25/04/2026	0.88%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/04/2060	0.42%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.5	25/04/2020	0.76%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.5	25/04/2041	1.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.25	25/10/2023	1.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/10/2038	0.75%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	3.75	25/04/2021	0.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4	25/04/2055	0.47%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	4.75	25/04/2035	0.80%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	5.5	25/04/2029	1.03%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	6	25/10/2025	0.79%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	8.5	25/04/2023	0.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	France	5.75	25/10/2032	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2028	0.13%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	12	15/04/2034	0.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	12	15/09/2027	0.17%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.375	15/04/2047	0.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/04/2022	0.17%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0	15/09/2023	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2026	0.17%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.875	15/09/2025	0.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.75	15/04/2031	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	0.375	15/09/2020	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2	15/04/2024	0.19%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.5	15/04/2023	0.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	1.625	15/09/2022	0.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2.625	04/07/2042	0.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	2.75	04/07/2028	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	3.5	15/04/2021	0.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	3.375	15/04/2020	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Finland	4	04/07/2025	0.26%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	13/10/2023	0.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	12	14/04/2023	0.84%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	07/10/2022	0.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	08/04/2022	0.94%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	08/10/2021	0.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	09/04/2021	1.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	16/10/2020	0.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	17/04/2020	1.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	04/09/2022	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	04/07/2044	1.92%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.75	04/07/2022	1.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2	04/01/2022	1.11%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.25	04/09/2021	0.89%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2021	1.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2042	1.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	04/01/2021	1.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.25	04/09/2020	0.87%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	3	04/07/2020	1.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2040	1.52%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.25	04/07/2039	1.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4	04/01/2037	1.87%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2034	1.71%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	5.5	04/01/2031	1.41%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	6.25	04/01/2030	0.79%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2028	0.85%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	5.625	04/01/2028	1.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	11/12/2020	0.36%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	11/09/2020	0.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	12/06/2020	0.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	13/03/2020	0.67%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2029	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/08/2028	1.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	12	15/02/2028	1.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	12	15/08/2048	0.68%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/08/2027	1.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2027	1.37%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0	15/08/2026	1.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2026	1.40%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1	15/08/2025	1.28%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2025	1.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1	15/08/2024	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2024	1.03%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2.5	15/08/2046	1.87%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.75	15/02/2024	1.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	2	15/08/2023	1.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2023	1.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Germany	1.5	15/02/2023	1.01%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	12	20/02/2028	0.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	12	20/09/2117	0.13%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	12	20/09/2022	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.5	20/04/2027	0.22%

Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.5	02/11/2086	0.06%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0	15/07/2023	0.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.5	20/02/2047	0.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	0.75	20/10/2026	0.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.2	20/10/2025	0.27%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.65	21/10/2024	0.27%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	2.4	23/05/2034	0.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	1.75	20/10/2023	0.31%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.15	20/06/2044	0.23%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.4	22/11/2022	0.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.8	26/01/2062	0.16%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.65	20/04/2022	0.24%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	4.85	15/03/2026	0.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	4.15	15/03/2037	0.51%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.5	15/09/2021	0.43%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	3.9	15/07/2020	0.38%
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	1 - 15+ years	Austria	6.25	15/07/2027	0.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	0.25	15/07/2025	5.51%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Netherlands	2	15/07/2024	6.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0	25/03/2024	2.75%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	1	25/11/2025	4.35%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	0.5	25/05/2025	5.15%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	1.75	25/11/2024	5.52%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	2.25	25/05/2024	5.35%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	France	6	25/10/2025	5.63%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	0.875	15/09/2025	0.78%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	2	15/04/2024	1.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Finland	4	04/07/2025	1.42%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2026	12.04%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	1	15/08/2025	10.99%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2025	10.66%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	1	15/08/2024	8.56%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Germany	1.5	15/05/2024	8.81%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	1.2	20/10/2025	2.65%
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	5 - 7 years	Austria	1.65	21/10/2024	2.68%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	12	15/01/2024	2.68%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	1.75	15/07/2023	3.34%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	2.25	15/07/2022	2.91%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	3.75	15/01/2023	0.86%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Netherlands	7.5	15/01/2023	1.87%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	12	25/03/2023	3.30%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	0	25/05/2022	3.13%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	1.75	25/05/2023	4.47%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	2.25	25/10/2022	4.03%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	3	25/04/2022	5.93%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	4.25	25/10/2023	6.18%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	France	8.5	25/04/2023	1.72%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0	15/04/2022	0.77%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	0	15/09/2023	0.83%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	1.5	15/04/2023	0.82%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Finland	1.625	15/09/2022	0.81%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	13/10/2023	4.29%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	12	14/04/2023	4.30%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	07/10/2022	4.57%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	0	08/04/2022	4.83%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1.5	04/09/2022	5.12%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1.75	04/07/2022	6.89%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1.75	15/02/2024	5.33%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	2	15/08/2023	5.32%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1.5	15/05/2023	5.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Germany	1.5	15/02/2023	5.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	12	20/09/2022	0.69%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	0	15/07/2023	0.82%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	1.75	20/10/2023	1.41%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	3.4	22/11/2022	1.33%
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	3 - 5 years	Austria	3.65	20/04/2022	1.08%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2022	3.62%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	3.25	15/07/2021	4.26%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Netherlands	3.5	15/07/2020	3.77%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	12	25/02/2021	3.31%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/05/2021	3.13%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0.25	25/11/2020	2.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	0	25/05/2020	2.22%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	3.25	25/10/2021	4.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	2.5	25/10/2020	3.96%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	3.5	25/04/2020	4.22%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	France	3.75	25/04/2021	4.64%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	0.375	15/09/2020	1.00%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	3.5	15/04/2021	1.09%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Finland	3.375	15/04/2020	1.14%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	08/10/2021	4.02%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	09/04/2021	4.43%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0.25	16/10/2020	4.02%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	17/04/2020	4.20%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	2	04/01/2022	4.49%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	2.25	04/09/2021	3.61%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	3.25	04/07/2021	4.40%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	2.5	04/01/2021	4.21%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	2.25	04/09/2020	3.52%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	3	04/07/2020	4.90%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	11/12/2020	1.48%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	11/09/2020	2.53%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	12/06/2020	2.52%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Germany	0	13/03/2020	2.73%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	3.5	15/09/2021	2.80%
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	1 - 3 years	Austria	3.9	15/07/2020	2.52%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	3.85	15/04/2021	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.21%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	12		0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	12		0.70%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.56%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.2	17/10/2022	0.72%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	3.875	15/02/2030	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	1.03%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.89%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.8	15/06/2020	0.62%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.29%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.92%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.67%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.3	15/10/2021	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.5	15/11/2025	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.45	01/10/2023	0.29%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.8	01/12/2028	0.37%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.05	15/04/2021	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	15/05/2025	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	01/03/2023	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6		0.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	01/09/2038	0.28%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	15/10/2020	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	15/11/2024	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.9	01/08/2022	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.05	01/08/2027	0.42%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.36%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.35	15/06/2020	0.36%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.85	15/05/2024	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.2	01/04/2022	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.2	01/06/2027	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.45	01/09/2033	0.33%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.12%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.35	01/11/2021	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.65	15/10/2023	0.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.25	01/12/2026	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.25	01/09/2036	0.29%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.45	01/06/2021	0.39%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.95	15/03/2023	0.36%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.6	01/06/2026	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.65	01/11/2020	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.45	15/09/2022	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2	01/12/2025	0.42%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	0.7	01/05/2020	0.36%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.65	01/03/2032	0.42%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.5	01/06/2025	0.43%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	1.35	15/04/2022	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.5	01/12/2024	0.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	2.15	15/12/2021	0.41%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.5	01/03/2030	0.55%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.75	01/09/2024	0.49%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.75	01/05/2021	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2024	0.59%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.45%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/05/2023	0.51%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2028	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5.5	01/11/2022	0.55%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5.5	01/09/2022	0.51%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/03/2022	0.52%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/09/2021	0.62%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.5	01/03/2026	0.57%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.75	01/03/2021	0.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4	01/09/2020	0.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.25	01/03/2020	0.58%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/09/2040	0.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/03/2025	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4.75	01/08/2023	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2039	0.62%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	3.75	01/08/2021	0.69%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	4	01/02/2037	0.69%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5	01/08/2034	0.69%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5.75	01/02/2033	0.61%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6	01/05/2031	0.87%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	5.25	01/11/2029	0.79%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	6.5	01/11/2027	0.79%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	7.25	01/11/2026	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Italy	9	01/11/2023	0.37%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.35%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.58%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	2.4	15/05/2030	0.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	0.8	15/03/2022	0.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.35	18/03/2031	0.19%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.25%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	12	15/05/2028	0.53%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	12	18/10/2022	0.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	5	18/10/2020	0.45%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.97%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	3.9	20/03/2023	0.52%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Ireland	4.5	18/04/2020	0.73%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.05	31/10/2021	0.20%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.4	30/07/2028	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.35	30/07/2023	0.53%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	12	30/04/2028	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	12	31/10/2022	0.66%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.45	31/10/2027	0.79%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.2	31/01/2037	0.96%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.05	31/01/2021	0.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.5	30/04/2027	0.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.4	30/04/2022	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.3	31/10/2026	0.80%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.40%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.65%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	0.75	30/07/2021	0.78%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.95	30/04/2026	0.74%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.15	30/07/2020	0.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.15	31/10/2025	0.83%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.95	30/07/2030	0.77%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	1.6	30/04/2025	0.81%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	2.75	31/10/2024	0.92%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	3.8	30/04/2024	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.75%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.15	31/10/2028	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.75	30/07/2032	1.14%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.4	31/10/2023	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.4	31/01/2023	0.95%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.85	31/01/2022	0.98%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.9	30/07/2026	1.01%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	5.5	30/04/2021	0.97%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.85	31/10/2020	0.70%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.65	30/07/2025	1.01%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4	30/04/2020	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.7	30/07/2041	1.02%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.8	31/01/2024	0.77%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.92%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Spain	6	31/01/2029	1.32%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.9	22/06/2029	0.38%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.25	22/04/2033	0.29%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	12	22/06/2028	0.93%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.31%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.34%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.5	22/10/2024	0.50%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.88%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.28%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.2	22/10/2023	0.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.94%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.45%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	1	22/06/2031	0.71%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	1.07%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.62%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	1.13%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.90%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.95%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4	28/03/2032	0.72%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.25	28/09/2022	1.19%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.5	28/03/2026	0.89%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.25	28/09/2021	1.18%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	1.67%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	3.75	28/09/2020	1.30%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	4	28/03/2022	1.03%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	5	28/03/2035	1.95%
FTSE MTS Lowest-Rated Eurozone Government Bond IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	1.79%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Portugal	3.85	15/04/2021	6.86%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Portugal	4.8	15/06/2020	4.78%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	2.3	15/10/2021	1.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.05	15/04/2021	1.54%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	6	15/10/2020	1.53%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.35	15/06/2020	1.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.35	01/11/2021	1.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.45	01/06/2021	1.75%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.65	01/11/2020	1.44%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	0.7	01/05/2020	1.63%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	2.15	15/12/2021	1.84%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	3.75	01/05/2021	1.80%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.75	01/09/2021	2.81%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	3.75	01/03/2021	2.64%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	4	01/09/2020	2.68%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	4.25	01/03/2020	2.60%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Italy	3.75	01/08/2021	3.09%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Ireland	5	18/10/2020	3.50%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Ireland	4.5	18/04/2020	5.63%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.05	31/10/2021	1.02%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.05	31/01/2021	3.45%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	0.75	30/07/2021	4.00%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	1.15	30/07/2020	3.47%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	5.85	31/01/2022	5.01%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	5.5	30/04/2021	4.97%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	4.85	31/10/2020	3.59%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Spain	4	30/04/2020	4.49%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	4.25	28/09/2021	9.13%
FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index	1 - 3 years	Belgium	3.75	28/09/2020	10.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	3.85	15/04/2021	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	1.95	15/06/2029	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.25	18/04/2034	0.06%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	12		0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.875	21/07/2026	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.2	17/10/2022	0.32%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	3.875	15/02/2030	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	2.875	15/10/2025	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.8	15/06/2020	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.1	15/02/2045	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.95	25/10/2023	0.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Portugal	4.1	15/04/2037	0.18%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.75	15/07/2027	0.49%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	0.25	15/07/2025	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2	15/07/2024	0.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2.75	15/01/2047	0.35%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	1.75	15/07/2023	0.61%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2.5	15/01/2033	0.28%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	2.25	15/07/2022	0.53%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	3.25	15/07/2021	0.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	3.75	15/01/2042	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	3.5	15/07/2020	0.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	5.5	15/01/2028	0.58%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Netherlands	4	15/01/2037	0.41%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	6	01/09/2038	0.21%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.45	01/03/2048	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.8	01/03/2067	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.25	01/09/2036	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	2.7	01/03/2047	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.25	01/09/2046	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.75	01/09/2024	1.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4.5	01/03/2024	1.77%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4.75	01/09/2044	0.34%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5.5	01/11/2022	2.34%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5.5	01/09/2022	2.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4.5	01/03/2026	1.48%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	3.75	01/03/2021	2.47%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4	01/09/2020	2.51%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5	01/09/2040	0.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5	01/08/2039	0.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	4	01/02/2037	0.51%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5	01/08/2034	0.52%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	6	01/05/2031	1.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	5.25	01/11/2029	1.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Italy	6.5	01/11/2027	2.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1.7	15/05/2037	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1	15/05/2026	0.20%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	2	18/02/2045	0.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	2.4	15/05/2030	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	0.8	15/03/2022	0.20%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	1.3	15/05/2033	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	12	15/05/2028	0.14%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	12	18/10/2022	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	3.4	18/03/2024	0.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	5	18/10/2020	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	5.4	13/03/2025	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Ireland	4.5	18/04/2020	0.19%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	12	25/05/2034	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	2	25/05/2048	0.49%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.75	25/06/2039	0.27%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	0.25	25/11/2026	1.76%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.25	25/05/2036	0.50%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	1.75	25/05/2066	0.18%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	2.5	25/05/2030	1.48%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	2.25	25/05/2024	1.73%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3.25	25/05/2045	0.59%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	2.25	25/10/2022	1.73%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3	25/04/2022	2.54%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3.25	25/10/2021	2.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3.5	25/04/2026	2.49%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4	25/04/2060	0.37%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4.5	25/04/2041	0.99%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4	25/10/2038	0.66%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	3.75	25/04/2021	2.29%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4	25/04/2055	0.41%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	4.75	25/04/2035	0.71%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	6	25/10/2025	1.82%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	France	5.75	25/10/2032	1.85%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	12	15/04/2034	0.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	1.375	15/04/2047	0.05%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0	15/04/2022	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.5	15/04/2026	0.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.75	15/04/2031	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	0.375	15/09/2020	0.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	2	15/04/2024	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	1.5	15/04/2023	0.19%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	2.625	04/07/2042	0.10%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	2.75	04/07/2028	0.19%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	3.5	15/04/2021	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Finland	4	04/07/2025	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.7	31/10/2048	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.2	31/01/2037	0.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.35	30/07/2033	0.41%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.5	30/04/2027	1.55%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	0.4	30/04/2022	0.95%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	3.45	30/07/2066	0.19%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.9	31/10/2046	0.31%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	1.15	30/07/2020	1.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.15	31/10/2025	1.01%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	2.75	31/10/2024	1.13%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	5.15	31/10/2044	0.36%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	5.15	31/10/2028	2.14%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	5.75	30/07/2032	0.79%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	5.4	31/01/2023	1.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4	30/04/2020	1.60%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.7	30/07/2041	0.49%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Spain	4.9	30/07/2040	0.44%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2.5	04/07/2044	0.62%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	1.75	04/07/2022	1.83%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2	04/01/2022	2.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	3.25	04/07/2021	2.03%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	3.25	04/07/2042	0.39%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4.75	04/07/2040	0.49%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4.25	04/07/2039	0.40%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4	04/01/2037	0.61%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	4.75	04/07/2034	0.56%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	5.5	04/01/2031	0.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	6.25	04/01/2030	0.26%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	12	15/08/2048	0.22%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0.5	15/08/2027	1.35%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	0.25	15/02/2027	1.38%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	1	15/08/2025	1.07%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	1.5	15/05/2024	0.86%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2.5	15/08/2046	0.61%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Germany	2	15/08/2023	1.41%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.45	22/06/2037	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.25	22/06/2057	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.15	22/06/2066	0.08%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.6	22/06/2047	0.18%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1	22/06/2026	0.50%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1.9	22/06/2038	0.12%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	1	22/06/2031	0.28%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	0.8	22/06/2025	0.35%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	3	22/06/2034	0.17%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.6	22/06/2024	0.37%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	3.75	22/06/2045	0.24%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	2.25	22/06/2023	0.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	4	28/03/2032	0.28%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	4.25	28/09/2022	0.56%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	4.25	28/09/2021	0.32%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	4.25	28/03/2041	0.45%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	3.75	28/09/2020	0.35%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	5	28/03/2035	0.52%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Belgium	5.5	28/03/2028	0.95%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	12	20/02/2028	0.43%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	12	20/09/2117	0.09%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.5	02/11/2086	0.04%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0	15/07/2023	0.35%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.5	20/02/2047	0.11%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	0.75	20/10/2026	0.53%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.2	20/10/2025	0.19%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	1.65	21/10/2024	0.19%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	2.4	23/05/2034	0.15%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.15	20/06/2044	0.16%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.8	26/01/2062	0.11%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.65	20/04/2022	0.46%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	4.15	15/03/2037	0.36%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.5	15/09/2021	0.30%
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	1 - 15+ years	Austria	3.9	15/07/2020	0.27%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Portugal	2.25	18/04/2034	0.28%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Portugal	4.1	15/02/2045	0.38%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Portugal	4.1	15/04/2037	0.90%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	2.75	15/01/2047	1.71%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	3.75	15/01/2042	2.16%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Netherlands	4	15/01/2037	2.03%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	6	01/09/2038	1.05%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	3.45	01/03/2048	1.32%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.8	01/03/2067	0.46%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.25	01/09/2036	1.08%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	2.7	01/03/2047	1.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	3.25	01/09/2046	1.30%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	4.75	01/09/2044	1.69%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	5	01/09/2040	2.23%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	5	01/08/2039	2.28%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	4	01/02/2037	2.54%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Italy	5	01/08/2034	2.56%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Ireland	1.7	15/05/2037	0.46%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Ireland	2	18/02/2045	0.77%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	12	25/05/2034	1.07%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	2	25/05/2048	2.43%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	1.75	25/06/2039	1.33%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	1.25	25/05/2036	2.46%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	1.75	25/05/2066	0.87%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	3.25	25/05/2045	2.90%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4	25/04/2060	1.83%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4.5	25/04/2041	4.92%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4	25/10/2038	3.28%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4	25/04/2055	2.05%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	France	4.75	25/04/2035	3.51%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	12	15/04/2034	0.35%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	1.375	15/04/2047	0.22%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Finland	2.625	04/07/2042	0.50%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	2.7	31/10/2048	0.73%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	4.2	31/01/2037	2.30%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	3.45	30/07/2066	0.95%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	2.9	31/10/2046	1.55%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	5.15	31/10/2044	1.80%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	4.7	30/07/2041	2.43%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Spain	4.9	30/07/2040	2.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	2.5	04/07/2044	3.09%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	3.25	04/07/2042	1.94%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4.75	04/07/2040	2.44%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4.25	04/07/2039	1.99%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4	04/01/2037	3.02%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	4.75	04/07/2034	2.75%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	12	15/08/2048	1.10%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Germany	2.5	15/08/2046	3.01%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.45	22/06/2037	0.41%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	2.25	22/06/2057	0.45%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	2.15	22/06/2066	0.37%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.6	22/06/2047	0.91%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	1.9	22/06/2038	0.60%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	3	22/06/2034	0.82%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	3.75	22/06/2045	1.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	4.25	28/03/2041	2.22%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Belgium	5	28/03/2035	2.59%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	12	20/09/2117	0.44%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	1.5	02/11/2086	0.20%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	1.5	20/02/2047	0.53%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	2.4	23/05/2034	0.74%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	3.15	20/06/2044	0.81%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	3.8	26/01/2062	0.56%
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	15+ years	Austria	4.15	15/03/2037	1.78%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Portugal	1.95	15/06/2029	0.73%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Portugal	3.875	15/02/2030	1.08%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Netherlands	2.5	15/01/2033	3.03%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Italy	6	01/05/2031	14.93%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Italy	5.25	01/11/2029	13.55%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Ireland	2.4	15/05/2030	2.87%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Ireland	1.3	15/05/2033	1.06%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	France	2.5	25/05/2030	15.80%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	France	5.75	25/10/2032	19.69%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Finland	0.75	15/04/2031	0.81%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Spain	2.35	30/07/2033	4.40%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Spain	5.75	30/07/2032	8.47%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Germany	5.5	04/01/2031	4.89%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Germany	6.25	04/01/2030	2.73%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Belgium	1	22/06/2031	2.96%
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	10 - 15 years	Belgium	4	28/03/2032	3.01%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Portugal	12		1.43%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Portugal	2.875	21/07/2026	1.26%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Netherlands	0.75	15/07/2027	2.58%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Netherlands	5.5	15/01/2028	3.07%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Italy	4.5	01/03/2026	7.86%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Italy	6.5	01/11/2027	10.86%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Ireland	1	15/05/2026	1.04%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Ireland	12	15/05/2028	0.75%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	France	0.25	25/11/2026	9.34%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	France	3.5	25/04/2026	13.22%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Finland	0.5	15/04/2026	0.82%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Finland	2.75	04/07/2028	0.98%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Spain	1.5	30/04/2027	8.20%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Spain	5.15	31/10/2028	11.34%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Germany	0.5	15/08/2027	7.14%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Germany	0.25	15/02/2027	7.30%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Belgium	1	22/06/2026	2.67%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Belgium	5.5	28/03/2028	5.05%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Austria	12	20/02/2028	2.29%
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	7 - 10 years	Austria	0.75	20/10/2026	2.79%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Portugal	2.875	15/10/2025	1.76%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Netherlands	0.25	15/07/2025	1.93%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Netherlands	2	15/07/2024	2.15%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Italy	3.75	01/09/2024	10.84%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Italy	4.5	01/03/2024	13.16%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Ireland	3.4	18/03/2024	1.20%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Ireland	5.4	13/03/2025	1.94%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	France	2.25	25/05/2024	12.88%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	France	6	25/10/2025	13.54%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Finland	2	15/04/2024	0.92%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Finland	4	04/07/2025	1.26%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Spain	2.15	31/10/2025	7.53%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Spain	2.75	31/10/2024	8.36%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Germany	1	15/08/2025	7.97%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Germany	1.5	15/05/2024	6.39%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Belgium	0.8	22/06/2025	2.61%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Belgium	2.6	22/06/2024	2.77%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Austria	1.2	20/10/2025	1.40%
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	5 - 7 years	Austria	1.65	21/10/2024	1.41%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Portugal	2.2	17/10/2022	1.70%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Portugal	4.95	25/10/2023	2.17%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Netherlands	1.75	15/07/2023	3.27%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Netherlands	2.25	15/07/2022	2.84%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Italy	5.5	01/11/2022	12.61%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Italy	5.5	01/09/2022	11.62%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Ireland	0.8	15/03/2022	1.08%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Ireland	12	18/10/2022	0.78%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	France	2.25	25/10/2022	9.31%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	France	3	25/04/2022	13.70%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Finland	0	15/04/2022	0.93%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Finland	1.5	15/04/2023	1.00%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Spain	0.4	30/04/2022	5.13%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Spain	5.4	31/01/2023	6.60%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Germany	1.75	04/07/2022	9.85%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Germany	2	15/08/2023	7.60%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Belgium	2.25	22/06/2023	2.41%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Belgium	4.25	28/09/2022	3.04%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Austria	0	15/07/2023	1.89%
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	3 - 5 years	Austria	3.65	20/04/2022	2.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	3.85	15/04/2021	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	1.95	15/06/2029	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.25	18/04/2034	0.06%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	12		0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	12		0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.875	21/07/2026	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.2	17/10/2022	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	3.875	15/02/2030	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	5.65	15/02/2024	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	2.875	15/10/2025	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.8	15/06/2020	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.1	15/02/2045	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.95	25/10/2023	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Portugal	4.1	15/04/2037	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	12	15/01/2024	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0	15/01/2022	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2	15/07/2024	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	2.25	15/07/2022	0.28%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.25	15/07/2021	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.5	15/07/2020	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	3.75	15/01/2023	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	4	15/01/2037	0.41%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Netherlands	7.5	15/01/2023	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.3	15/10/2021	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.5	15/11/2025	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/10/2023	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.8	01/12/2028	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.05	15/04/2021	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	15/05/2025	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	01/03/2023	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6		0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	01/09/2038	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	15/10/2020	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	15/11/2024	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.9	01/08/2022	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.05	01/08/2027	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.45	01/03/2048	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.35	15/06/2020	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.85	15/05/2024	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.2	01/04/2022	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.2	01/06/2027	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.45	01/09/2033	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.8	01/03/2067	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.35	01/11/2021	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.65	15/10/2023	0.23%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.25	01/12/2026	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.25	01/09/2036	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.45	01/06/2021	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.95	15/03/2023	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.6	01/06/2026	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.7	01/03/2047	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.65	01/11/2020	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.45	15/09/2022	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2	01/12/2025	0.31%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	0.7	01/05/2020	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.65	01/03/2032	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.5	01/06/2025	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	1.35	15/04/2022	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.25	01/09/2046	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.5	01/12/2024	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	2.15	15/12/2021	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.5	01/03/2030	0.41%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.75	01/09/2024	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.75	01/05/2021	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/03/2024	0.45%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2044	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/05/2023	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2028	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.5	01/11/2022	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.5	01/09/2022	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/03/2022	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/09/2021	0.47%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.5	01/03/2026	0.43%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.75	01/03/2021	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4	01/09/2020	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.25	01/03/2020	0.43%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/09/2040	0.45%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/03/2025	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4.75	01/08/2023	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/08/2039	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	3.75	01/08/2021	0.51%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	4	01/02/2037	0.51%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5	01/08/2034	0.52%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.75	01/02/2033	0.45%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6	01/05/2031	0.65%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	5.25	01/11/2029	0.59%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	6.5	01/11/2027	0.59%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	7.25	01/11/2026	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Italy	9	01/11/2023	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.7	15/05/2037	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1	15/05/2026	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	2	18/02/2045	0.16%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	2.4	15/05/2030	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	0.8	15/03/2022	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.1	15/05/2029	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.35	18/03/2031	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	1.3	15/05/2033	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	12	15/05/2028	0.14%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	12	18/10/2022	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	3.4	18/03/2024	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	5	18/10/2020	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	5.4	13/03/2025	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	3.9	20/03/2023	0.14%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Ireland	4.5	18/04/2020	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/03/2024	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.75	25/11/2028	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	12	25/05/2034	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	12	25/02/2021	0.53%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	12		0.57%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	12	25/03/2023	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2	25/05/2048	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1	25/05/2027	0.55%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/06/2039	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/05/2022	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.25	25/11/2026	0.55%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/05/2021	0.50%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.25	25/05/2036	0.50%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/05/2066	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2026	0.57%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.5	25/05/2031	0.83%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.25	25/11/2020	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1	25/11/2025	0.54%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0	25/05/2020	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	0.5	25/05/2025	0.64%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/11/2024	0.68%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.5	25/05/2030	0.71%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.25	25/05/2024	0.66%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	1.75	25/05/2023	0.66%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.25	25/05/2045	0.59%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.25	25/10/2022	0.60%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.75	25/10/2027	0.75%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3	25/04/2022	0.88%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.25	25/10/2021	0.74%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	2.5	25/10/2020	0.63%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.5	25/04/2026	0.78%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/04/2060	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.5	25/04/2020	0.67%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4.5	25/04/2041	0.99%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4.25	25/10/2023	0.92%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/10/2038	0.66%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	3.75	25/04/2021	0.74%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4	25/04/2055	0.41%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	4.75	25/04/2035	0.71%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	5.5	25/04/2029	0.91%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	6	25/10/2025	0.70%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	8.5	25/04/2023	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	France	5.75	25/10/2032	0.88%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/09/2028	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	12	15/04/2034	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	12	15/09/2027	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.375	15/04/2047	0.05%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/04/2022	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0	15/09/2023	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.5	15/04/2026	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.875	15/09/2025	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.75	15/04/2031	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	0.375	15/09/2020	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	2	15/04/2024	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.5	15/04/2023	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	1.625	15/09/2022	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	2.625	04/07/2042	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	2.75	04/07/2028	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	3.5	15/04/2021	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	3.375	15/04/2020	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Finland	4	04/07/2025	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.05	31/10/2021	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.4	30/07/2028	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.35	30/07/2023	0.26%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.7	31/10/2048	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	12	30/04/2028	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	12	31/10/2022	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.45	31/10/2027	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.2	31/01/2037	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.05	31/01/2021	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.35	30/07/2033	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.5	30/04/2027	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.4	30/04/2022	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.3	31/10/2026	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	3.45	30/07/2066	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.9	31/10/2046	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	0.75	30/07/2021	0.38%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.95	30/04/2026	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.15	30/07/2020	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.15	31/10/2025	0.40%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.95	30/07/2030	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	1.6	30/04/2025	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	2.75	31/10/2024	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	3.8	30/04/2024	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.15	31/10/2044	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.15	31/10/2028	0.43%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.75	30/07/2032	0.55%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.4	31/10/2023	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.4	31/01/2023	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.85	31/01/2022	0.47%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.9	30/07/2026	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	5.5	30/04/2021	0.47%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.85	31/10/2020	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.65	30/07/2025	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4	30/04/2020	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.7	30/07/2041	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.8	31/01/2024	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	4.9	30/07/2040	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Spain	6	31/01/2029	0.63%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	13/10/2023	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	12	14/04/2023	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	07/10/2022	0.29%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	08/04/2022	0.31%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	08/10/2021	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	09/04/2021	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	16/10/2020	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	17/04/2020	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	04/09/2022	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	04/07/2044	0.62%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.75	04/07/2022	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2	04/01/2022	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.25	04/09/2021	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	3.25	04/07/2021	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	3.25	04/07/2042	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	04/01/2021	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.25	04/09/2020	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	3	04/07/2020	0.39%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2040	0.49%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.25	04/07/2039	0.40%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4	04/01/2037	0.61%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2034	0.56%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	5.5	04/01/2031	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	6.25	04/01/2030	0.26%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	4.75	04/07/2028	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	5.625	04/01/2028	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	11/12/2020	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	11/09/2020	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	12/06/2020	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	13/03/2020	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/02/2029	0.07%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/08/2028	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	12	15/02/2028	0.37%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	12	15/08/2048	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/08/2027	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.25	15/02/2027	0.44%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0	15/08/2026	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2026	0.46%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1	15/08/2025	0.42%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	0.5	15/02/2025	0.40%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1	15/08/2024	0.32%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/05/2024	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2.5	15/08/2046	0.61%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.75	15/02/2024	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	2	15/08/2023	0.34%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/05/2023	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Germany	1.5	15/02/2023	0.33%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.9	22/06/2029	0.10%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.25	22/04/2033	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	12	22/06/2028	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.45	22/06/2037	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.25	22/06/2057	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.5	22/10/2024	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2027	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.15	22/06/2066	0.08%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.2	22/10/2023	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.6	22/06/2047	0.18%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1	22/06/2026	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1.9	22/06/2038	0.12%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	1	22/06/2031	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	0.8	22/06/2025	0.29%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3	22/06/2034	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.6	22/06/2024	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3.75	22/06/2045	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	2.25	22/06/2023	0.25%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4	28/03/2032	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.25	28/09/2022	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.5	28/03/2026	0.24%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.25	28/09/2021	0.32%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4.25	28/03/2041	0.45%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	3.75	28/09/2020	0.35%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	4	28/03/2022	0.28%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	5	28/03/2035	0.52%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Belgium	5.5	28/03/2028	0.48%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	12	20/02/2028	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	12	20/09/2117	0.09%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	12	20/09/2022	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.5	20/04/2027	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.5	02/11/2086	0.04%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0	15/07/2023	0.13%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.5	20/02/2047	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	0.75	20/10/2026	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.2	20/10/2025	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.65	21/10/2024	0.19%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	2.4	23/05/2034	0.15%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	1.75	20/10/2023	0.22%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.15	20/06/2044	0.16%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.4	22/11/2022	0.20%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.8	26/01/2062	0.11%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.65	20/04/2022	0.17%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	4.85	15/03/2026	0.21%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	4.15	15/03/2037	0.36%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.5	15/09/2021	0.30%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	3.9	15/07/2020	0.27%
FTSE MTS Eurozone Government Broad IG Index	1 - 15+ years	Austria	6.25	15/07/2027	0.24%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Portugal	1.95	15/06/2029	0.73%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Portugal	3.875	15/02/2030	1.08%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Netherlands	2.5	15/01/2033	3.03%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	2.45	01/09/2033	2.63%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	1.65	01/03/2032	3.36%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	3.5	01/03/2030	4.40%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	5.75	01/02/2033	4.83%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	6	01/05/2031	6.95%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Italy	5.25	01/11/2029	6.31%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	2.4	15/05/2030	1.94%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	1.1	15/05/2029	0.72%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	1.35	18/03/2031	0.55%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Ireland	1.3	15/05/2033	0.72%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	1.5	25/05/2031	8.86%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	2.5	25/05/2030	7.54%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	5.5	25/04/2029	9.70%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	France	5.75	25/10/2032	9.39%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Finland	0.75	15/04/2031	0.81%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	2.35	30/07/2033	3.04%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	1.95	30/07/2030	3.97%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Spain	5.75	30/07/2032	5.86%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	5.5	04/01/2031	4.89%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Germany	6.25	04/01/2030	2.73%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	0.9	22/06/2029	1.08%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	1.25	22/04/2033	0.82%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	1	22/06/2031	2.02%
FTSE MTS Eurozone Government Broad IG 10-15Y Index	10 - 15 years	Belgium	4	28/03/2032	2.05%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	12		0.90%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	12		0.99%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Portugal	2.875	21/07/2026	0.80%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0.75	15/07/2028	1.14%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0.75	15/07/2027	1.43%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	0.5	15/07/2026	1.39%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Netherlands	5.5	15/01/2028	1.70%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	2.8	01/12/2028	1.45%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	6		1.74%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	2.05	01/08/2027	1.65%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	2.2	01/06/2027	1.50%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.25	01/12/2026	1.48%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	1.6	01/06/2026	1.50%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	4.75	01/09/2028	2.53%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	4.5	01/03/2026	2.26%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	6.5	01/11/2027	3.12%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Italy	7.25	01/11/2026	1.49%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	1	15/05/2026	1.04%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Ireland	12	15/05/2028	0.75%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0.75	25/11/2028	2.57%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	12		3.01%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	1	25/05/2027	2.94%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0.25	25/11/2026	2.91%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	0.5	25/05/2026	3.01%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	2.75	25/10/2027	4.00%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	France	3.5	25/04/2026	4.13%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.5	15/09/2028	0.36%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	12	15/09/2027	0.45%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	0.5	15/04/2026	0.46%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Finland	2.75	04/07/2028	0.55%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.4	30/07/2028	1.89%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	12	30/04/2028	1.90%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.45	31/10/2027	2.02%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.5	30/04/2027	1.63%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.3	31/10/2026	2.05%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	1.95	30/04/2026	1.88%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	5.15	31/10/2028	2.25%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	5.9	30/07/2026	2.57%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Spain	6	31/01/2029	3.36%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	4.75	04/07/2028	1.46%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	5.625	04/01/2028	1.93%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0.25	15/02/2029	0.36%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0.25	15/08/2028	1.88%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	12	15/02/2028	1.94%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0.5	15/08/2027	2.31%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0.25	15/02/2027	2.36%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Germany	0	15/08/2026	2.23%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	12	22/06/2028	1.33%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	0.8	22/06/2027	1.25%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	1	22/06/2026	1.34%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	4.5	28/03/2026	1.27%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Belgium	5.5	28/03/2028	2.54%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	12	20/02/2028	0.87%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0.5	20/04/2027	0.80%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	0.75	20/10/2026	1.07%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	4.85	15/03/2026	1.09%
FTSE MTS Eurozone Government Broad IG 7-10Y Index	7- 10 years	Austria	6.25	15/07/2027	1.25%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Portugal	2.875	15/10/2025	1.76%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	0.25	15/07/2025	1.93%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Netherlands	2	15/07/2024	2.15%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.5	15/11/2025	1.40%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	1.45	15/05/2025	1.88%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	6	15/11/2024	1.88%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	1.85	15/05/2024	1.88%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2	01/12/2025	2.31%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	1.5	01/06/2025	2.37%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	2.5	01/12/2024	2.61%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	3.75	01/09/2024	2.72%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	4.5	01/03/2024	3.31%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Italy	5	01/03/2025	3.64%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Ireland	3.4	18/03/2024	1.20%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Ireland	5.4	13/03/2025	1.94%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0	25/03/2024	2.53%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	1	25/11/2025	4.00%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	0.5	25/05/2025	4.73%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	1.75	25/11/2024	5.07%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	2.25	25/05/2024	4.92%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	France	6	25/10/2025	5.17%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	0.875	15/09/2025	0.53%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	2	15/04/2024	0.70%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Finland	4	04/07/2025	0.95%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	2.15	31/10/2025	2.96%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	1.6	30/04/2025	2.88%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	2.75	31/10/2024	3.29%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	3.8	30/04/2024	3.15%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Spain	4.65	30/07/2025	3.61%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2026	3.39%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	1	15/08/2025	3.09%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	0.5	15/02/2025	3.00%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	1	15/08/2024	2.41%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Germany	1.5	15/05/2024	2.48%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0.5	22/10/2024	0.99%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	0.8	22/06/2025	2.13%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Belgium	2.6	22/06/2024	2.26%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	1.2	20/10/2025	1.40%
FTSE MTS Eurozone Government Broad IG 5-7Y Index	5 - 7 years	Austria	1.65	21/10/2024	1.41%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	2.2	17/10/2022	1.04%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	5.65	15/02/2024	1.49%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Portugal	4.95	25/10/2023	1.33%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	12	15/01/2024	1.40%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	1.75	15/07/2023	1.75%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	2.25	15/07/2022	1.52%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	3.75	15/01/2023	0.45%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Netherlands	7.5	15/01/2023	0.98%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	2.45	01/10/2023	1.19%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	6	01/03/2023	1.52%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.9	01/08/2022	1.62%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.2	01/04/2022	1.51%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.65	15/10/2023	1.24%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	0.95	15/03/2023	1.44%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.45	15/09/2022	1.55%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	1.35	15/04/2022	1.62%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	4.5	01/05/2023	2.05%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	5.5	01/11/2022	2.24%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	5.5	01/09/2022	2.06%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	5	01/03/2022	2.12%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	4.75	01/08/2023	2.59%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Italy	9	01/11/2023	1.49%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Ireland	0.8	15/03/2022	0.64%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Ireland	12	18/10/2022	0.46%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Ireland	3.9	20/03/2023	0.76%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	12	25/03/2023	2.64%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	0	25/05/2022	2.50%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	1.75	25/05/2023	3.58%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	2.25	25/10/2022	3.22%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	3	25/04/2022	4.74%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	4.25	25/10/2023	4.94%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	France	8.5	25/04/2023	1.37%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0	15/04/2022	0.46%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	0	15/09/2023	0.50%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	1.5	15/04/2023	0.49%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Finland	1.625	15/09/2022	0.49%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0.35	30/07/2023	1.37%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	12	31/10/2022	1.71%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	0.4	30/04/2022	1.91%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	4.4	31/10/2023	2.28%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	5.4	31/01/2023	2.46%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Spain	4.8	31/01/2024	2.00%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	13/10/2023	1.47%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	12	14/04/2023	1.47%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	07/10/2022	1.56%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	0	08/04/2022	1.65%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1.5	04/09/2022	1.75%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1.75	04/07/2022	2.36%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1.75	15/02/2024	1.82%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	2	15/08/2023	1.82%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1.5	15/05/2023	1.78%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Germany	1.5	15/02/2023	1.78%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	0.2	22/10/2023	0.87%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	2.25	22/06/2023	1.37%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	4.25	28/09/2022	1.73%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Belgium	4	28/03/2022	1.48%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	12	20/09/2022	0.57%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	0	15/07/2023	0.67%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	1.75	20/10/2023	1.16%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	3.4	22/11/2022	1.09%
FTSE MTS Eurozone Government Broad IG 3-5Y Index	3 - 5 years	Austria	3.65	20/04/2022	0.89%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Portugal	3.85	15/04/2021	1.21%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Portugal	4.8	15/06/2020	0.84%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2022	1.33%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	3.25	15/07/2021	1.57%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Netherlands	3.5	15/07/2020	1.39%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	2.3	15/10/2021	1.24%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.05	15/04/2021	1.30%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	6	15/10/2020	1.30%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.35	15/06/2020	1.36%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.35	01/11/2021	1.34%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.45	01/06/2021	1.48%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.65	01/11/2020	1.22%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	0.7	01/05/2020	1.38%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	2.15	15/12/2021	1.56%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	3.75	01/05/2021	1.52%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.75	01/09/2021	2.38%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	3.75	01/03/2021	2.24%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4	01/09/2020	2.27%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	4.25	01/03/2020	2.20%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Italy	3.75	01/08/2021	2.62%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Ireland	5	18/10/2020	0.62%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Ireland	4.5	18/04/2020	0.99%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	12	25/02/2021	2.69%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/05/2021	2.54%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0.25	25/11/2020	2.14%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	0	25/05/2020	1.81%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	3.25	25/10/2021	3.78%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	2.5	25/10/2020	3.22%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	3.5	25/04/2020	3.43%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	France	3.75	25/04/2021	3.77%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	0.375	15/09/2020	0.52%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	3.5	15/04/2021	0.57%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Finland	3.375	15/04/2020	0.60%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.05	31/10/2021	0.49%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.05	31/01/2021	1.66%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	0.75	30/07/2021	1.92%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	1.15	30/07/2020	1.67%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	5.85	31/01/2022	2.41%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	5.5	30/04/2021	2.39%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	4.85	31/10/2020	1.73%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Spain	4	30/04/2020	2.16%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	08/10/2021	1.65%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	09/04/2021	1.82%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0.25	16/10/2020	1.65%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	17/04/2020	1.72%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	2	04/01/2022	1.84%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	2.25	04/09/2021	1.48%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	3.25	04/07/2021	1.80%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	2.5	04/01/2021	1.72%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	2.25	04/09/2020	1.44%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	3	04/07/2020	2.01%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	11/12/2020	0.60%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	11/09/2020	1.03%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	12/06/2020	1.03%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Germany	0	13/03/2020	1.12%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	4.25	28/09/2021	1.61%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Belgium	3.75	28/09/2020	1.78%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	3.5	15/09/2021	1.52%
FTSE MTS Eurozone Government Broad IG 1-3Y Index	1 - 3 years	Austria	3.9	15/07/2020	1.37%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Portugal	3.85	15/04/2021	1.21%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Portugal	4.8	15/06/2020	0.84%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Netherlands	3.25	15/07/2021	2.27%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Netherlands	3.5	15/07/2020	2.01%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Italy	3.75	01/03/2021	12.61%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Italy	4	01/09/2020	12.78%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Ireland	5	18/10/2020	0.62%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Ireland	4.5	18/04/2020	0.99%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	France	3.25	25/10/2021	11.70%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	France	3.75	25/04/2021	11.68%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Finland	0.375	15/09/2020	0.80%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Finland	3.5	15/04/2021	0.88%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Spain	1.15	30/07/2020	6.30%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Spain	4	30/04/2020	8.14%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Germany	2	04/01/2022	10.55%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Germany	3.25	04/07/2021	10.35%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Belgium	4.25	28/09/2021	1.61%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Belgium	3.75	28/09/2020	1.78%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Austria	3.5	15/09/2021	1.52%
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	1 - 3 years	Austria	3.9	15/07/2020	1.37%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.1	15/05/2023	1.01%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	1.3	15/05/2028	2.43%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	0.1	15/05/2022	2.10%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	1.25	15/09/2032	2.15%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.35	15/09/2024	2.89%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	3.1	15/09/2026	3.04%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.1	15/09/2021	4.03%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.55	15/09/2041	2.10%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.6	15/09/2023	4.44%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Italy	2.35	15/09/2035	3.34%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2036	0.82%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2028	1.63%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2047	1.78%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2021	1.59%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	01/03/2025	2.19%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.7	25/07/2030	3.01%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.25	25/07/2024	3.69%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	0.1	25/07/2021	1.65%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.85	25/07/2027	5.59%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.1	25/07/2022	4.59%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	2.1	25/07/2023	4.20%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	1.8	25/07/2040	3.98%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	2.25	25/07/2020	5.39%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	3.15	25/07/2032	4.00%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	France	3.4	25/07/2029	3.18%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.7	30/11/2033	0.92%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.15	30/11/2023	0.57%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.65	30/11/2027	1.88%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	0.3	30/11/2021	1.32%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	1	30/11/2030	1.93%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Spain	1.8	30/11/2024	3.05%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2046	2.01%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2026	3.25%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.5	15/04/2030	3.01%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	0.1	15/04/2023	3.57%
FTSE MTS Eurozone Inflation-Linked Bond IG Index	1 - 15+ years	Germany	1.75	15/04/2020	3.72%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	2.3	15/10/2021	4.88%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.05	15/04/2021	5.12%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	6	15/10/2020	5.10%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.35	15/06/2020	5.34%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.35	01/11/2021	5.29%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.45	01/06/2021	5.83%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.65	01/11/2020	4.80%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	0.7	01/05/2020	5.42%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	2.15	15/12/2021	6.14%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	3.75	01/05/2021	6.00%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	4.75	01/09/2021	9.38%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	3.75	01/03/2021	8.81%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	4	01/09/2020	8.93%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	4.25	01/03/2020	8.67%
FTSE MTS Italy Government 1-3Y Index	1 - 3 years	Italy	3.75	01/08/2021	10.30%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	12	25/02/2021	11.52%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0	25/05/2021	10.88%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0.25	25/11/2020	9.17%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	0	25/05/2020	7.72%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	3.25	25/10/2021	16.15%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	2.5	25/10/2020	13.76%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	3.5	25/04/2020	14.68%
FTSE MTS France Government 1-3Y Index	1 - 3 years	France	3.75	25/04/2021	16.13%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.05	31/10/2021	0.67%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.4	30/07/2028	2.47%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.35	30/07/2023	1.76%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.7	31/10/2048	1.02%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Spain Government Index	1 - 15+ years	Spain	12	30/04/2028	2.48%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	12	31/10/2022	2.19%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.45	31/10/2027	2.63%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.2	31/01/2037	3.21%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.05	31/01/2021	2.26%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.35	30/07/2033	1.98%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.5	30/04/2027	2.13%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.4	30/04/2022	2.46%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.3	31/10/2026	2.67%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	3.45	30/07/2066	1.33%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.9	31/10/2046	2.16%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	0.75	30/07/2021	2.61%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.95	30/04/2026	2.46%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.15	30/07/2020	2.27%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.15	31/10/2025	2.76%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.95	30/07/2030	2.57%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	1.6	30/04/2025	2.68%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	2.75	31/10/2024	3.06%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	3.8	30/04/2024	2.94%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.15	31/10/2044	2.51%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.15	31/10/2028	2.94%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.75	30/07/2032	3.80%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.4	31/10/2023	2.92%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.4	31/01/2023	3.16%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.85	31/01/2022	3.27%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.9	30/07/2026	3.35%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	5.5	30/04/2021	3.25%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.85	31/10/2020	2.34%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.65	30/07/2025	3.36%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4	30/04/2020	2.93%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.7	30/07/2041	3.39%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.8	31/01/2024	2.57%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	4.9	30/07/2040	3.07%
FTSE MTS Spain Government Index	1 - 15+ years	Spain	6	31/01/2029	4.39%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	2.8	01/12/2028	12.25%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	6		14.63%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	2.05	01/08/2027	13.90%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	2.2	01/06/2027	12.65%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	5.75	01/02/2033	20.25%
FTSE MTS Target Maturity Government Bond Italy Index	-	Italy	6.5	01/11/2027	26.32%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	1.4	30/07/2028	13.80%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	12	30/04/2028	13.85%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	1.45	31/10/2027	14.71%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	1.5	30/04/2027	11.88%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	5.75	30/07/2032	21.26%
FTSE MTS Target Maturity Government Bond Spain Index	-	Spain	6	31/01/2029	24.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2028	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	12	15/01/2024	0.50%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.75	15/07/2027	0.52%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0	15/01/2022	0.50%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.5	15/07/2026	0.50%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	0.25	15/07/2025	0.50%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2	15/07/2024	0.55%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.75	15/01/2047	0.66%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	1.75	15/07/2023	0.62%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.5	15/01/2033	0.54%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	2.25	15/07/2022	0.54%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.25	15/07/2021	0.59%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2042	0.83%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.5	15/07/2020	0.52%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	5.5	15/01/2028	0.61%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	3.75	15/01/2023	0.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	4	15/01/2037	0.78%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Netherlands	7.5	15/01/2023	0.35%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/03/2024	0.65%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.75	25/11/2028	0.92%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	12	25/05/2034	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	12	25/02/2021	1.01%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	12		1.09%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	12	25/03/2023	0.94%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2	25/05/2048	0.93%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1	25/05/2027	1.06%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/06/2039	0.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/05/2022	0.89%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.25	25/11/2026	1.05%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/05/2021	0.95%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.25	25/05/2036	0.95%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/05/2066	0.34%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2026	1.08%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.5	25/05/2031	1.59%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.25	25/11/2020	0.80%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1	25/11/2025	1.03%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0	25/05/2020	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	0.5	25/05/2025	1.22%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/11/2024	1.30%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.5	25/05/2030	1.35%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.25	25/05/2024	1.26%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	1.75	25/05/2023	1.27%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.25	25/05/2045	1.12%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.25	25/10/2022	1.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.75	25/10/2027	1.44%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3	25/04/2022	1.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.25	25/10/2021	1.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	2.5	25/10/2020	1.21%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.5	25/04/2026	1.49%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/04/2060	0.71%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.5	25/04/2020	1.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.5	25/04/2041	1.89%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.25	25/10/2023	1.75%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/10/2038	1.27%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	3.75	25/04/2021	1.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4	25/04/2055	0.79%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	4.75	25/04/2035	1.35%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	5.5	25/04/2029	1.74%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	6	25/10/2025	1.33%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	8.5	25/04/2023	0.49%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	France	5.75	25/10/2032	1.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/09/2028	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	12	15/04/2034	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	12	15/09/2027	0.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.375	15/04/2047	0.09%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/04/2022	0.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0	15/09/2023	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.5	15/04/2026	0.16%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.875	15/09/2025	0.14%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.75	15/04/2031	0.15%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	0.375	15/09/2020	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2	15/04/2024	0.18%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.5	15/04/2023	0.17%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	1.625	15/09/2022	0.17%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2.625	04/07/2042	0.19%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	2.75	04/07/2028	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	3.5	15/04/2021	0.21%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	3.375	15/04/2020	0.22%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Finland	4	04/07/2025	0.25%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	13/10/2023	0.52%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	12	14/04/2023	0.52%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	07/10/2022	0.55%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	08/04/2022	0.59%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	08/10/2021	0.62%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	09/04/2021	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	16/10/2020	0.62%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	17/04/2020	0.64%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	04/09/2022	0.62%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	04/07/2044	1.19%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.75	04/07/2022	0.83%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2	04/01/2022	0.69%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.25	04/09/2021	0.55%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2021	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	3.25	04/07/2042	0.75%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	04/01/2021	0.65%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.25	04/09/2020	0.54%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	3	04/07/2020	0.75%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2040	0.94%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.25	04/07/2039	0.76%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4	04/01/2037	1.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2034	1.06%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	5.5	04/01/2031	0.88%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	6.25	04/01/2030	0.49%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	4.75	04/07/2028	0.53%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	5.625	04/01/2028	0.69%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	11/12/2020	0.23%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	11/09/2020	0.39%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	12/06/2020	0.39%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	13/03/2020	0.42%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2029	0.13%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/08/2028	0.68%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	12	15/02/2028	0.70%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	12	15/08/2048	0.43%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/08/2027	0.83%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.25	15/02/2027	0.85%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0	15/08/2026	0.80%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2026	0.87%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1	15/08/2025	0.79%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	0.5	15/02/2025	0.77%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1	15/08/2024	0.62%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2024	0.64%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2.5	15/08/2046	1.16%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.75	15/02/2024	0.65%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	2	15/08/2023	0.64%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/05/2023	0.63%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Germany	1.5	15/02/2023	0.63%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	12	20/02/2028	0.31%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	12	20/09/2117	0.17%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	12	20/09/2022	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.5	20/04/2027	0.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.5	02/11/2086	0.08%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0	15/07/2023	0.24%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.5	20/02/2047	0.20%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	0.75	20/10/2026	0.38%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.2	20/10/2025	0.36%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.65	21/10/2024	0.36%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	2.4	23/05/2034	0.29%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	1.75	20/10/2023	0.41%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.15	20/06/2044	0.31%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.4	22/11/2022	0.39%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.8	26/01/2062	0.22%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.65	20/04/2022	0.32%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	4.85	15/03/2026	0.39%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	4.15	15/03/2037	0.68%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.5	15/09/2021	0.57%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	3.9	15/07/2020	0.51%
FTSE MTS Highest-Rated Eurozone Government Bond Index	1 - 15+ years	Austria	6.25	15/07/2027	0.45%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	0	15/01/2022	2.51%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	3.25	15/07/2021	2.95%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Netherlands	3.5	15/07/2020	2.61%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	12	25/02/2021	5.07%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/05/2021	4.79%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0.25	25/11/2020	4.04%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	0	25/05/2020	3.40%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	3.25	25/10/2021	7.11%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	2.5	25/10/2020	6.06%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	3.5	25/04/2020	6.46%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	France	3.75	25/04/2021	7.10%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	0.375	15/09/2020	0.98%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	3.5	15/04/2021	1.07%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Finland	3.375	15/04/2020	1.12%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	08/10/2021	3.10%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	09/04/2021	3.42%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0.25	16/10/2020	3.10%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	17/04/2020	3.23%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	2	04/01/2022	3.46%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	2.25	04/09/2021	2.78%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	3.25	04/07/2021	3.39%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	2.5	04/01/2021	3.24%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	2.25	04/09/2020	2.71%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	3	04/07/2020	3.78%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	11/12/2020	1.14%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	11/09/2020	1.95%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	12/06/2020	1.94%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Germany	0	13/03/2020	2.10%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	3.5	15/09/2021	2.86%
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	1 - 3 years	Austria	3.9	15/07/2020	2.57%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Westpac Banking Corp	0.5	04/12/2023	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Nova Scotia	0.375	23/10/2023	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SBANK HESSEN THUERINGEN GIROZEI	0.5	25/09/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank of Canada	0.625	10/09/2025	0.27%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	STADSHYPOTEK AB	0.5	11/07/2025	0.18%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	NORDEA KIINNITYSLUOTTOPANKKI OYJ	0.625	23/05/2025	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	LLOYDS BANK PLC	0.625	26/03/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cooperatieve Rabobank UA	0.875	08/02/2028	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SPAREBANK 1 BOLIGKREDITT AS	0.5	30/01/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Nova Scotia	0.5	22/01/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Erste Group Bank AG	0.75	17/01/2028	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Santander UK PLC	0.5	10/01/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DNB BOLIGKREDITT AS	0.375	20/11/2024	0.82%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Montreal	0.2	26/01/2023	1.00%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nationwide Building Society	1.375	29/06/2032	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Skandinaviska Enskilda Banken AB	0.25	20/06/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	OP ASUNTOLUOTTOPANKKI OYJ	0.75	07/06/2027	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	COOPERATIEVE RABOBANK UA	1.25	31/05/2032	0.21%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	COOPERATIEVE RABOBANK UA	0.25	31/05/2024	0.27%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Westpac Banking Corp	0.5	17/05/2024	0.41%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	RICI Enhanced Index ETC	0.5	15/05/2024	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SWEDBANK HYPOTEK AB	0.4	08/05/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	PAC SECURITIES NZ LTD (LONDON BR)	0.25	06/04/2022	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Toronto Dominion Bank	0.5	03/04/2024	0.41%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	OP ASUNTOLUOTTOPANKKI OYJ	0.25	13/03/2024	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nationwide Building Society	0.5	23/02/2024	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedish Covered Bond Corp	0.375	16/02/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SBANK HESSEN THUERINGEN GIROZEI	0.625	12/01/2027	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DNB Boligkreditt AS	0.25	07/09/2026	0.26%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sparebank 1 Boligkreditt	0.25	30/08/2026	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commonwealth Bank of Australia	0.5	27/07/2026	0.22%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Canadian Imperial Bank	0	25/07/2022	0.45%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DNB BOLIGKREDITT AS	0.25	18/04/2023	1.46%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	LLOYDS BANK PLC	0.5	11/04/2023	0.68%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	LB Hessen-Thueringen	0.125	21/11/2022	0.84%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank of Canada	0.125	11/03/2021	0.88%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Stadshypotek AB	0.375	23/11/2020	0.41%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Skandinaviska Enskilda Bank AB	0.15	11/02/2021	0.72%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	AIB	0.875	04/02/2023	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedish Covered Bond Corp	0.25	20/01/2021	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ABN Amro Bank NV	0.875	14/01/2026	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Toronto-Dominion Bank	0.375	12/01/2021	0.60%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse centrale Desjardins	0.375	25/11/2020	0.18%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Stadshypotek AB	0.375	24/02/2021	0.65%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	OP Mortgage Bank	0.25	23/11/2020	0.42%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Skandinaviska Enskilda Bank AB	0.625	30/01/2023	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DNB BOLIGKREDITT AS	0.375	20/10/2020	1.17%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nordea Bank Finland PLC	0.625	19/10/2022	0.64%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ABN Amro Bank NV	1.5	30/09/2030	1.46%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	OP Mortgage Bank	0.625	04/09/2022	0.60%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sparebank 1 Boligkreditt	0.75	05/09/2022	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Montreal	0.375	05/08/2020	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank Of Nova Scotia	0.5	23/07/2020	0.74%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Westpac Banking Corp	0.75	22/07/2021	0.79%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Lloyds TSB Bank PLC	0.5	22/07/2020	1.13%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Royal Bank of Canada	0.875	17/06/2022	0.46%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Ireland	0.375	07/05/2022	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	TORONTO-DOMINION BANK	0.25	27/04/2022	0.64%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Abbey National TS	0.25	21/04/2022	0.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nordea Bank Finland PLC	0.625	17/03/2027	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedbank Hypotek AB	0.375	11/03/2022	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Australia Bank	0.875	19/02/2027	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commonwealth Bank of Australia	0.75	04/11/2021	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Australia Bank	1.375	28/05/2021	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	LB Hessen-Thuringen	1.125	27/05/2021	0.83%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Danske Bank	1.25	11/06/2021	0.92%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Bank Of Canada	1.5	25/03/2021	0.38%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ING Bank NV	1.875	22/05/2023	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	AUST & NZ BANKING GROUP	1.125	13/05/2020	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Swedbank Hypotek AB	1.125	07/05/2020	0.84%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Terra Boligkreditt AS	2.125	30/01/2023	0.20%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	National Australia Bank	1.875	13/01/2023	0.42%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commonwealth Bank of Australia	3	03/05/2022	0.30%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ANZ	3.625	18/07/2022	0.68%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ING Bank NV	3.375	10/01/2022	1.08%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SPAREBANK 1 BOLIGKREDITT AS	3.375	07/09/2021	0.59%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Sampo Bank PLC	3.875	21/06/2021	0.39%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ABN Amro Bank NV	4.25	06/04/2021	1.00%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nordea Bank Finland PLC	4	10/02/2021	0.66%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Nationwide Building Society	4.625	08/02/2021	1.28%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Erste Group Bank AG	4	20/01/2021	0.41%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Barclays Bank PLC	4	12/01/2021	0.20%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	RBS PLC	3.875	19/10/2020	0.39%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SNS Bank NV	3.5	28/09/2020	0.20%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ABN Amro Bank NV	3.5	21/09/2022	0.92%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Danske Bank	3.75	23/06/2022	0.21%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Barclays Bank PLC	4.25	02/03/2022	0.28%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Scotland PLC	4.75	08/06/2022	0.27%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bank of Scotland PLC	4.5	13/07/2021	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Abbey National TS	4.25	12/04/2021	0.90%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caixa Geral De Depositos	1	27/01/2022	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BANCO SANTANDER TOTTA SA	1.25	26/09/2027	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BANCO SANTANDER TOTTA SA	0.875	25/04/2024	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Comercial Portugues SA	0.75	31/05/2022	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Intesa Sanpaolo SpA	1.125	16/06/2027	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	UBI Banca SCPA	0.375	14/09/2026	0.39%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit SPA	0.375	31/10/2026	0.17%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unione di Banche Italiane SCPA	1	27/01/2023	0.44%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cass Risp Parma Piacenza	0.875	16/06/2023	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	UniCredit SpA	0.75	30/04/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Popolare SC	0.75	31/03/2022	0.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	UBI Banca SCPA	1.25	07/02/2025	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cass Risp Parma Piacenza	0.875	31/01/2022	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit SPA	3	31/01/2024	0.49%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	UBI Banca SCPA	3.125	14/10/2020	0.50%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit SPA	2.625	31/10/2020	0.61%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Intesa Sanpaolo SPA	3.375	24/01/2025	0.71%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Intesa Sanpaolo SPA	3.625	05/12/2022	0.48%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Intesa Sanpaolo SPA	5	27/01/2021	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	MPAGNIE DE FINANCEMENT FONCIER	0.875	11/09/2028	0.81%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SOCIETE GENERALE SFH SA	0.75	18/10/2027	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BPCE SFH SA	0.875	13/04/2028	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	REDIT MUTUEL-CIC HOME LOAN SFH S	0.75	15/09/2027	0.41%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BPCE SFH SA	1	08/06/2029	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	CREDIT AGRICOLE HOME LOAN SFH S/	0.75	05/05/2027	0.82%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	AXA BANK EUROPE SCF SA	0.125	14/03/2022	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	MPAGNIE DE FINANCEMENT FONCIER	0.5	04/09/2024	1.58%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	SE FRANCAISE DE FINANCEMENT LOC	0.625	13/04/2026	0.87%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan SFH	1.25	24/03/2031	0.46%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	REDIT MUTUEL-CIC HOME LOAN SFH S	0.375	12/09/2022	1.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	France	0.375	10/02/2023	1.06%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan SFH	0.625	11/09/2023	1.05%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dexia Municipal Agency SA	0.625	26/01/2023	0.81%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	HSBC Covered Bonds (France)	0.375	11/03/2022	0.43%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BPCE SFH	1.75	27/06/2024	0.41%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel-CIC Home Loan SFH	1.75	19/06/2024	0.38%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Societe Generale SFH	1.625	05/01/2021	0.63%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	HSBC Covered Bonds (France)	1.875	28/10/2020	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	La Banque Postale Home Loan	1.875	11/09/2020	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Public Sector SCF	1.875	07/06/2023	0.20%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan SFH	1.625	11/03/2020	1.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse de Refinancement de l'Habitat	2.4	17/01/2025	0.85%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	CIE Financement Foncier	2.375	21/11/2022	1.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BNP Paribas Covered	3.125	22/03/2022	0.21%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BPCE SFH	3.75	13/09/2021	0.88%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel Arkea Home Loans SFH	4.5	13/04/2021	0.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Societe Generale SCF	4.25	03/02/2023	0.22%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dexia Municipal Agency SA	4.25	26/01/2021	1.58%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse de Refinancement de l'Habitat	3.9	18/01/2021	1.51%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	BNP PARIBAS HOME LOAN SFH SA	3.75	11/01/2021	1.13%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	CIE Financement Foncier	3.5	05/11/2020	2.11%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caisse de Refinancement de l'Habitat	3.3	23/09/2022	1.82%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Mutuel-CIC Home Loan SFH	3.125	09/09/2020	1.11%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Credit Agricole Home Loan SFH	4	16/07/2025	1.04%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	CIF Euromortgage	3.5	17/06/2020	0.41%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Societe Generale SCF	4.125	15/02/2022	0.27%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Dexia Municipal Agency SA	5.375	08/07/2024	1.26%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Kutxabank SA	1.25	22/09/2025	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Kutxabank SA	1.75	27/05/2021	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	CaixaBank	1.25	11/01/2027	0.46%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Caixabank	1	08/02/2023	0.28%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	3.625	18/01/2021	0.89%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	3.875	17/02/2025	0.95%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bankia	4	03/02/2025	0.68%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Central Hispano	0.75	09/09/2022	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Central Hispano	1.125	27/11/2024	1.06%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Santander Central Hispano	4.625	04/05/2027	0.55%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco de Sabadell SA	1	26/04/2027	0.20%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco de Sabadell SA	0.125	20/10/2023	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco de Sabadell SA	0.625	10/06/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco de Sabadell SA	0.625	03/11/2020	0.44%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Popular Espanol	0.75	29/09/2020	0.43%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bankinter SA	0.875	03/08/2022	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bankinter SA	1	05/02/2025	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DEUTSCHE BANK SAE	0.5	11/03/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Deutsche Bk Sa Espanola	0.625	25/11/2020	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bankia	0.875	21/01/2021	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Bankia SA	1.125	05/08/2022	0.74%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Bilbao Vizcaya Argentaria SA	0.875	22/11/2026	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Banco Bilbao Vizcaya Argentaria	0.625	18/03/2023	0.45%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	3.5	07/10/2020	1.17%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	4	25/02/2025	0.65%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cedulas TDA	4.25	28/03/2027	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	PROGRAMA CEDULAS TDA FTA	4.25	10/04/2031	0.92%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	4.125	10/04/2021	0.47%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	IM Cedulas	3.5	15/06/2020	0.24%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	IM Cedulas	4	31/03/2021	0.25%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	PITCH1	5.125	20/07/2022	0.26%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Cedulas TDA	3.875	23/05/2025	0.67%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	4	31/03/2020	0.29%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	3.75	30/06/2025	0.44%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	AyT Cedulas Cajas	4.75	25/05/2027	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Covered	4	24/03/2021	0.31%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	AyT Cedulas Cajas	3.75	14/12/2022	0.64%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DDEUTSCHE LANDESBANK GIROZENTI	0.75	18/01/2028	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Norddeutsche LB	3.25	18/01/2021	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Muenchener Hypothekenbank	2.5	04/07/2028	0.21%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Muenchener Hypothekenbank	1.75	03/06/2022	0.22%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	LANDESBANK BADEN WUERTTEMBERG	0.2	10/01/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	LB Baden-Wuerttemberg	0.875	15/09/2025	0.55%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Bank AG	0.125	01/03/2022	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DEUTSCHE BANK AG	0.25	08/03/2024	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank AG	0.25	13/09/2023	0.37%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	COMMERZBANK AG	0.05	11/07/2024	0.36%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank AG	0.5	09/06/2026	0.36%

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Index Name	Maturity Range	IssuerName	Coupon	Maturity	Weight
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Commerzbank AG	0.25	26/01/2022	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	DZ HYP AG	0.5	13/11/2025	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ING DIBA AG	0.25	09/10/2023	0.18%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Deutsche Postbank AG	3.375	31/03/2020	0.40%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	KBC Bank NV	0.375	01/09/2022	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	ING Belgium SA	0.5	01/10/2021	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Belfius Bank	0.75	10/02/2025	0.19%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Belfius Bank	0.625	14/10/2021	0.23%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	KBC Bank NV	1.25	28/05/2020	0.56%
FTSE MTS Covered Bond Index (All Maturity)	1 - 15+ years	Unicredit Bank Austria AG	4.125	24/02/2021	0.21%