

FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index

Multi-Sector | US Dollar

The FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (USBIG ex-FFE) provides a broad-based measure of the global fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of currency, maturity, and rating.

The USBIG ex-FFE measures the performance of the FTSE US Broad Investment-Grade Bond Index (USBIG) after excluding issuers involved in Tobacco, Controversial Weapons and any revenue tied to Fossil Fuels. Issuers are also excluded based on Controversial Conduct.

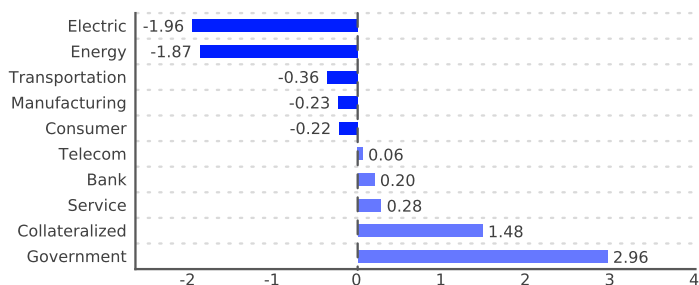
INDEX PROFILE

| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration |
|----------------------|---------------|------------------|------------------|-------------------|--------------------|----------------------|-----------------------|--------------------|
| USBIG ex-FFE | 7,936 | 31,051.86 | 29,147.82 | 100.00 | 3.65 | 8.45 | 4.57 | 5.79 |
| AAA | 341 | 655.95 | 636.65 | 2.18 | 3.58 | 5.91 | 4.09 | 4.28 |
| AA | 1,270 | 24,079.07 | 22,504.16 | 77.21 | 3.42 | 8.03 | 4.41 | 5.67 |
| A | 2,788 | 2,940.27 | 2,796.28 | 9.59 | 4.35 | 10.15 | 4.96 | 6.39 |
| BBB | 3,537 | 3,376.56 | 3,210.74 | 11.02 | 4.75 | 10.51 | 5.42 | 6.43 |
| 1-3 Years | 1,721 | 6,911.13 | 6,882.49 | 23.61 | 3.33 | 1.96 | 3.97 | 1.84 |
| 3-5 Years | 1,642 | 5,964.59 | 5,888.86 | 20.20 | 3.76 | 4.05 | 4.28 | 3.51 |
| 5-7 Years | 981 | 4,668.52 | 4,560.54 | 15.65 | 4.03 | 6.04 | 4.61 | 4.76 |
| 7-10 Years | 1,204 | 7,448.29 | 6,868.77 | 23.57 | 3.51 | 8.28 | 4.85 | 6.74 |
| 10+ Years | 2,388 | 6,059.32 | 4,947.16 | 16.97 | 3.80 | 22.28 | 5.33 | 13.64 |
| US Treasury | 293 | 15,293.16 | 14,398.71 | 49.40 | 3.29 | 8.32 | 4.13 | 5.78 |
| Government Sponsored | 179 | 470.73 | 471.56 | 1.62 | 3.76 | 4.19 | 3.98 | 3.71 |
| Collateralized | 320 | 7,925.44 | 7,297.45 | 25.04 | 3.58 | 7.02 | 4.94 | 5.31 |
| Credit | 7,144 | 7,362.52 | 6,980.10 | 23.95 | 4.47 | 10.55 | 5.13 | 6.47 |
| USBIG | 10,687 | 32,988.99 | 30,974.37 | 100.00 | 3.72 | 8.71 | 4.62 | 5.90 |

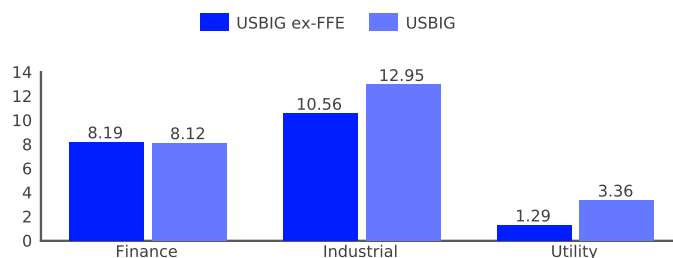
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

Top Underweights and Overweights (USBIG ex-FFE) - (USBIG)



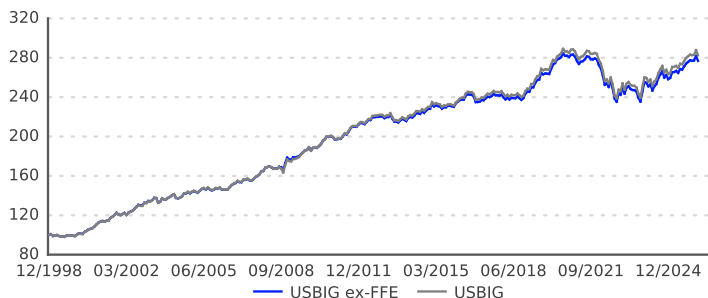
Corporate - Industry (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



ANNUALIZED RETURNS (in %)

| | USBIG ex-FFE | | | | | | | | USBIG | | | | | | | |
|------------------------------|--------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| | USD | | EUR | | GBP | | JPY | | USD | | EUR | | GBP | | JPY | |
| | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd |
| YTD* | -0.06 | -0.06 | 1.87 | -0.53 | 1.94 | -0.08 | 1.43 | -0.87 | -0.08 | -0.08 | 1.85 | -0.56 | 1.91 | -0.10 | 1.41 | -0.89 |
| 1 Year | 4.25 | 4.25 | -2.26 | 1.98 | 2.04 | 4.09 | 10.91 | 0.32 | 4.33 | 4.33 | -2.19 | 2.05 | 2.12 | 4.16 | 10.99 | 0.39 |
| 3 Years | 3.51 | 3.51 | 1.50 | 1.45 | 1.31 | 3.09 | 9.85 | -1.76 | 3.63 | 3.63 | 1.62 | 1.57 | 1.43 | 3.21 | 9.98 | -1.65 |
| 5 Years | 0.22 | 0.22 | 0.62 | -1.73 | 1.13 | -0.35 | 7.80 | -3.81 | 0.28 | 0.28 | 0.68 | -1.68 | 1.19 | -0.30 | 7.86 | -3.76 |
| Since USBIG ex-FFE Inception | 3.81 | 3.81 | 3.88 | 2.80 | 4.70 | 4.00 | 5.12 | 1.15 | 3.88 | 3.88 | 3.96 | 2.86 | 4.77 | 4.07 | 5.20 | 1.21 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|-----------------------------|--|
| Coupon: | Fixed-rate, including zero-coupon and fixed-to-float bonds |
| Currency: | USD |
| Minimum Maturity: | At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date. |
| Minimum Size Outstanding: | Varies by sector |
| Minimum Quality: | BBB- by S&P or Baa3 by Moody's |
| Exclusionary Screening: | Tobacco, Controversial Weapons, Controversial Conduct, and any revenue tied to Fossil Fuels (Arctic Oil & Gas Exploration, Oil & Gas, Oil Sands, Shale Energy, Thermol Coal) |
| Weighting: | Market capitalization |
| Rebalancing: | Once a month at month end |
| Reinvestment of cash flows: | Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations. |
| Pricing: | LSEG Pricing Service |
| Calculation Frequency: | Daily |
| Settlement Date: | Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month. |
| Base Date: | December 31, 1998 |

VENDOR CODES

SBUXFL FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, in USD terms

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