

FTSE ESG Select EMU Government Bond Index

Sovereign | Euro

The FTSE ESG Select EMU Government Bond Index (ESG Select EGBI) measures the performance of EMU countries in the FTSE ESG Select World Government Bond Index – Developed Markets (ESG Select WGBI-DM). The index inherits the same country exclusions as the FTSE ESG Select WGBI-DM, but incorporates ESG exposures relative to the EMU universe. The index applies a 35% issuer capping to ensure diversification. After the application of issuer capping, the index weights are reviewed to ensure the index exposures sufficiently meet the overall minimum 20% removal by market values of the lowest scoring ESG issuers of the FTSE EMU Government Bond Index (EGBI). In the event the index does not sufficiently meet the 20% market value reduction, the FTSE ESG Select EGBI will remove additional issuers until removal of 20% of the initial investment universe is achieved.

The index only contains countries that are greater than 15 percent of ranked countries by ESG in the WGBI universe and will exclude countries when they fall below 10 percent of ranked countries by ESG. The index also excludes countries that are not designated as "Free" by Freedom House.

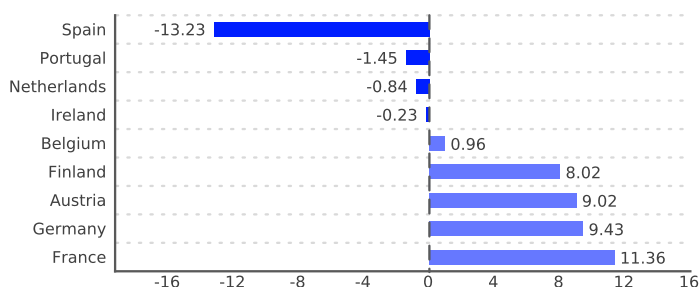
INDEX PROFILE

| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration |
|-----------------|-------------|-------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|
| ESG Select EGBI | 317 | 9,901.99 | 8,996.80 | 100.00 | 1.64 | 9.53 | 2.56 | 7.16 |
| EGBI | 410 | 9,484.39 | 9,000.92 | 100.00 | 2.19 | 9.65 | 2.71 | 7.27 |

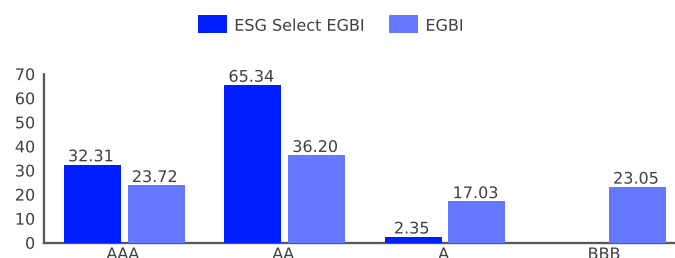
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

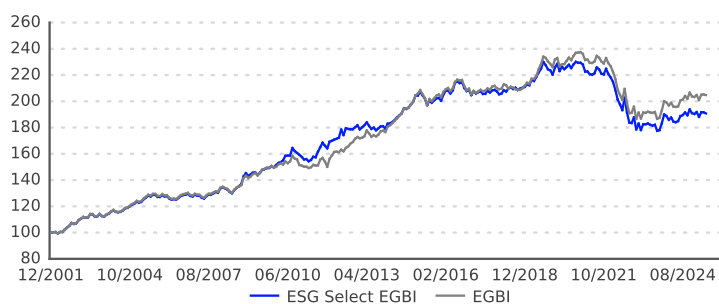
Top Underweights and Overweights (ESG Select EGBI) - (EGBI)



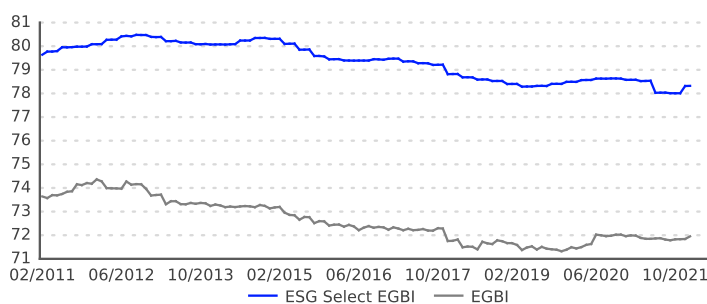
Credit Quality (Market Weight in %)



HISTORICAL INDEX LEVEL (Unhedged)



ESG Score



ANNUALIZED RETURNS (in %)

| | ESG Select EGBI | EGBI |
|---------------------------------|-----------------|-------|
| | EUR | EUR |
| | Unhgd | Unhgd |
| YTD* | -0.11 | 0.51 |
| 1 Year | 3.15 | 4.41 |
| 3 Years | -0.44 | 0.61 |
| 5 Years | -3.34 | -2.36 |
| Since ESG Select EGBI Inception | 2.79 | 3.10 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|--------------------------------------|--|
| Currency: | Euro |
| Minimum Maturity: | At least one year |
| Minimum Issue Size: | EUR 2.5 billion |
| Quality: | Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's |
| Market Accessibility Level: | Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see Fixed Income Country Classification LSEG . |
| Weighting: | Alternatively Weighted |
| Country ESG Scores: | Updated quarterly and applied with a 1 Month lag (i.e. First Quarter (Q1) Data published in April and applied for May Fixing date) |
| Country ESG Score Assessment Cohort: | Euro currency sovereign bond markets eligible for the FTSE ESG Select WGBI-DM. |
| EGS Pillars and Tilt Calibration: | Geometric tilt: Environmental Performance: 1; Social Performance: 1; Governance Performance: 1 |
| Country Entry/Exit: | Entry: ESG Index Score greater than 15 percentile. Exit: ESG Index score below 10 percentile. |
| Freedom House Inclusion: | Countries designated as "Free" are included |
| Rebalancing: | Once a month at month end |
| Pricing: | Tradeweb FTSE Euro Government Benchmark Closing Prices |
| 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, 2001 |

VENDOR CODES

CFIIESEG FTSE ESG Select EMU Government Bond Index, in EUR terms

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