

FTSE Euro Broad Investment-Grade Social Impact Bond Index

Multi-Sector | Euro

The FTSE Euro Broad Investment-Grade Social Impact Bond Index (EuroBIG Social Impact) constituents are selected from the FTSE Euro Broad Investment-Grade Bond Index (EuroBIG), screened in accordance with the transparent and defined social bond criteria.

The EuroBIG Social Impact leverages LSEG Reference Data Services to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, LSEG Reference Data Services identifies eligible Social Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP).

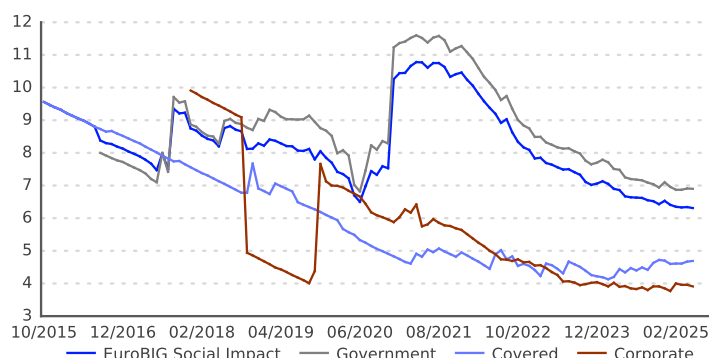
The EuroBIG Social Impact is a multi-sector social bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

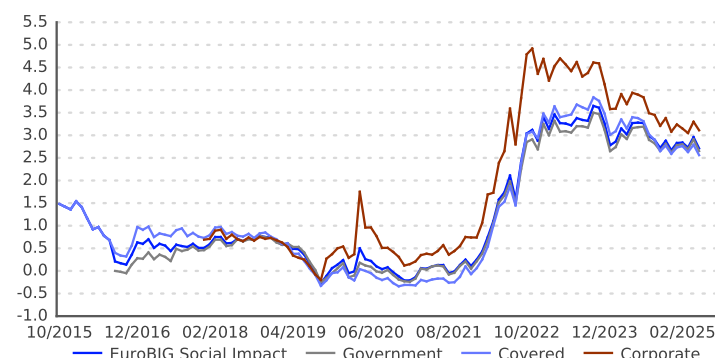
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|------------------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| EuroBIG Social Impact | 211 | 335.13 | 302.43 | 100.00 | 1.46 | 7.50 | 2.71 | 6.31 | 42 |
| AAA | 67 | 63.12 | 59.47 | 19.66 | 1.80 | 7.02 | 2.62 | 6.20 | 30 |
| AA | 64 | 211.18 | 183.10 | 60.54 | 0.97 | 8.03 | 2.59 | 6.77 | 27 |
| A | 42 | 33.92 | 32.84 | 10.86 | 2.55 | 7.68 | 3.15 | 6.05 | 88 |
| BBB | 38 | 26.92 | 27.02 | 8.94 | 3.12 | 4.23 | 3.16 | 3.79 | 113 |
| 1-3 Years | 42 | 52.62 | 52.50 | 17.36 | 1.60 | 2.06 | 2.21 | 2.00 | 44 |
| 3-5 Years | 63 | 86.95 | 84.96 | 28.09 | 1.63 | 3.91 | 2.45 | 3.75 | 45 |
| 5-7 Years | 39 | 69.90 | 64.77 | 21.42 | 1.35 | 6.01 | 2.78 | 5.72 | 52 |
| 7-10 Years | 31 | 41.33 | 40.15 | 13.27 | 2.37 | 8.07 | 2.93 | 7.32 | 39 |
| 10+ Years | 36 | 84.33 | 60.06 | 19.86 | 0.83 | 15.56 | 3.27 | 13.68 | 26 |
| Government | 117 | 269.46 | 236.34 | 78.15 | 1.14 | 8.20 | 2.65 | 6.90 | 30 |
| Foreign Sovereign | 7 | 8.22 | 7.30 | 2.41 | 2.15 | 9.57 | 3.49 | 7.18 | 110 |
| Government Related | 110 | 261.25 | 229.04 | 75.73 | 1.11 | 8.16 | 2.62 | 6.89 | 28 |
| Covered | 36 | 24.65 | 24.65 | 8.15 | 2.34 | 5.14 | 2.56 | 4.69 | 40 |
| Corporate | 58 | 41.02 | 41.45 | 13.71 | 3.01 | 4.32 | 3.11 | 3.91 | 107 |
| Finance | 53 | 37.60 | 38.04 | 12.58 | 3.03 | 4.29 | 3.11 | 3.89 | 107 |
| Industrial | 5 | 3.42 | 3.41 | 1.13 | 2.75 | 4.60 | 3.20 | 4.11 | 113 |

* In EUR billions

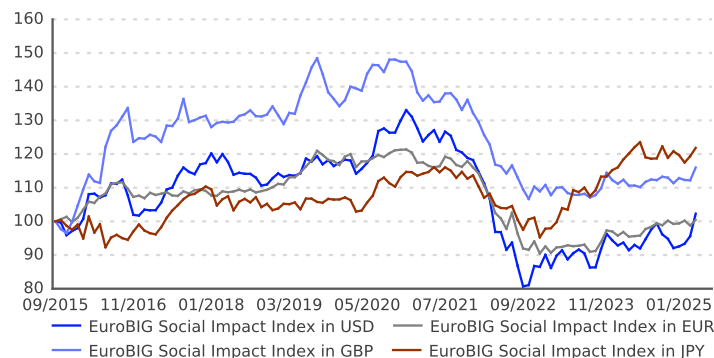
HISTORICAL EFFECTIVE DURATION



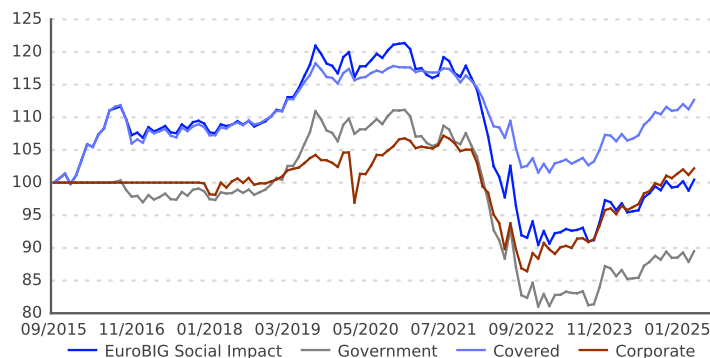
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



| | Return* | Standard Deviation* |
|------------------------------------|---------|---------------------|
| EuroBIG Social Impact Index in USD | 0.24 | 10.01 |
| EuroBIG Social Impact Index in EUR | 0.05 | 5.85 |
| EuroBIG Social Impact Index in GBP | 1.56 | 8.36 |
| EuroBIG Social Impact Index in JPY | 2.08 | 7.77 |

* Annualized Since Inception (in %)

| | Return* | Standard Deviation* |
|-----------------------|---------|---------------------|
| EuroBIG Social Impact | 0.05 | 5.85 |
| Government | -1.26 | 6.14 |
| Covered | 1.25 | 3.92 |
| Corporate | 0.29 | 5.84 |

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (In %)

| | EUR | USD | | GBP | | JPY | |
|---------|----------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | 1.21 | 11.11 | 1.80 | 4.18 | 1.83 | 0.84 | 0.33 |
| 1 Year | 5.24 | 11.88 | 7.04 | 4.89 | 6.87 | 1.41 | 1.59 |
| 3 Years | -0.66 | 1.84 | 1.40 | -0.24 | 0.65 | 5.16 | -3.78 |
| 5 Years | -3.14 | -2.41 | -1.55 | -3.52 | -2.08 | 3.37 | -4.88 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|--------------------------|---|
| Weighting: | Market capitalization |
| Universe: | FTSE Euro Broad Investment-Grade Bond Index |
| Social Bond Eligibility: | LSEG Reference Data Services identifies eligible Social Bonds that are in line with International Capital Markets Association (ICMA) Social Bond Principles (SBP) and its proceeds are specifically earmarked for projects that have social benefit |
| Minimum Maturity: | At least one year |
| Minimum Quality: | BBB- by S&P or Baa3 by Moody's |
| Pricing: | LSEG Pricing Service except for: - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices) |
| Rebalancing: | Once a month at month end |
| 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. |
| Fixing Date: | Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website. |
| Base Date: | September 30, 2015 |

VENDOR CODES

SBESIE FTSE Euro Broad Investment-Grade Social Impact Bond Index, in EUR terms

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