



FTSE US Broad Investment-Grade Sustainability Impact Bond Index

Multi-Sector | US Dollar

The FTSE US Broad Investment-Grade Sustainability Impact Bond Index (USBIG Sustainability Impact) constituents are selected from the FTSE US Broad Investment-Grade Bond Index (USBIG), screened in accordance with the transparent and defined sustainability bond criteria.

The USBIG Sustainability 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 Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG).

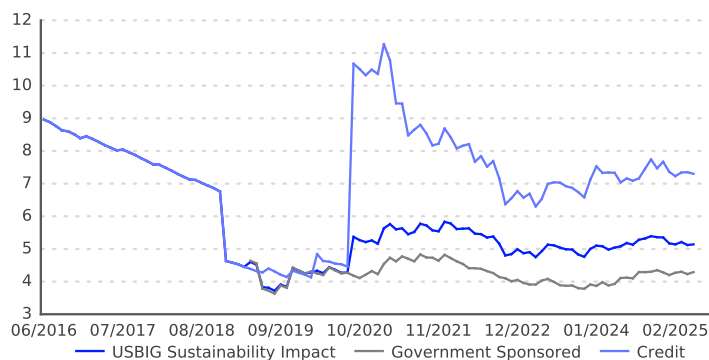
The USBIG Sustainability Impact is a multi-sector sustainability bond benchmark of investment-grade, US Dollar denominated debt issued by US Treasury, government-sponsored, and corporations.

INDEX PROFILE

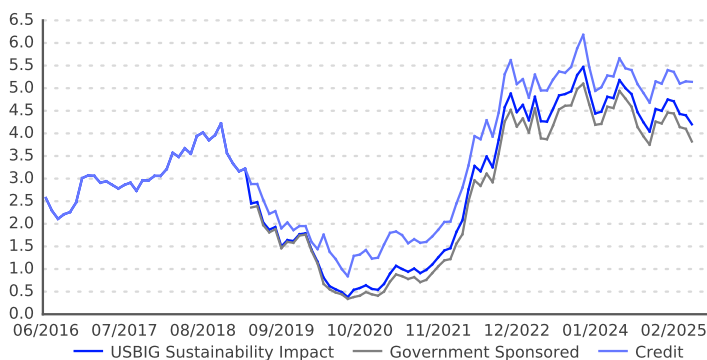
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|------------------------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| USBIG Sustainability Impact | 112 | 208.20 | 199.31 | 100.00 | 3.38 | 7.18 | 4.20 | 5.14 | 35 |
| AAA | 42 | 142.40 | 140.06 | 70.27 | 3.15 | 4.83 | 3.82 | 4.32 | 6 |
| AA | 7 | 9.40 | 8.09 | 4.06 | 2.88 | 9.17 | 4.24 | 5.54 | 36 |
| A | 39 | 30.75 | 27.27 | 13.68 | 3.36 | 10.13 | 4.67 | 6.03 | 73 |
| BBB | 24 | 25.64 | 23.89 | 11.98 | 4.85 | 16.00 | 5.85 | 8.83 | 156 |
| 1-3 Years | 25 | 41.85 | 41.32 | 20.73 | 2.88 | 2.24 | 3.86 | 2.11 | 21 |
| 3-5 Years | 23 | 65.20 | 65.26 | 32.74 | 3.52 | 4.13 | 3.78 | 3.77 | 11 |
| 5-7 Years | 28 | 52.88 | 49.43 | 24.80 | 2.68 | 6.03 | 4.06 | 5.45 | 22 |
| 7-10 Years | 15 | 25.80 | 25.44 | 12.76 | 4.38 | 8.71 | 4.76 | 7.11 | 69 |
| 10+ Years | 21 | 22.47 | 17.86 | 8.96 | 4.40 | 26.24 | 6.08 | 13.57 | 140 |
| Government Sponsored | 44 | 144.90 | 142.63 | 71.56 | 3.17 | 4.79 | 3.82 | 4.29 | 7 |
| Credit | 68 | 63.30 | 56.68 | 28.44 | 3.85 | 12.66 | 5.14 | 7.30 | 105 |

* In USD billions

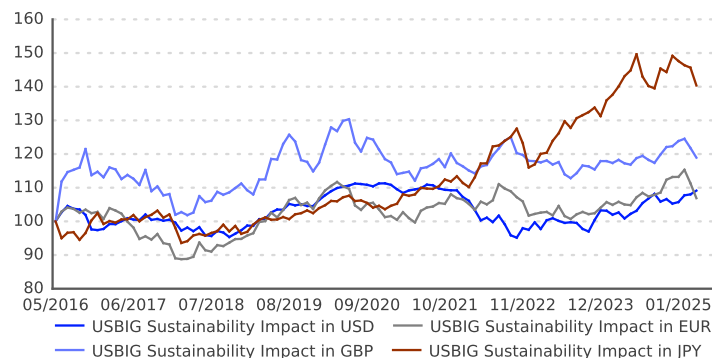
HISTORICAL EFFECTIVE DURATION



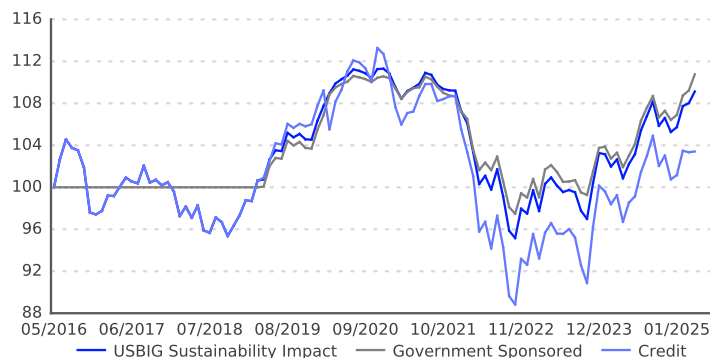
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



| | Return* | Standard Deviation* | | Return* | Standard Deviation* |
|--|---------|---------------------|-----------------------------|---------|---------------------|
| USBIG Sustainability Impact Index in USD | 0.98 | 4.88 | USBIG Sustainability Impact | 0.98 | 4.88 |
| USBIG Sustainability Impact Index in EUR | 0.75 | 6.54 | Government Sponsored | 1.70 | 4.06 |
| USBIG Sustainability Impact Index in GBP | 1.96 | 8.83 | Credit | 0.38 | 6.63 |
| USBIG Sustainability Impact Index in JPY | 3.88 | 6.79 | | | |

* Annualized Since Inception (in %)

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

| | USD | EUR | | GBP | | JPY | |
|---------|----------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | 3.67 | -5.56 | 3.06 | -2.79 | 3.68 | -5.91 | 2.19 |
| 1 Year | 8.20 | 1.78 | 6.26 | 1.43 | 7.88 | -1.92 | 2.56 |
| 3 Years | 2.85 | 0.32 | 0.67 | 0.75 | 2.12 | 6.20 | -2.43 |
| 5 Years | -0.14 | -0.88 | -1.83 | -1.28 | -0.69 | 5.78 | -3.51 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|----------------------------------|--|
| Weighting: | Market capitalization |
| Universe: | FTSE US Broad Investment-Grade Bond Index |
| Sustainability Bond Eligibility: | LSEG Reference Data Services identifies eligible Sustainability Bonds that are in line with International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG) and its proceeds are specifically earmarked for projects that have both green and social benefit |
| Minimum Maturity: | At least one year |
| Minimum Quality: | BBB- by S&P or Baa3 by Moody's |
| Pricing: | LSEG Pricing Service |
| 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: | May 31, 2016 |

VENDOR CODES

SBUTIU FTSE US Broad Investment-Grade Sustainability Impact Bond Index, in USD terms

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