

# FTSE Euro Broad Investment-Grade Sustainability Impact Bond Index

Multi-Sector | Euro

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

The EuroBIG Sustainability Impact leverages Refinitiv data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, Refinitiv data identifies eligible Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG).

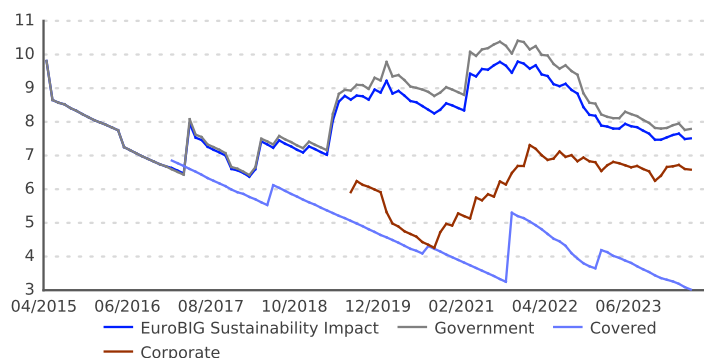
The EuroBIG Sustainability Impact is a multi-sector sustainability bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

## INDEX PROFILE

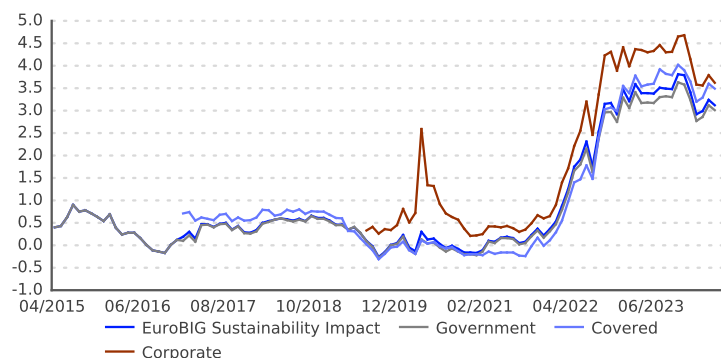
| Description                          | # of Issues | Par Amount*   | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|--------------------------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| <b>EuroBIG Sustainability Impact</b> | <b>142</b>  | <b>144.13</b> | <b>128.27</b> | <b>100.00</b>     | <b>1.41</b>        | <b>9.04</b>          | <b>3.12</b>           | <b>7.51</b>        | <b>55</b> |
| AAA                                  | 32          | 50.48         | 42.71         | 33.30             | 1.09               | 11.59                | 2.89                  | 9.24               | 28        |
| AA                                   | 48          | 52.60         | 47.23         | 36.82             | 1.28               | 8.61                 | 3.03                  | 7.37               | 46        |
| A                                    | 35          | 24.55         | 22.96         | 17.90             | 1.75               | 6.76                 | 3.23                  | 6.08               | 71        |
| BBB                                  | 27          | 16.50         | 15.37         | 11.98             | 2.27               | 6.01                 | 3.85                  | 5.25               | 131       |
| 1-3 Years                            | 22          | 19.88         | 18.86         | 14.70             | 0.53               | 2.11                 | 3.25                  | 2.05               | 41        |
| 3-5 Years                            | 28          | 23.98         | 22.57         | 17.60             | 1.42               | 4.00                 | 3.10                  | 3.80               | 61        |
| 5-7 Years                            | 18          | 15.70         | 14.14         | 11.02             | 1.01               | 5.73                 | 3.02                  | 5.44               | 62        |
| 7-10 Years                           | 43          | 45.03         | 41.33         | 32.22             | 1.77               | 8.51                 | 3.08                  | 7.72               | 61        |
| 10+ Years                            | 31          | 39.55         | 31.37         | 24.46             | 1.58               | 17.50                | 3.15                  | 14.11              | 46        |
| Government                           | 101         | 118.08        | 104.10        | 81.16             | 1.28               | 9.41                 | 3.01                  | 7.79               | 44        |
| Foreign Sovereign                    | 3           | 2.50          | 2.10          | 1.63              | 1.79               | 9.22                 | 4.06                  | 7.78               | 149       |
| Government Related                   | 98          | 115.58        | 102.00        | 79.52             | 1.27               | 9.42                 | 2.98                  | 7.79               | 41        |
| Covered                              | 4           | 2.20          | 2.02          | 1.58              | 0.79               | 3.34                 | 3.49                  | 3.02               | 59        |
| Corporate                            | 37          | 23.85         | 22.15         | 17.27             | 2.09               | 7.71                 | 3.62                  | 6.58               | 106       |
| Finance                              | 17          | 9.45          | 8.79          | 6.86              | 2.24               | 5.43                 | 3.98                  | 4.82               | 145       |
| Industrial                           | 16          | 11.90         | 10.96         | 8.55              | 1.92               | 9.55                 | 3.38                  | 7.97               | 78        |
| Utility                              | 4           | 2.50          | 2.39          | 1.86              | 2.34               | 7.56                 | 3.36                  | 6.71               | 93        |

\* In EUR billions

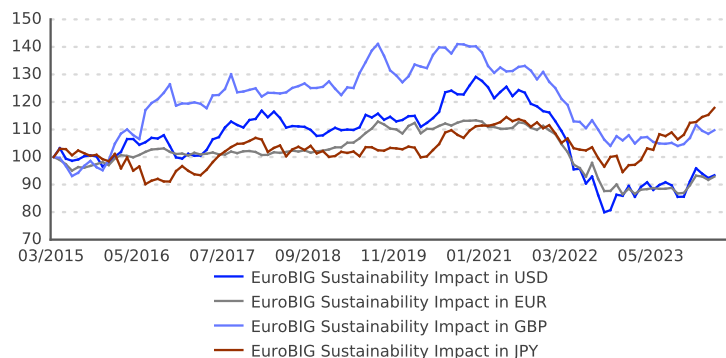
## HISTORICAL EFFECTIVE DURATION



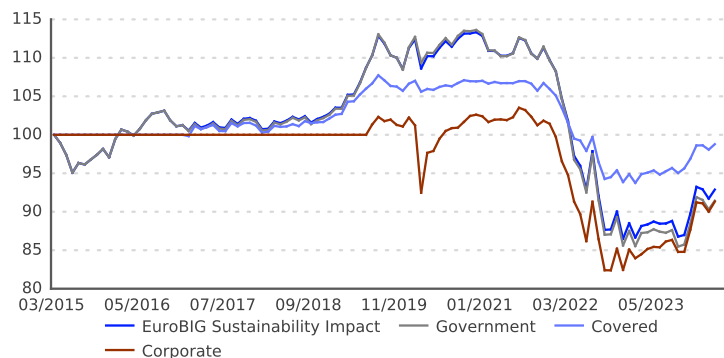
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in EUR)



|  | Return* | Standard Deviation* |
|--|---------|---------------------|
| EuroBIG Sustainability Impact Index in USD | -0.76   | 9.59                |
| EuroBIG Sustainability Impact Index in EUR | -0.82   | 5.82                |
| EuroBIG Sustainability Impact Index in GBP | 1.04    | 8.53                |
| EuroBIG Sustainability Impact Index in JPY | 1.84    | 7.74                |

\* Annualized Since Inception (in %)

|                               | Return* | Standard Deviation* |
|-------------------------------|---------|---------------------|
| EuroBIG Sustainability Impact | -0.82   | 5.82                |
| Government                    | -0.99   | 5.93                |
| Covered                       | -0.17   | 3.01                |
| Corporate                     | -1.89   | 8.35                |

\* in EUR, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

|         | EUR      | USD      |        | GBP      |        | JPY      |        |
|---------|----------|----------|--------|----------|--------|----------|--------|
|         | Unhedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD*    | -0.38    | -2.60    | 0.00   | -1.71    | -0.07  | 4.56     | -1.47  |
| 1 Year  | 5.37     | 4.75     | 7.41   | 2.53     | 6.76   | 19.12    | 1.11   |
| 3 Years | -5.74    | -8.36    | -3.98  | -5.63    | -4.75  | 1.77     | -7.42  |
| 5 Years | -2.46    | -3.22    | -0.67  | -2.61    | -1.48  | 3.03     | -3.46  |

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

|                                  |  |
|----------------------------------|--|
| Weighting:                       | Market capitalization  |
| Universe:                        | FTSE Euro Broad Investment-Grade Bond Index  |
| Sustainability Bond Eligibility: | Refinitiv data 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:                         | Refinitiv  |
| Rebalancing:                     | Once a month at month end  |
| Calculation Frequency:           | Daily  |
| Settlement Date:                 | Monthly – Settlement is on the last calendar day of the month.<br>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:                       | March 31, 2015   |

## VENDOR CODES

SBETIE FTSE Euro Broad Investment-Grade Sustainability Impact Bond Index, in EUR terms

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