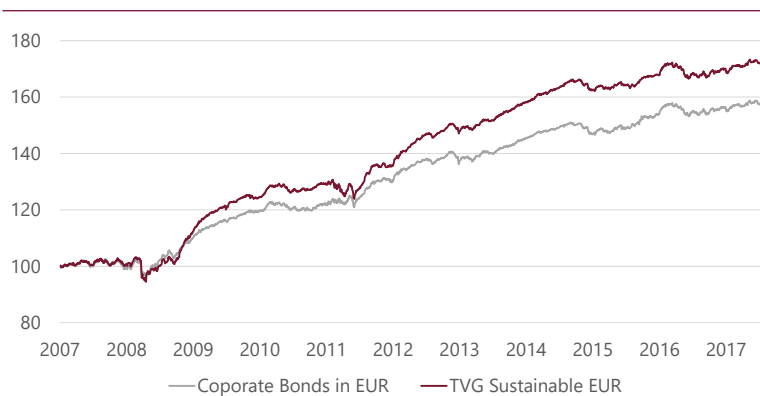


TVG Sustainable EUR Corporates Index

Benchmark of the **TVG Sustainable EUR Corporates Index** are all global corporations that issue bonds in Euro. Out of these, we select the 100 most competitive companies according to the TVG Quality Score which also comply with our sustainability criteria. The Score measures the competitiveness of companies based on parameters like Governance, Brand, Innovation Capital, Corporate Risk, Stakeholder Relations and Human Capital. Our additional sustainability screening excludes companies that are active in controversial sectors or that engage in controversial business practices from the index.

10 YEAR RETURNS



PERFORMANCE INDICATORS

	TVG SUSTAINABLE	BENCHMARK
ALPHA	4.12%	-
BETA	0.92	1
ANNUAL RETURN	7.03%	2.86%
STD. DEVIATION	18.77%	19.96%
TRACKING ERROR	3.96%	-
SHARPE RATIO	0.36	0.13
TREYNOR RATIO	7.40%	2.66%
INFORM. RATIO	94.55%	-

RETURNS

	TVG SUSTAINABLE	BENCHMARK
1 YEAR	14.78%	13.42%
3 YEAR	24.17%	18.87%
5 YEAR	68.18%	62.40%
SINCE BASE DATE	168.15%	74.99%

INDEX PROFILE

- **Benchmark:**
Corporate Bonds in EUR
- **Asset Class:**
Corporate Bonds
- **Region:**
Global
- **Number of Constituents:**
263
- **Currency:**
Euro
- **Date of Rebalancing:**
June 30
- **Screening:**
Sustainability
- **Selection:**
ESG Score
- **Weighting:**
Market Value
- **Start of Calculation:**
June 29 2007

TVG Sustainable EUR Corporates Index

ICB SECTOR BREAKDOWN

SECTOR	WEIGHT
BANKS	17.5%
OIL & GAS	11.4%
FINANCIAL SERVICES	9.4%
TELECOM	9.2%
INSURANCE	8.6%
FOOD & BEVERAGES	6.4%
HEALTH CARE	4.3%
TECHNOLOGY	4.0%
OTHERS	29.3%

COUNTRY BREAKDOWN

COUNTRY	WEIGHT
USA	24.6%
ITALY	20.5%
FRANCE	18.5%
UK	8.5%
AUSTRALIA	7.4%
NETHERLANDS	7.1%
NORWAY	3.6%
IRELAND	2.8%
OTHERS	7.1%

TOP HOLDINGS

COMPANY	WEIGHT
THE GOLDMAN SACHS GROUP	8.2%
ENI	7.1%
ING GROEP	7.1%
SOCIETE GENERALE SA	6.1%
TELECOM ITALIA	5.8%
ASSICURAZIONI GENERALI	4.6%
NATIONAL AUS.BANK LTD.	4.3%
THE COCA COLA CO.	3.8%
STATOIL ASA	3.6%
CASINO GUICHARD	2.7%

CONTACT

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