



FTSE Euro Broad Investment-Grade TPI Climate Transition Corporate Bond Index

Corporate | Euro

The FTSE Euro Broad Investment-Grade TPI Climate Transition Corporate Bond Index is designed to reflect the performance of Euro-denominated, investment-grade fixed income market, where index constituent weights are varied to account for the risks and opportunities associated with the transition to a low-carbon economy, using a specific set of TPI and climate data.

The index is part of FTSE Fixed Income TPI Climate Transition Index Series, which aims to offer investors a solution to support their climate commitments by mitigating carbon risk, capturing green revenues, and incorporating forward-looking metrics.

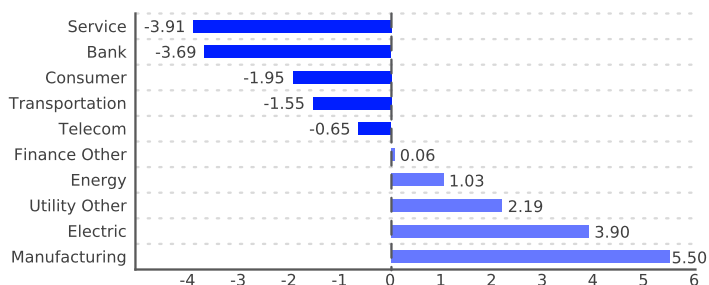
INDEX PROFILE

| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|-------------------------|--------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|------------|
| EuroBIG TPI Corp | 3,773 | 2,917.17 | 2,827.36 | 100.00 | 2.38 | 5.13 | 3.41 | 4.50 | 100 |
| AAA | 16 | 14.91 | 14.59 | 0.52 | 2.42 | 8.16 | 2.93 | 6.82 | 45 |
| AA | 262 | 159.97 | 152.69 | 5.40 | 1.75 | 5.32 | 3.01 | 4.71 | 58 |
| A | 1,433 | 1,198.64 | 1,155.75 | 40.88 | 2.19 | 5.30 | 3.27 | 4.66 | 85 |
| BBB | 2,062 | 1,543.66 | 1,504.32 | 53.21 | 2.60 | 4.94 | 3.57 | 4.34 | 116 |
| 1-3 Years | 1,153 | 884.66 | 870.18 | 30.78 | 1.94 | 2.00 | 3.30 | 1.90 | 82 |
| 3-5 Years | 1,049 | 789.94 | 771.27 | 27.28 | 2.39 | 3.93 | 3.37 | 3.64 | 106 |
| 5-7 Years | 709 | 553.24 | 533.88 | 18.88 | 2.60 | 5.90 | 3.48 | 5.33 | 115 |
| 7-10 Years | 587 | 490.51 | 470.02 | 16.62 | 2.77 | 8.35 | 3.54 | 7.30 | 108 |
| 10+ Years | 275 | 198.82 | 182.01 | 6.44 | 2.78 | 13.71 | 3.64 | 10.94 | 94 |
| Finance | 1,472 | 1,090.90 | 1,068.92 | 37.81 | 2.57 | 4.36 | 3.51 | 3.90 | 111 |
| Industrial | 1,703 | 1,255.25 | 1,207.05 | 42.69 | 2.25 | 5.44 | 3.33 | 4.75 | 91 |
| Utility | 598 | 571.02 | 551.39 | 19.50 | 2.32 | 5.89 | 3.41 | 5.12 | 98 |
| EuroBIG Corp | 3,835 | 2,922.53 | 2,827.56 | 100.00 | 2.37 | 5.16 | 3.44 | 4.50 | 102 |

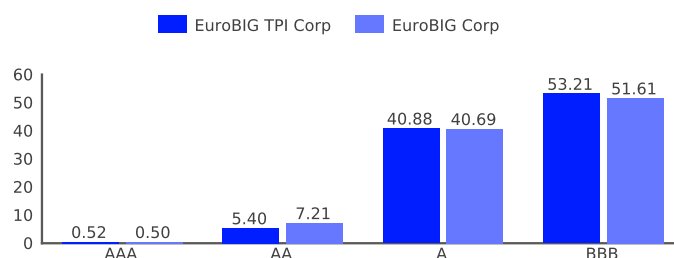
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

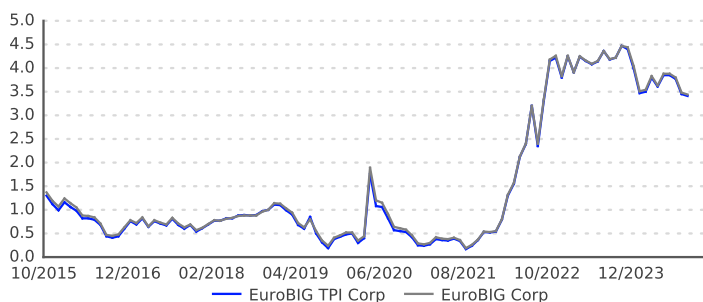
Top Underweights and Overweights (EuroBIG TPI Corp) - (EuroBIG Corp)



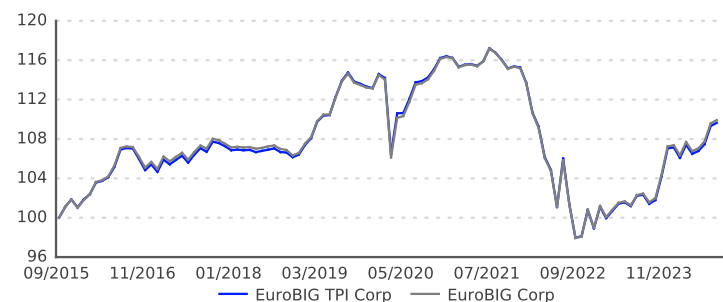
Credit Quality (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in EUR)



TOP 10 ISSUERS (In EuroBIG TPI Corp by Market Weight)

| Description | # of Issues | Weight (%) | | |
|----------------------------------|-------------|------------------|--------------|------|
| | | EuroBIG TPI Corp | EuroBIG Corp | Diff |
| IBERDROLA SA | 17 | 3.00 | 0.53 | 2.47 |
| MERCEDES BENZ GROUP AG | 25 | 3.00 | 0.83 | 2.17 |
| E.ON SE | 27 | 2.99 | 0.67 | 2.32 |
| DENMARK, KINGDOM OF (GOVERNMENT) | 11 | 2.57 | 0.26 | 2.31 |
| BNP PARIBAS SA | 44 | 2.32 | 1.68 | 0.64 |
| BAYERISCHE MOTOREN WERKE AG | 23 | 2.15 | 0.61 | 1.54 |
| BANCO SANTANDER SA | 39 | 2.05 | 1.42 | 0.63 |
| SOCIETE GENERALE SA | 39 | 1.70 | 1.34 | 0.36 |
| GECINA SA | 8 | 1.61 | 0.16 | 1.45 |
| UBS GROUP AG | 26 | 1.55 | 1.17 | 0.38 |

ANNUALIZED RETURNS (in %)

| | EuroBIG TPI Corp | | | | | | | | EuroBIG Corp | | | | | | | |
|----------------------------------|------------------|-------|-------|-------|-------|-------|-------|-------|--------------|-------|-------|-------|-------|-------|-------|-------|
| | USD | | EUR | | GBP | | JPY | | USD | | EUR | | GBP | | JPY | |
| | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd |
| YTD* | 2.64 | 3.52 | 2.43 | 2.43 | -0.44 | 3.33 | 6.01 | -0.43 | 2.71 | 3.59 | 2.50 | 2.50 | -0.37 | 3.39 | 6.08 | -0.36 |
| 1 Year | 9.28 | 9.00 | 7.15 | 7.15 | 5.36 | 8.55 | 9.29 | 2.63 | 9.42 | 9.15 | 7.29 | 7.29 | 5.50 | 8.70 | 9.44 | 2.77 |
| 3 Years | -4.15 | -0.17 | -2.07 | -2.07 | -2.67 | -0.90 | 5.28 | -4.35 | -4.06 | -0.07 | -1.98 | -1.98 | -2.58 | -0.80 | 5.38 | -4.26 |
| 5 Years | -0.80 | 0.80 | -0.91 | -0.91 | -2.30 | 0.07 | 5.67 | -2.18 | -0.73 | 0.88 | -0.83 | -0.83 | -2.23 | 0.14 | 5.74 | -2.11 |
| Since EuroBIG TPI Corp Inception | 0.94 | 2.94 | 1.04 | 1.04 | 2.56 | 2.04 | 3.18 | 0.37 | 0.97 | 2.97 | 1.07 | 1.07 | 2.59 | 2.07 | 3.21 | 0.40 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|---|--|
| Base Index: | FTSE Euro Broad Investment-Grade Corporate Bond Index |
| Minimum Maturity: | At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date. |
| Minimum Quality: | BBB- by S&P or Baa3 by Moody's |
| Exclusionary Screening: | Controversial weapons, tobacco, thermal coal, and controversies related to the UN Global Compact (UNGC) principles |
| Weighting: | Alternatively weighted |
| Climate Transition Indicators: | Carbon Emissions Intensity, Green Revenues, CBI-labelled Green Bonds, TPI Management Quality and TPI Carbon Performance Scores |
| Tilt-strengths of Climate Transition Indicators | <ul style="list-style-type: none"> - Carbon Emission Intensity: 1 - TPI Management Quality: 2 - TPI Carbon Performance: 1 - Green Revenue: 1 |
| Index Constraints: | <ul style="list-style-type: none"> - Industry: +/- 10% - Max Issuer Weight: 5% - Max Issuer Capacity Ratio: 10 |
| Rebalancing: | Once a month at month end |
| Reinvestment of cash flows: | Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations. |
| Pricing: | LSEG Pricing Service |
| 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: | September 30, 2015 |

VENDOR CODES

SBEBTCCL FTSE Euro Broad Investment-Grade TPI Climate Transition Corporate Bond Index, in LCL terms

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