

FTSE Euro Broad Investment-Grade Climate Transition Corporate Bond Index

Corporate | Euro

The FTSE Euro Broad Investment-Grade Climate Transition Corporate Bond Index (EuroBIG CTB Corp) is designed to support investors seeking to integrate climate risks and opportunities into their portfolios and align them with the climate goals of the Paris Agreement. It sets portfolio decarbonisation targets which mirror the economy required efforts to limit global warming to below 2°C.

The index is part of the FTSE Fixed Income EU Climate Benchmarks Index Series, combining data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI), and designed to exceed the minimum standards as stipulated by the EU 2019 Regulation on EU Climate Transition Benchmarks.

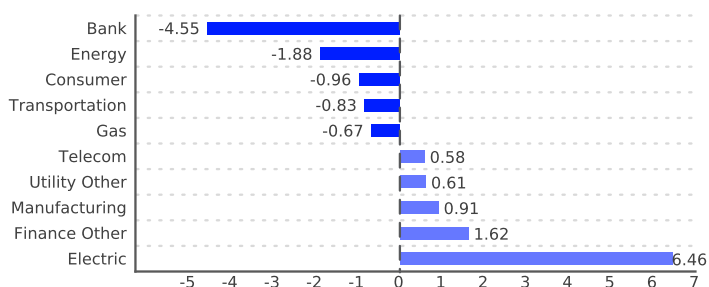
INDEX PROFILE

| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|-------------------------|--------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|------------|
| EuroBIG CTB Corp | 3,769 | 2,889.71 | 2,838.39 | 100.00 | 2.55 | 5.25 | 3.14 | 4.59 | 101 |
| AAA | 23 | 18.78 | 18.50 | 0.65 | 2.71 | 9.40 | 2.92 | 7.35 | 48 |
| AA | 253 | 176.86 | 172.24 | 6.07 | 2.00 | 5.14 | 2.70 | 4.56 | 58 |
| A | 1,449 | 1,130.87 | 1,102.56 | 38.84 | 2.33 | 5.56 | 3.01 | 4.82 | 85 |
| BBB | 2,044 | 1,563.20 | 1,545.09 | 54.44 | 2.77 | 5.00 | 3.29 | 4.40 | 117 |
| 1-3 Years | 1,167 | 881.86 | 880.00 | 31.00 | 2.06 | 2.00 | 2.70 | 1.91 | 91 |
| 3-5 Years | 1,034 | 769.76 | 763.18 | 26.89 | 2.56 | 4.05 | 3.08 | 3.76 | 108 |
| 5-7 Years | 716 | 551.08 | 539.06 | 18.99 | 2.75 | 6.02 | 3.35 | 5.47 | 110 |
| 7-10 Years | 586 | 475.20 | 464.58 | 16.37 | 3.05 | 8.36 | 3.58 | 7.30 | 102 |
| 10+ Years | 266 | 211.81 | 191.57 | 6.75 | 2.90 | 14.25 | 3.83 | 11.21 | 89 |
| Finance | 1,490 | 1,103.84 | 1,098.06 | 38.69 | 2.73 | 4.41 | 3.16 | 3.96 | 111 |
| Industrial | 1,666 | 1,153.87 | 1,118.39 | 39.40 | 2.31 | 5.73 | 3.08 | 4.93 | 91 |
| Utility | 613 | 632.00 | 621.93 | 21.91 | 2.66 | 5.86 | 3.23 | 5.11 | 102 |
| EuroBIG Corp | 3,874 | 2,938.92 | 2,891.54 | 100.00 | 2.57 | 5.17 | 3.13 | 4.52 | 100 |

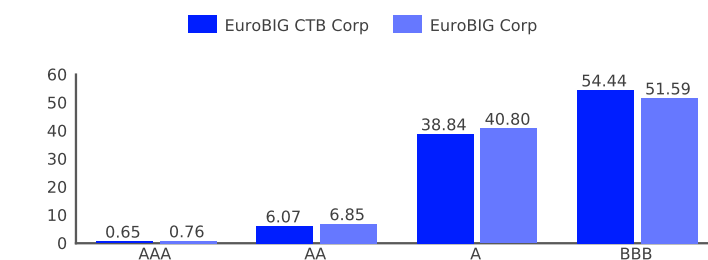
* In EUR billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

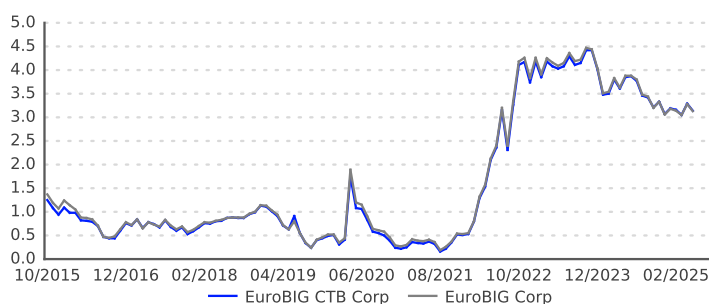
Top Underweights and Overweights (EuroBIG CTB Corp) - (EuroBIG Corp)



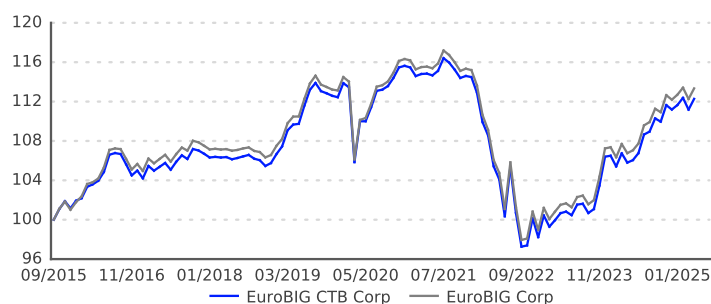
Credit Quality (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in EUR)



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

| Description | # of | Weight (%) | | |
|----------------------------------|--------|------------------|--------------|------|
| | Issues | EuroBIG CTB Corp | EuroBIG Corp | Diff |
| IBERDROLA SA | 18 | 3.01 | 0.52 | 2.49 |
| MERCEDES BENZ GROUP AG | 23 | 2.50 | 0.74 | 1.76 |
| EDP ENERGIAS DE PORTUGAL SA | 16 | 2.08 | 0.41 | 1.67 |
| PORSCHE AUTOMOBIL HOLDING SE | 50 | 1.81 | 1.58 | 0.23 |
| DENMARK, KINGDOM OF (GOVERNMENT) | 7 | 1.66 | 0.17 | 1.49 |
| INTERNATIONAL BUSINESS MACHINES | 17 | 1.65 | 0.56 | 1.09 |
| SOCIETE GENERALE SA | 39 | 1.50 | 1.32 | 0.18 |
| SAS RUE LA BOETIE | 40 | 1.49 | 1.45 | 0.04 |
| E.ON SE | 29 | 1.35 | 0.72 | 0.63 |
| BAYERISCHE MOTOREN WERKE AG | 24 | 1.33 | 0.63 | 0.70 |

ANNUALIZED RETURNS (In %)

| | EuroBIG CTB Corp | | | | | | | | EuroBIG Corp | | | | | | | |
|----------------------------------|------------------|-------|------|-------|------|-------|-------|-------|--------------|-------|-------|------|-------|-------|-------|-----|
| | EUR | | USD | | GBP | | JPY | | EUR | | USD | | GBP | | JPY | |
| | Unhgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Unhgd | Unhgd | Unhgd | Hgd | Unhgd | Hgd | Unhgd | Hgd |
| YTD* | 0.98 | 10.85 | 1.54 | 3.94 | 1.59 | 0.61 | 0.11 | 1.03 | 10.91 | 1.59 | 3.99 | 1.65 | 0.66 | 0.17 | | |
| 1 Year | 6.12 | 12.82 | 7.87 | 5.77 | 7.76 | 2.27 | 2.50 | 6.16 | 12.86 | 7.91 | 5.80 | 7.80 | 2.30 | 2.53 | | |
| 3 Years | 2.12 | 4.70 | 4.20 | 2.56 | 3.51 | 8.11 | -1.03 | 2.24 | 4.82 | 4.31 | 2.67 | 3.63 | 8.23 | -0.91 | | |
| 5 Years | 0.41 | 1.16 | 2.04 | 0.01 | 1.51 | 7.16 | -1.31 | 0.58 | 1.33 | 2.21 | 0.17 | 1.68 | 7.34 | -1.14 | | |
| Since EuroBIG CTB Corp Inception | 1.22 | 1.41 | 3.11 | 2.75 | 2.26 | 3.27 | 0.37 | 1.32 | 1.51 | 3.21 | 2.85 | 2.37 | 3.38 | 0.47 | | |

* 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, 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 |
| Index Targets: | <ul style="list-style-type: none"> - Minimum carbon intensity reduction relative to the Base Index: 30% - Minimum geometric average annual carbon intensity reduction relative to the Base Year: 7% - Green Revenues improvement: greater than or equal to 100% - Corporate Target Setting - TPI MQ score improvement: 0.2 standard deviation of the Base Index - Corporate Target Setting - TPI CP Not Aligned Companies: 0% weight For full details on the design criteria, please refer to the index Ground Rules |
| 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

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| SBECTBE | FTSE Euro Broad Investment-Grade Climate Transition Corporate Bond Index, in EUR terms |
| SBECTBU | FTSE Euro Broad Investment-Grade Climate Transition Corporate Bond Index, in USD terms |
| SBECTBUC | FTSE Euro Broad Investment-Grade Climate Transition Corporate Bond Index, currency-hedged in USD terms |

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