

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

**FTSE
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An LSEG Business

Corporate | Multi-Currency

The FTSE Fixed Income World Broad Investment-Grade TPI Climate Transition Corporate Bond Index is designed to reflect the performance of global fixed income markets, 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.

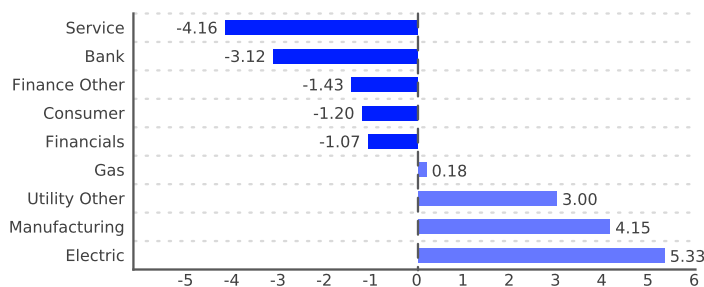
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG TPI Corp	11,021	10,895.83	10,433.12	100.00	3.63	8.44	4.31	5.71	91
AAA	96	91.96	83.51	0.80	3.44	15.04	4.31	8.56	42
AA	690	758.11	695.83	6.67	3.06	10.63	4.08	6.61	47
A	4,549	4,336.53	4,132.86	39.61	3.49	8.65	4.20	5.83	74
BBB	5,686	5,709.23	5,520.92	52.92	3.82	7.89	4.43	5.46	111
1-3 Years	2,730	2,713.37	2,711.98	25.99	3.02	2.01	3.64	1.90	73
3-5 Years	2,487	2,393.16	2,381.58	22.83	3.46	4.06	3.87	3.69	90
5-7 Years	1,639	1,685.06	1,612.07	15.45	3.15	6.01	4.16	5.36	98
7-10 Years	1,662	1,704.29	1,700.86	16.30	4.37	8.49	4.60	6.98	103
10+ Years	2,503	2,399.95	2,026.62	19.42	4.31	21.75	5.63	12.37	102
Finance	3,928	3,571.20	3,516.62	33.71	3.75	6.07	4.19	4.58	94
Industrial	5,383	5,047.60	4,745.98	45.49	3.58	9.64	4.43	6.21	86
Utility	1,710	2,277.02	2,170.51	20.80	3.55	9.50	4.26	6.43	98
WorldBIG Corp	11,583	10,953.11	10,439.24	100.00	3.80	8.98	4.52	5.90	91

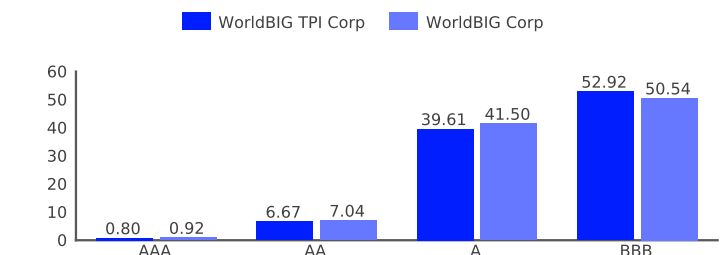
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

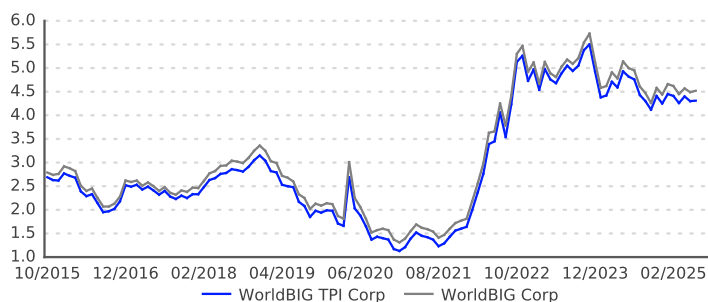
Top Underweights and Overweights (WorldBIG TPI Corp) - (WorldBIG Corp)



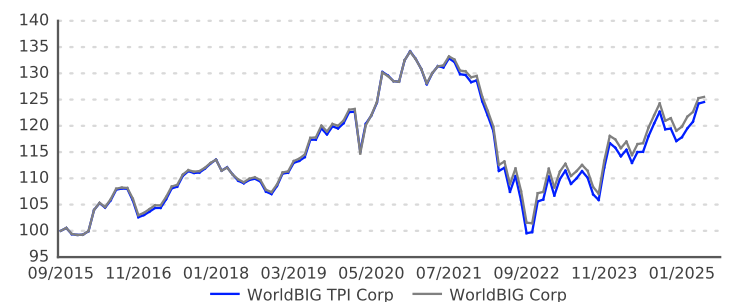
Credit Quality (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



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

Description	# of Issues	Weight (%)		
		WorldBIG TPI Corp	WorldBIG Corp	Diff
MORGAN STANLEY	78	2.41	1.64	0.77
E.ON SE	34	2.40	0.29	2.11
IBERDROLA SA	25	2.04	0.20	1.84
PORSCHE AUTOMOBIL HOLDING SE	61	1.75	0.56	1.19
TOYOTA MOTOR CORP	69	1.48	0.48	1.00
PG&E CORP	27	1.45	0.26	1.19
FORD MOTOR CO	45	1.43	0.50	0.93
BANCO SANTANDER SA	84	1.39	0.89	0.50
GENERAL MOTORS CO	58	1.21	0.54	0.67
NATIONAL GRID PLC	34	1.16	0.20	0.96

ANNUALIZED RETURNS (in %)

	WorldBIG TPI Corp								WorldBIG 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*	6.35	2.27	-2.99	1.53	-1.23	2.32	-2.36	0.49	5.41	2.33	-3.85	1.59	-2.10	2.38	-3.21	0.55
1 Year	8.29	6.68	3.55	4.82	2.24	6.48	-0.57	1.33	7.71	6.50	3.00	4.64	1.69	6.29	-1.10	1.13
3 Years	3.60	3.52	1.61	1.29	1.29	2.71	7.64	-1.94	3.50	3.51	1.52	1.26	1.19	2.69	7.54	-1.98
5 Years	0.42	0.86	0.01	-0.91	-1.31	0.23	6.46	-2.66	0.57	0.95	0.16	-0.84	-1.17	0.31	6.62	-2.60
Since WorldBIG TPI Corp Inception	2.30	3.06	2.12	1.07	3.53	2.17	4.29	0.19	2.38	3.04	2.20	1.04	3.62	2.14	4.37	0.16

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Base Index:	FTSE World 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

SBWBTCCU	FTSE World Broad Investment-Grade TPI Climate Transition Corporate Bond Index, in USD terms
SBWBTCUC	FTSE World Broad Investment-Grade TPI Climate Transition Corporate Bond Index, currency-hedged in USD terms
SBWBTCCE	FTSE World Broad Investment-Grade TPI Climate Transition Corporate Bond Index, in EUR terms
SBWBTCEC	FTSE World Broad Investment-Grade TPI Climate Transition Corporate Bond Index, currency-hedged in EUR terms

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