

# FTSE Asian Broad Climate Transition Corporate Bond Index

Corporate | USD

The FTSE Asian Broad Climate Transition Corporate Bond Index (ABBI 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 of the Paris-Aligned Benchmarks as stipulated by the EU 2019 Regulation on EU Climate Transition Benchmarks.

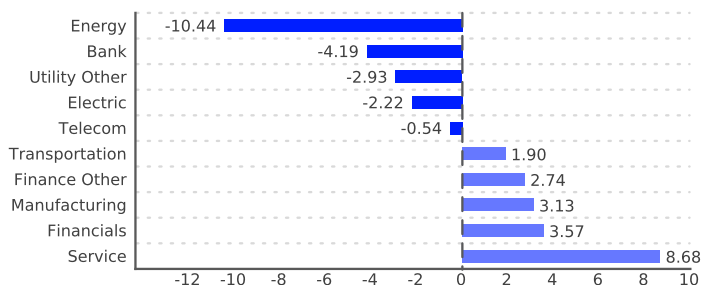
## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>ABBI CTB Corp</b>	<b>625</b>	<b>394.99</b>	<b>378.42</b>	<b>100.00</b>	<b>4.17</b>	<b>5.94</b>	<b>5.31</b>	<b>4.23</b>	<b>122</b>
Investment-Grade	542	347.11	332.50	87.86	3.96	6.29	4.99	4.43	89
High-Yield	83	47.87	45.92	12.14	5.74	3.39	7.60	2.74	359
1-3 Years	277	156.43	154.96	40.95	4.04	1.95	5.20	1.80	122
3-5 Years	165	99.12	97.24	25.70	4.63	4.02	5.39	3.56	146
5-7 Years	91	68.20	62.60	16.54	3.26	5.82	5.14	5.12	107
7-10 Years	38	29.26	29.89	7.90	5.64	8.81	5.50	6.80	119
10+ Years	54	41.97	33.72	8.91	4.06	23.49	5.73	13.38	84
Finance	257	134.45	131.34	34.71	4.40	4.84	5.19	3.60	113
Industrial	293	230.26	218.37	57.71	4.11	6.68	5.39	4.65	128
Utility	75	30.28	28.71	7.59	3.68	5.18	5.29	3.84	121
<b>ABBI Corp</b>	<b>760</b>	<b>467.93</b>	<b>446.43</b>	<b>100.00</b>	<b>4.22</b>	<b>6.66</b>	<b>5.34</b>	<b>4.47</b>	<b>120</b>

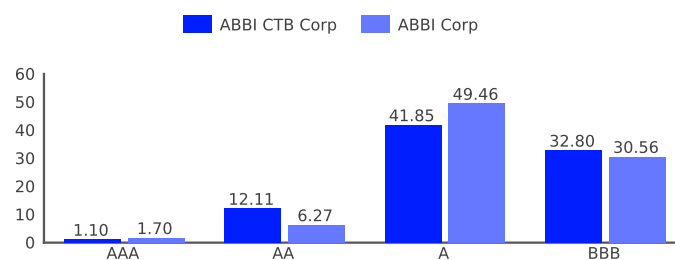
\* In USD billions

## COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

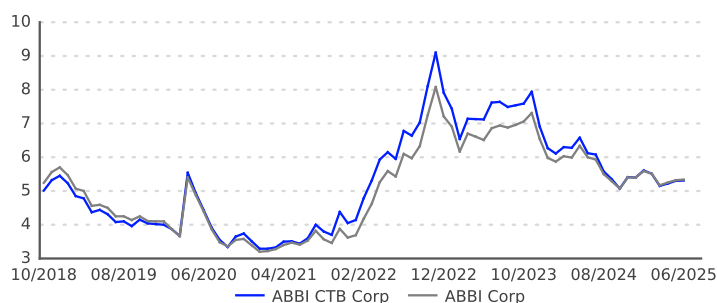
### Top Underweights and Overweights (ABBI CTB Corp) - (ABBI Corp)



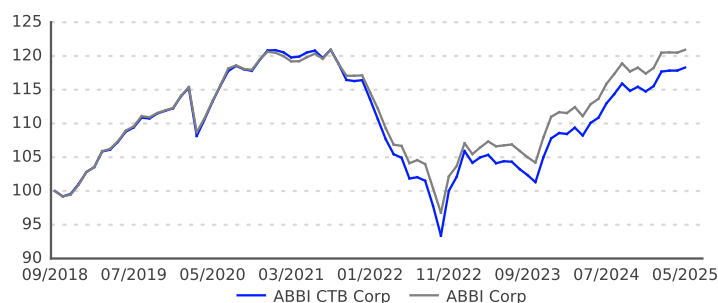
### Credit Quality (Market Weight in %)



## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (in USD)



**TOP 10 ISSUERS (In ABBI CTB Corp by Market Weight)**

Description	# of Issues	Weight (%)		
		ABBI CTB Corp	ABBI Corp	Diff
ALIBABA GROUP HOLDING LTD	12	5.05	3.29	1.76
LG CHEM LTD	11	5.00	1.61	3.39
HYUNDAI MOTOR CO	44	4.99	7.75	-2.76
AIA GROUP LTD	11	4.39	2.24	2.15
MTR CORP LTD	5	3.89	1.33	2.56
TSMC ARIZONA CORP	8	3.60	1.86	1.74
CK HUTCHISON HOLDINGS LTD	18	3.29	3.52	-0.23
SK HYNIX INC	5	3.21	1.13	2.08
CHINA CINDA ASSET MANAGEMENT CO	12	2.53	1.77	0.76
TAIWAN SEMICONDUCTOR MFG CO LTD	6	2.49	1.29	1.20

**ANNUALIZED RETURNS (In %)**

	ABBI CTB Corp								ABBI 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*	3.09	3.09	-5.97	2.34	-4.26	3.13	-5.35	1.30	3.00	3.00	-6.05	2.26	-4.35	3.04	-5.44	1.21
1 Year	7.44	7.44	2.74	5.57	1.44	7.26	-1.34	2.14	7.15	7.15	2.47	5.28	1.17	6.97	-1.61	1.85
3 Years	4.08	4.08	2.08	1.80	1.76	3.37	8.14	-1.42	4.26	4.26	2.27	2.03	1.94	3.58	8.33	-1.17
5 Years	0.88	0.88	0.47	-0.89	-0.86	0.32	6.95	-2.63	1.31	1.31	0.90	-0.45	-0.44	0.76	7.40	-2.17
Since ABBI CTB Corp Inception	2.55	2.55	2.90	0.52	2.04	1.72	6.30	-0.77	2.89	2.89	3.24	0.87	2.37	2.06	6.65	-0.42

\* Not annualized

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Base Index:	FTSE Asian Broad 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:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Exclusionary Screening:	Controversial weapons, tobacco, oil and gas, electricity production and 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"> <li>- Minimum carbon intensity reduction relative to the Base Index: 50%</li> <li>- Minimum geometric average annual carbon intensity reduction relative to the Base Year: 7%</li> <li>- Green Revenues improvement: greater than or equal to 100%</li> <li>- Corporate Target Setting - TPI MQ score improvement: 0.2 standard deviation of the Base Index</li> <li>- Corporate Target Setting - TPI CP Not Aligned Companies: 0% weight</li> </ul> For full details on the design criteria, please refer to the index <a href="#">Ground Rules</a>
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, 2018

VENDOR CODES

SBACCTB	FTSE Asian Broad Climate Transition Corporate Bond Index, in LCL terms
SBACCTBE	FTSE Asian Broad Climate Transition Corporate Bond Index, in EUR terms
SBACCTEC	FTSE Asian Broad Climate Transition Corporate Bond Index, currency-hedged in EUR terms

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