

FTSE Emerging Markets US Dollar Broad Climate Transition Corporate Bond Index

**FTSE
RUSSELL**
An LSEG Business

Corporate | USD

The FTSE Emerging Markets US Dollar Broad Climate Transition Corporate Bond Index (EMUSDBBI 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.

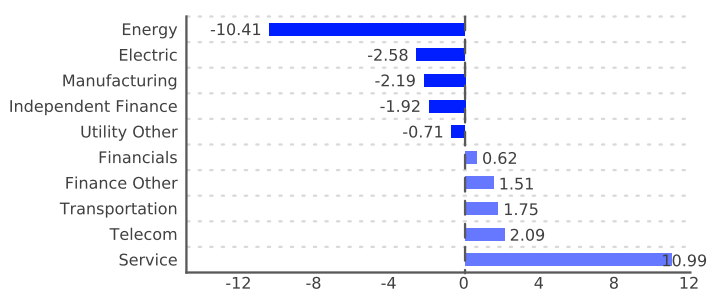
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EMUSDBBI CTB Corp	863	602.22	572.43	100.00	5.00	7.47	6.13	4.90	195
Investment-Grade	576	428.11	403.89	70.56	4.45	8.58	5.48	5.50	127
High-Yield	287	174.11	168.54	29.44	6.36	4.73	7.70	3.45	357
1-3 Years	268	170.51	168.54	29.44	4.52	1.95	5.84	1.75	181
3-5 Years	256	158.66	156.72	27.38	5.48	4.11	6.11	3.52	213
5-7 Years	153	103.57	95.03	16.60	4.46	6.12	6.33	5.11	223
7-10 Years	71	61.24	61.66	10.77	5.93	8.81	6.05	6.66	174
10+ Years	115	108.24	90.48	15.81	5.04	21.62	6.55	11.71	172
Finance	321	197.32	194.68	34.01	5.09	5.08	5.73	3.76	167
Industrial	393	304.78	283.79	49.58	4.89	8.85	6.26	5.53	200
Utility	149	100.11	93.95	16.41	5.15	7.98	6.56	5.34	234
EMUSDBBI Corp	1,052	708.18	676.21	100.00	5.06	7.60	6.11	4.98	191

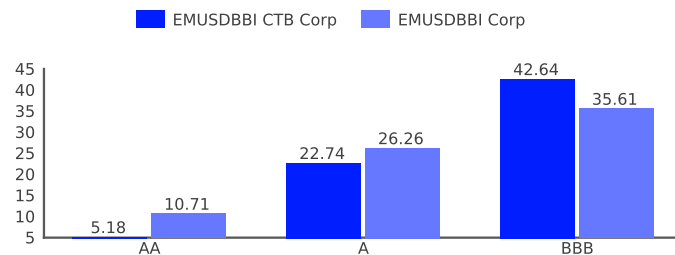
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

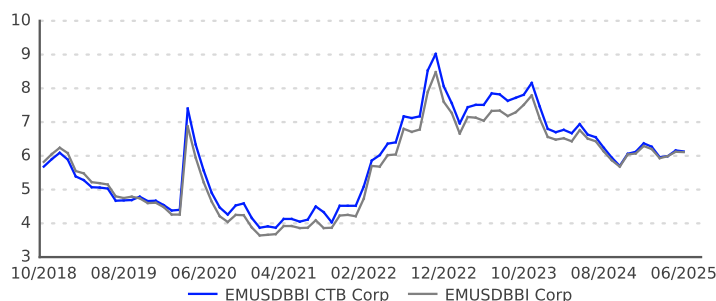
Top Underweights and Overweights (EMUSDBBI CTB Corp) - (EMUSDBBI Corp)



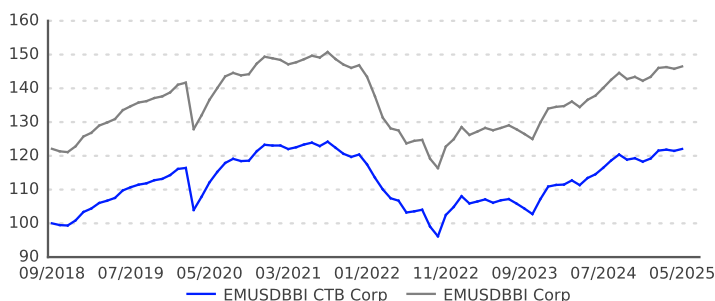
Credit Quality (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



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

Description	# of Issues	Weight (%)		
		EMUSDBBI CTB Corp	EMUSDBBI Corp	Diff
ALIBABA GROUP HOLDING LTD	12	5.06	1.86	3.20
NASPERS LTD	5	3.55	0.75	2.80
AMERICA MOVIL SAB DE CV	8	2.93	1.20	1.73
SOCIEDAD QUIMICA Y MINERA DE CHL	5	2.50	0.41	2.09
CHINA STATE CONSTRUCTION ENGINEERING CORP	8	2.35	0.66	1.69
EMPRESAS CMPC SA	5	2.29	0.36	1.93
UNITED ARAB EMIRATES GOVT OF	8	2.27	1.33	0.94
SUZANO HOLDING SA	7	1.95	1.05	0.90
KLABIN SA	4	1.77	0.32	1.45
MUBADALA DEVELOPMENT CO PJSC	16	1.52	1.96	-0.44

ANNUALIZED RETURNS (In %)

	EMUSDBBI CTB Corp								EMUSDBBI 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*	3.19	3.19	-5.87	2.47	-4.17	3.25	-5.26	1.42	2.99	2.99	-6.06	2.27	-4.35	3.05	-5.44	1.23
1 Year	7.59	7.59	2.88	5.70	1.58	7.39	-1.21	2.26	7.24	7.24	2.55	5.37	1.25	7.05	-1.53	1.94
3 Years	4.58	4.58	2.57	2.26	2.25	3.82	8.66	-0.97	4.74	4.74	2.73	2.46	2.40	4.01	8.82	-0.75
5 Years	1.71	1.71	1.30	-0.12	-0.04	1.09	7.83	-1.85	1.41	1.41	1.00	-0.39	-0.34	0.81	7.51	-2.12
Since EMUSDBBI CTB Corp Inception	3.03	3.03	3.39	0.95	2.52	2.11	6.80	-0.32	2.77	2.77	3.12	0.71	2.26	1.87	6.53	-0.56

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Base Index:	FTSE Emerging Markets US Dollar 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"> - Minimum carbon intensity reduction relative to the Base Index: 50% - 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, 2018

VENDOR CODES

SBEKCCTB	FTSE Emerging Markets US Dollar Broad Climate Transition Corporate Bond Index, in LCL terms
SBEKCCTE	FTSE Emerging Markets US Dollar Broad Climate Transition Corporate Bond Index, in EUR terms
SBEKCCEC	FTSE Emerging Markets US Dollar Broad Climate Transition Corporate Bond Index, currency-hedged in EUR terms

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