

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

Corporate | Australian Dollar

The FTSE Australian Broad Investment-Grade TPI Climate Transition Corporate Bond Index is designed to reflect the performance of Australian 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.

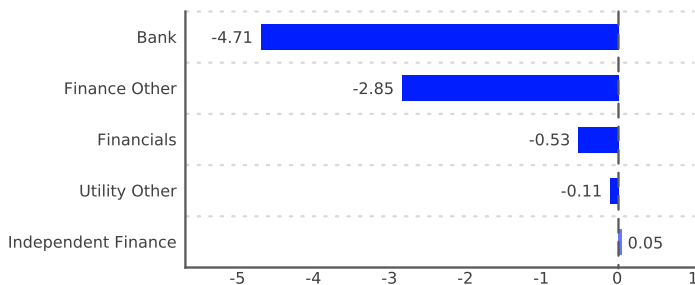
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
AusBIG TPI Corp	359	138.51	138.79	100.00	4.59	4.24	4.94	3.62	128
AAA	1	0.20	0.18	0.13	4.50	19.24	5.55	12.34	119
AA	85	33.73	33.94	24.46	4.42	3.80	4.52	3.29	88
A	146	57.21	57.97	41.77	4.87	4.52	4.98	3.81	131
BBB	127	47.37	46.70	33.65	4.38	4.16	5.19	3.58	154
1-3 Years	125	49.18	49.07	35.36	4.02	2.14	4.66	1.99	102
3-5 Years	135	54.37	54.84	39.51	4.78	4.04	4.88	3.58	130
5-7 Years	60	18.70	18.25	13.15	4.62	6.05	5.34	5.08	161
7-10 Years	32	15.34	15.83	11.41	5.73	8.80	5.54	6.77	163
10+ Years	7	0.93	0.79	0.57	4.30	15.58	5.78	10.58	157
Finance	211	78.14	79.18	57.05	4.93	4.10	4.95	3.52	131
Industrial	93	32.00	31.76	22.88	4.37	4.29	4.92	3.59	123
Utility	55	28.37	27.86	20.07	3.90	4.58	4.93	3.93	127
AusBIG Corp	370	139.06	138.78	100.00	4.60	4.56	4.99	3.85	132

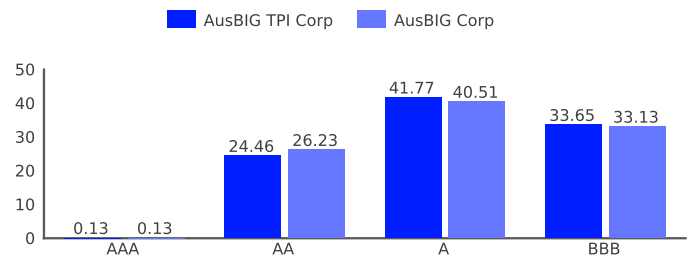
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

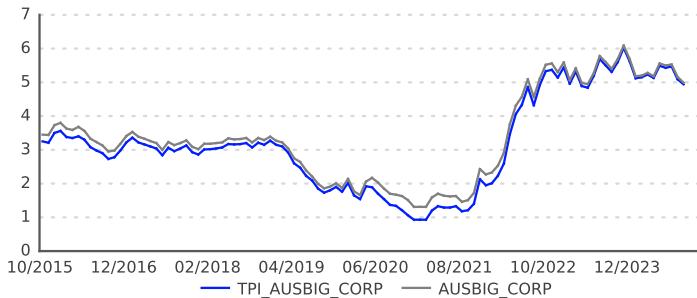
Top Underweights and Overweights (AusBIG TPI Corp) - (AusBIG Corp)



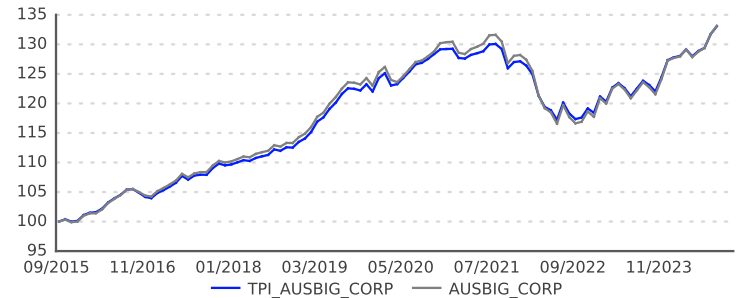
Credit Quality (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in EUR)



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

Description	# of Issues	Weight (%)		
		AusBIG TPI Corp	AusBIG Corp	Diff
NATIONAL AUSTRALIA BANK LTD	14	10.01	6.91	3.10
COMMONWEALTH BANK OF AUSTRALIA	14	10.00	6.79	3.21
LLOYDS BANKING GROUP PLC	6	3.77	2.00	1.77
TOYOTA MOTOR CORP	4	3.74	0.78	2.96
NEXTERA ENERGY INC	1	3.35	0.34	3.01
NESTLE SA	2	3.16	0.89	2.27
MACQUARIE GROUP LTD	6	3.13	1.66	1.47
AUSTRALIA & NEW ZEALAND BKG GRP	18	2.77	9.11	-6.34
TELSTRA GROUP LTD	4	2.62	1.77	0.85
WESTPAC BANKING CORP	15	2.47	8.12	-5.65

ANNUALIZED RETURNS (in %)

	AusBIG TPI Corp										AusBIG Corp									
	USD		EUR		GBP		JPY		AUD		USD		EUR		GBP		JPY		AUD	
	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd	Uhgd	Hgd
YTD*	3.90	5.26	3.69	4.13	0.78	5.05	7.31	1.24	6.79	6.79	4.06	5.42	3.85	4.29	0.94	5.20	7.47	1.39	7.03	7.03
1 Year	12.56	8.86	10.37	7.02	8.53	8.42	12.58	2.51	7.44	7.44	12.88	9.19	10.68	7.33	8.84	8.73	12.90	2.79	7.75	7.75
3 Years	-1.71	1.79	0.42	-0.11	-0.19	1.19	7.97	-2.39	0.76	0.76	-2.06	1.43	0.06	-0.47	-0.55	0.81	7.58	-2.77	0.39	0.39
5 Years	1.80	2.45	1.70	0.76	0.26	1.86	8.44	-0.51	1.66	1.66	1.65	2.30	1.55	0.60	0.11	1.70	8.28	-0.68	1.51	1.51
Since AusBIG TPI Corp Inception	2.86	3.50	2.95	1.60	4.51	2.68	5.14	0.94	0.00	0.00	2.87	3.51	2.96	1.61	4.52	2.68	5.15	0.94	0.00	0.00

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Base Index:	FTSE Australian 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

SBABTCLL FTSE Australian Broad Investment-Grade TPI Climate Transition Corporate Bond Index, in LCL terms

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