



# FTSE Australian Broad Investment-Grade Bond Index (AusBIG®)

Board | Australian Dollar

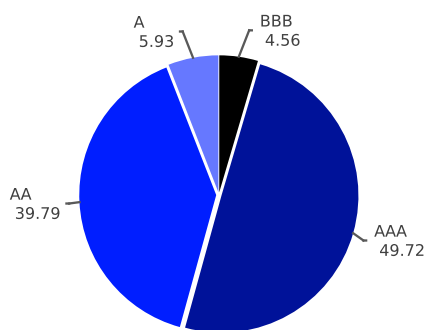
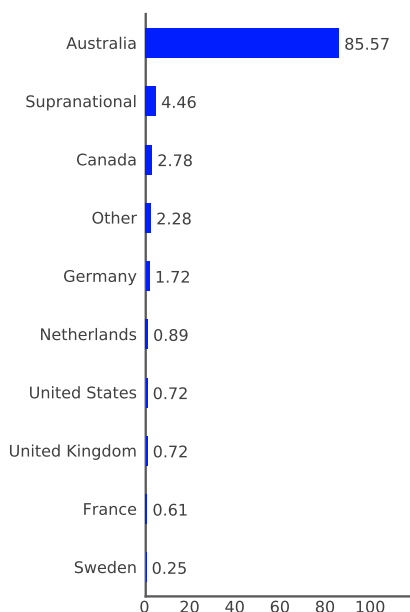
The FTSE Australian Broad Investment-Grade Bond Index (AusBIG) measures the performance of the Australian fixed-coupon bond market, including government, semi-government, and credit markets. It covers most sectors of the investment-grade, Australian Dollar-denominated fixed income market that are accessible to Australian institutional investors. Sub-indices are available in any combination of asset class, maturity, and rating.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>AusBIG</b>	<b>854</b>	<b>1,642.43</b>	<b>1,484.72</b>	<b>100.00</b>	<b>3.30</b>	<b>6.82</b>	<b>5.26</b>	<b>5.41</b>	<b>34</b>
1-3 Years	268	332.43	324.16	21.83	3.37	2.12	5.04	1.99	25
3-5 Years	250	317.88	296.44	19.97	3.12	4.07	5.18	3.70	39
5-7 Years	131	330.15	287.21	19.34	2.45	6.00	5.17	5.40	30
7-10 Years	138	409.89	366.43	24.68	3.69	8.62	5.42	7.12	40
10+ Years	67	252.09	210.48	14.18	3.88	14.61	5.56	10.10	36
Sovereign	30	648.24	572.90	38.59	2.84	8.09	4.96	6.27	-0
Commonwealth Gov.	27	646.99	571.67	38.50	2.83	8.10	4.96	6.28	-1
Foreign Sovereign	3	1.25	1.23	0.08	4.66	5.25	5.41	4.40	56
Regional Government	150	640.67	566.87	38.18	3.04	6.77	5.36	5.52	44
Sovereign Guar./Gov. Spons.	204	153.17	148.27	9.99	4.01	4.20	5.22	3.58	39
Covered	12	4.50	4.49	0.30	4.62	2.40	5.34	2.18	55
Corporate	458	195.85	192.20	12.95	5.06	4.90	5.90	3.97	104
Industrial	117	41.65	40.10	2.70	4.72	5.27	5.97	4.30	110
Utility	75	27.96	27.10	1.83	4.81	5.15	5.96	4.17	109
Finance	266	126.23	124.99	8.42	5.23	4.72	5.86	3.82	102

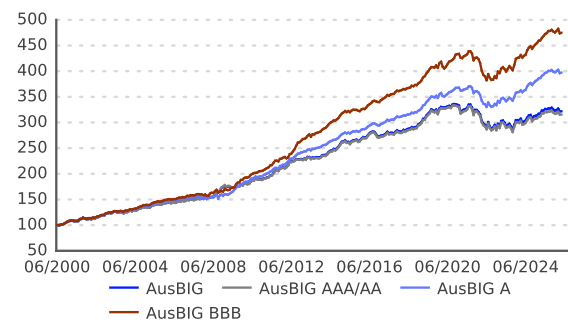
\* In AUD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

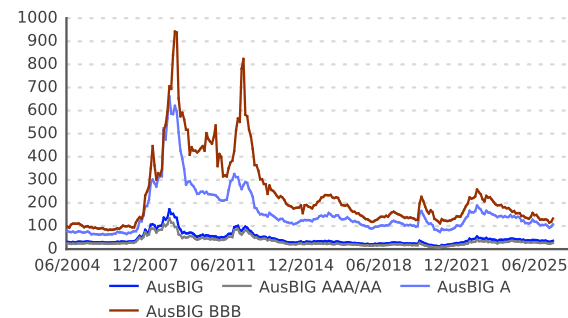


**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

## HISTORICAL INDEX LEVEL



## OPTION ADJUSTED SPREAD



**TOP 10 ISSUERS (By Market Weight)**

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
AUSTRALIA, COMWLTH OF	27	646.99	571.67	38.50	2.83	8.10	4.96	6.28	-1
NEW SOUTH WALES, STATE OF	24	187.66	166.96	11.24	3.05	6.60	5.32	5.44	40
VICTORIA, STATE OF	19	184.84	158.67	10.69	2.74	7.34	5.43	5.91	49
QUEENSLAND, STATE OF	23	143.31	126.60	8.53	3.04	6.79	5.35	5.59	42
SOUTH AUSTRALIA, STATE OF	12	37.04	33.29	2.24	3.19	6.28	5.30	5.12	39
WESTERN AUSTRALIA, STATE OF	11	34.22	31.20	2.10	3.01	5.31	5.15	4.48	28
CANADA PENSION PLAN INVT BOARD	9	16.35	16.22	1.09	4.64	4.40	5.13	3.71	28
WESTPAC BANKING CORP	19	15.80	15.91	1.07	5.63	6.21	5.89	4.68	99
INTERNATIONAL FINANCE CORP	11	15.35	14.32	0.96	3.22	4.12	5.14	3.53	31
AUSTRALIA & NEW ZEALAND BKG GRP	20	14.07	14.10	0.95	5.58	4.81	5.83	3.70	96

\* In AUD billions

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	AUD
Minimum Maturity:	At least one year; fixed-to-float bonds are removed one year prior to the fixed-to-float date
Minimum Size Outstanding:	Australian Government (CGS): AUD 750 million. Australian Semi-Government: AUD 250 million, including amounts issued under interest-withholding tax-free formats. Corporate, Supranational, Agency, covered bonds and others: AUD 100 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's or bonds guaranteed by the Commonwealth of Australia
Weighting:	Market capitalization
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:	June 30, 2000

\* Government includes foreign sovereign, sovereign guaranteed, government sponsored and regional government, regional government guaranteed, and regional government sponsored.

**VENDOR CODES**

Bloomberg SBI <GO>; SBBI <GO>

Reuters

AusBIG

SBABIG <INDEX>

AusBIG

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