

# FTSE Australian Broad Investment-Grade Bond 0+ Years Index

Board | Australian Dollar

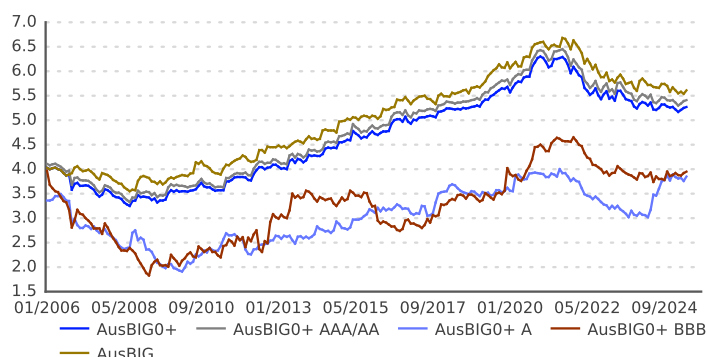
The FTSE Australian Broad Investment-Grade Bond 0+ Years Index (AusBIG 0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Australian Broad Investment-Grade Bond Index (AusBIG) through to maturity. The AusBIG measures the performance of the Australian fixed-coupon 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

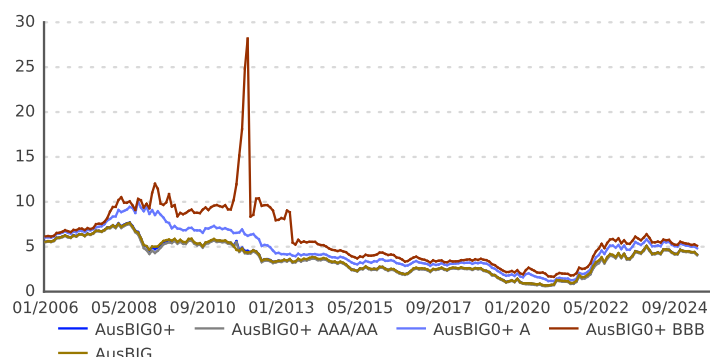
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>AusBIG0+</b>	<b>906</b>	<b>1,571.88</b>	<b>1,484.94</b>	<b>100.00</b>	<b>3.12</b>	<b>6.50</b>	<b>4.12</b>	<b>5.27</b>	<b>39</b>
1-3 Months	18	21.30	21.59	1.45	4.42	0.21	4.05	0.20	28
3-6 Months	26	10.90	10.93	0.74	3.38	0.35	4.28	0.34	59
6-9 Months	22	35.59	35.22	2.37	1.16	0.57	3.73	0.55	15
9-12 Months	32	33.60	33.80	2.28	4.02	0.93	3.68	0.90	22
0-1 Year	98	101.40	101.54	6.84	3.03	0.59	3.84	0.57	25
1-3 Years	260	280.63	280.92	18.92	3.26	2.00	3.65	1.89	33
3-5 Years	220	297.88	295.89	19.93	3.41	3.91	3.82	3.59	41
5-7 Years	143	262.40	236.87	15.95	2.16	5.95	4.10	5.46	41
7-10 Years	120	376.65	348.49	23.47	3.21	8.45	4.44	7.26	43
10+ Years	65	252.93	221.23	14.90	3.55	14.61	4.75	10.59	40
Sovereign	30	621.27	578.52	38.96	2.65	7.77	3.82	6.15	-0
Commonwealth Gov.	29	620.82	578.05	38.93	2.65	7.77	3.82	6.15	-0
Foreign Sovereign	1	0.45	0.47	0.03	4.51	4.61	3.94	4.08	45
Regional Government	160	601.75	556.02	37.44	3.01	6.72	4.27	5.56	50
Sovereign Guar./Gov. Spons.	244	168.86	168.56	11.35	3.59	3.70	3.95	3.25	44
Covered	20	8.03	8.17	0.55	4.45	1.86	4.23	1.71	77
Corporate	452	171.98	173.67	11.70	4.69	4.15	4.77	3.51	124
Finance	268	108.65	111.02	7.48	4.90	3.71	4.71	3.19	120
Industrial	116	37.79	37.33	2.51	4.42	4.99	4.96	4.15	135
Utility	68	25.54	25.32	1.71	4.17	4.76	4.79	3.98	123

\* In AUD billions

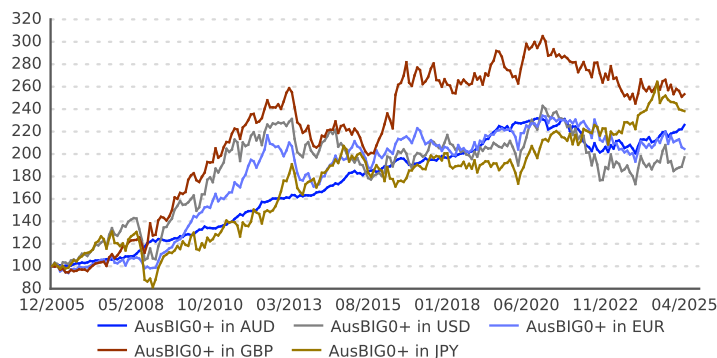
## HISTORICAL EFFECTIVE DURATION



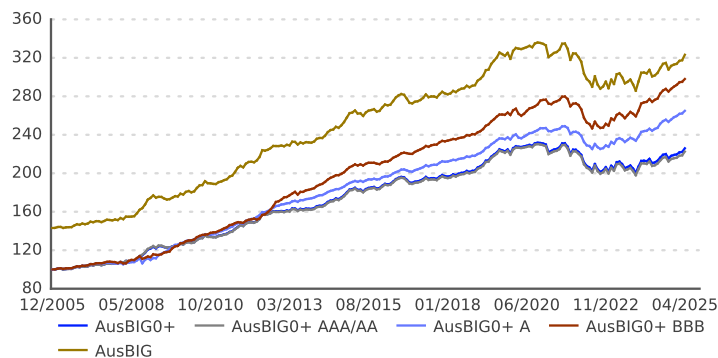
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in AUD)



	Return*	Standard Deviation*
AusBIG0+ in AUD	4.31	3.83
AusBIG0+ in USD	3.57	12.46
AusBIG0+ in EUR	3.77	8.85
AusBIG0+ in GBP	4.93	10.61
AusBIG0+ in JPY	4.59	12.93

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
AusBIG0+	4.31	3.83
AusBIG0+ AAA/AA	4.23	3.94
AusBIG0+ A	5.17	3.00
AusBIG0+ BBB	5.81	3.22
AusBIG	4.30	4.13

\* in AUD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	AUD	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.17	6.62	3.27	-2.88	2.62	-0.03	3.26	-3.23	1.78
1 Year	7.31	5.74	8.12	-0.54	6.23	-0.88	7.88	-4.16	2.63
3 Years	2.85	-0.68	4.11	-3.12	2.00	-2.71	3.45	2.55	-1.11
5 Years	-0.12	-0.58	0.62	-1.31	-0.97	-1.71	0.17	5.32	-2.71
Since Inception	4.31	3.57	2.85	3.77	1.83	4.93	2.71	4.59	0.67

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	AUD
Minimum Maturity:	At least one month. 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:	December 31, 2005

## VENDOR CODES

SBABIGZ FTSE Australian Broad Investment-Grade Bond 0+ Years Index, in AUD terms

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