

# FTSE Australian Broad Investment-Grade Choice Bond Index

Multi-Sector | Australian Dollar

The FTSE Australian Broad Investment-Grade Choice Bond Index (AusBIG Choice) provides a broad-based measure of the global fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of currency, maturity, and rating.

The AusBIG Choice measures the performance of the FTSE Australian Broad Investment-Grade Bond Index (AusBIG) after excluding issuers involved in Vice Products (Adult Entertainment, Alcohol, Cannabis, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Controversial Weapons, Conventional Weapons, Small Arms). Issuers are also excluded based on Controversial Conduct.

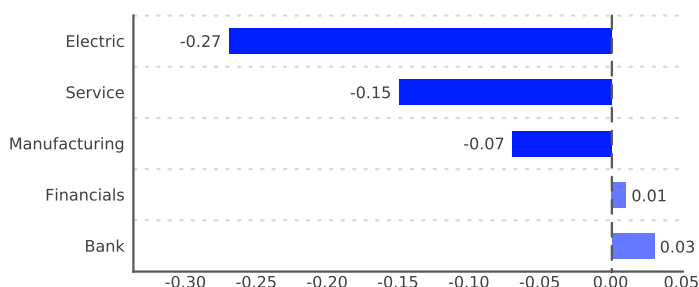
## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>AusBIG Choice</b>	<b>758</b>	<b>1,451.08</b>	<b>1,363.91</b>	<b>100.00</b>	<b>3.11</b>	<b>6.93</b>	<b>4.13</b>	<b>5.63</b>	<b>39</b>
AAA	213	743.46	698.50	51.21	2.83	7.37	3.85	5.89	8
AA	256	595.22	551.79	40.46	3.12	6.77	4.31	5.60	56
A	150	60.57	62.27	4.57	5.18	5.01	4.87	4.17	127
BBB	139	51.84	51.34	3.76	4.63	4.82	5.13	4.06	158
1-3 Years	247	277.08	277.40	20.34	3.26	2.00	3.64	1.89	32
3-5 Years	206	291.06	289.09	21.20	3.40	3.91	3.80	3.59	40
5-7 Years	131	258.03	232.52	17.05	2.12	5.95	4.09	5.47	40
7-10 Years	109	371.99	343.67	25.20	3.18	8.44	4.43	7.26	41
10+ Years	65	252.93	221.23	16.22	3.55	14.61	4.75	10.59	40
Government	389	1,306.04	1,217.09	89.24	2.92	7.21	4.05	5.85	28
Domestic Sovereign	27	580.71	538.12	39.45	2.68	8.26	3.84	6.55	-0
Foreign Sovereign	1	0.45	0.47	0.03	4.51	4.61	3.94	4.08	45
Government Related	361	724.88	678.50	49.75	3.12	6.38	4.21	5.30	50
Collateralized	12	3.93	4.01	0.29	4.27	2.74	4.20	2.51	85
Corporate	357	141.12	142.81	10.47	4.83	4.46	4.81	3.77	129
Finance	216	91.23	93.52	6.86	5.07	4.11	4.75	3.52	127
Industrial	89	29.91	29.57	2.17	4.56	5.30	5.01	4.39	139
Utility	52	19.98	19.72	1.45	4.19	4.80	4.78	4.01	123
<b>AUSBIG</b>	<b>808</b>	<b>1,470.49</b>	<b>1,383.39</b>	<b>100.00</b>	<b>3.13</b>	<b>6.91</b>	<b>4.14</b>	<b>5.61</b>	<b>40</b>

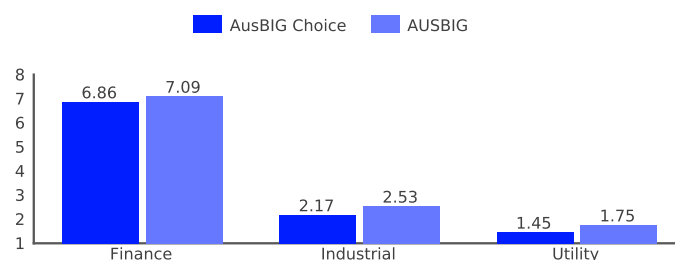
\* In AUD billions

## COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

### Top Underweights and Overweights (AusBIG Choice) - (AusBIG)



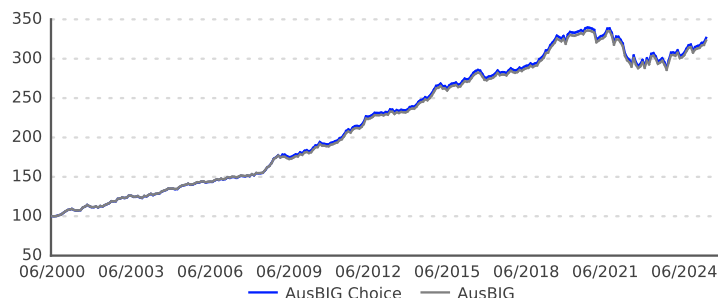
### Corporate - Industry (Market Weight in %)



## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (in AUD)



## ANNUALIZED RETURNS (in %)

	AusBIG Choice										AusBIG									
	AUD		USD		EUR		GBP		JPY		AUD		USD		EUR		GBP		JPY	
	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	3.27	6.73	3.37	-2.78	2.72	0.07	3.37	-3.13	1.88	3.27	6.73	3.37	-2.78	2.72	0.07	3.37	-3.13	1.88		
1 Year	7.47	5.90	8.30	-0.39	6.40	-0.73	8.05	-4.01	2.77	7.49	5.91	8.32	-0.38	6.42	-0.71	8.06	-4.00	2.79		
3 Years	2.72	-0.81	4.00	-3.25	1.88	-2.84	3.31	2.42	-1.24	2.74	-0.79	4.02	-3.23	1.91	-2.82	3.33	2.44	-1.22		
5 Years	-0.39	-0.85	0.36	-1.58	-1.24	-1.97	-0.11	5.04	-2.99	-0.36	-0.82	0.39	-1.55	-1.21	-1.95	-0.08	5.06	-2.96		
Since AusBIG Choice Inception	4.88	5.15	3.17	4.43	2.41	5.68	3.46	6.42	0.81	4.84	5.11	3.13	4.39	2.37	5.64	3.41	6.38	0.77		

\* 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 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
Exclusionary Screening:	Vice Products (Adult Entertainment, Alcohol, Cannabis, Gambling, Tobacco), Non-Renewable Energy (Fossil Fuels, Nuclear Power), Weapons (Controversial Weapons, Conventional Weapons, Small Arms), and Controversial Conduct
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

## VENDOR CODES

SBACL FTSE Australian Broad Investment-Grade Choice Bond Index, in AUD terms

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