

FTSE Australian Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index

**FTSE
RUSSELL**
An LSEG Business

Multi-Sector | Australian Dollar

The FTSE Australian Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (AusBIG ex-FFE) 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 ex-FFE measures the performance of the FTSE Australian Broad Investment-Grade Bond Index (AusBIG) after excluding issuers involved in Tobacco, Controversial Weapons and any revenue tied to Fossil Fuels. Issuers are also excluded based on Controversial Conduct.

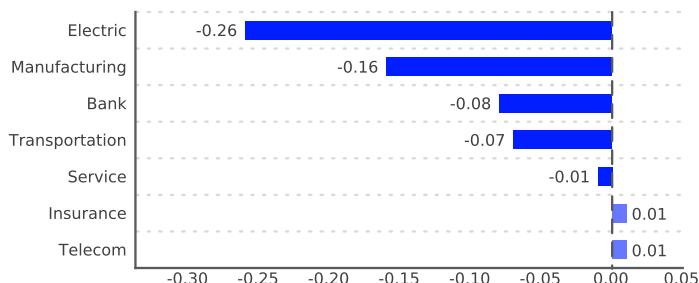
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
AusBIG ex-FFE	742	1,436.57	1,349.03	100.00	3.10	6.97	4.13	5.65
AAA	205	731.86	686.59	50.90	2.81	7.42	3.84	5.93
AA	256	595.22	551.79	40.90	3.12	6.77	4.31	5.60
A	143	58.66	60.30	4.47	5.18	5.06	4.88	4.21
BBB	138	50.84	50.35	3.73	4.58	4.90	5.11	4.13
1-3 Years	239	273.02	273.21	20.25	3.23	2.00	3.63	1.89
3-5 Years	197	281.76	279.59	20.72	3.36	3.91	3.79	3.59
5-7 Years	131	257.83	232.33	17.22	2.12	5.95	4.08	5.47
7-10 Years	110	371.04	342.68	25.40	3.17	8.44	4.43	7.26
10+ Years	65	252.93	221.23	16.40	3.55	14.61	4.75	10.59
Government	380	1,293.99	1,204.70	89.30	2.91	7.24	4.05	5.88
Domestic Sovereign	27	580.71	538.12	39.89	2.68	8.26	3.84	6.55
Foreign Sovereign	1	0.45	0.47	0.03	4.51	4.61	3.94	4.08
Government Related	352	712.83	666.12	49.38	3.09	6.42	4.22	5.33
Collateralized	12	3.93	4.01	0.30	4.27	2.74	4.20	2.51
Corporate	350	138.66	140.32	10.40	4.82	4.50	4.80	3.80
Finance	210	88.97	91.20	6.76	5.06	4.14	4.75	3.54
Industrial	88	29.71	29.40	2.18	4.52	5.39	4.98	4.46
Utility	52	19.98	19.72	1.46	4.19	4.80	4.78	4.01
AusBIG	808	1,470.49	1,383.39	100.00	3.13	6.91	4.14	5.61

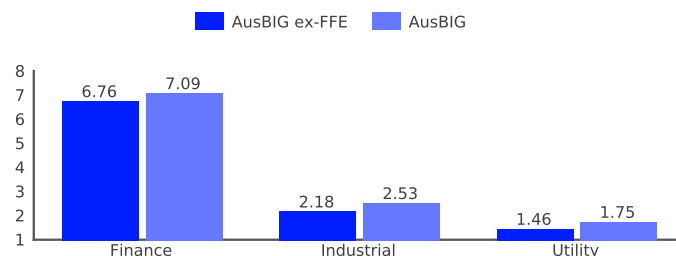
* In AUD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

Top Underweights and Overweights (AusBIG ex-FFE) - (AusBIG)



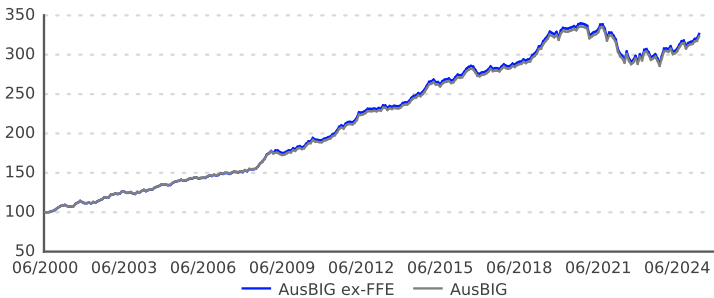
Corporate - Industry (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in AUD)



ANNUALIZED RETURNS (in %)

	AusBIG ex-FFE									AusBIG								
	AUD	USD		EUR		GBP		JPY		AUD	USD		EUR		GBP		JPY	
	Unhgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	3.28	6.73	3.38	-2.77	2.73	0.08	3.37	-3.13	1.89	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	8.04	-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	-1.25	2.74	-0.79	4.02	-3.23	1.91	-2.82	3.33	2.44	-1.22
5 Years	-0.39	-0.85	0.35	-1.58	-1.24	-1.98	-0.11	5.03	-3.00	-0.36	-0.82	0.39	-1.55	-1.21	-1.95	-0.08	5.06	-2.96
Since AusBIG ex-FFE 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-floating rate bonds are removed one year prior to the fixed-to-floating rate start 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:	Tobacco, Controversial Weapons, Controversial Conduct, and any revenue tied to Fossil Fuels (Arctic Oil & Gas Exploration, Oil & Gas, Oil Sands, Shale Energy, Thermol Coal)
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

SBAXFL FTSE Australian Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, in AUD terms

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