iBoxx® AUD Large Cap

The iBoxx AUD Large Cap index family represents the fixed income market for AUD denominated bonds with an iBoxx average rating of investment grade.

The index rules offer a broad coverage of the AUD bond universe from a domestic Australian investor’s perspective, whilst upholding minimum standards of investability and liquidity. The index currently comprises more than 500 bonds from 150+ issuers. The index is an integral part of the global iBoxx index families, which provide the marketplace with accurate and objective indices by which to assess the performance of bond markets and investments. The index rules are transparent and the index is independently calculated and administered by IHS Markit.

Transparent, independent, objective, and multi-dimensional coverage across all asset classes.

Transparency
Documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations is publicly available.

Independence
iBoxx® products utilise independent multi-source pricing and reference data subject to rigorous quality testing, with a fully documented price challenge process in place. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO benchmark principles and is an authorised benchmark administrator under the European Benchmark Regulation (BMR).

Multi-dimensional analysis
A wide range of analytical values are published to support risk, performance measurement and attribution analysis.

Flexibility
iBoxx® offers the ability to customize indices to meet specific criteria.

Depth of Data
A broad history of index and sub-index returns and analytics are available and published frequently to support index analysis.

INDEX IDENTIFIERS

<table>
<thead>
<tr>
<th>Index Name</th>
<th>ISIN</th>
<th>BBG Ticker</th>
<th>RIC</th>
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<tbody>
<tr>
<td>iBoxx AUD Large Cap Overall</td>
<td>GB00BF83FW20</td>
<td>IBXXAUIT</td>
<td>.IBXXAUIT</td>
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<td>iBoxx AUD Australian Government</td>
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<td>IBXXAUNA</td>
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INDEX STRUCTURE

Overall

Government
Non-Government  Semi-Government  Covered  Corporates

<table>
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<tr>
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<th>%</th>
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<tr>
<td>Government</td>
<td>58.18</td>
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<tr>
<td>Semi-Government</td>
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<tr>
<td>Financials</td>
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<tr>
<td>Non-Financials</td>
<td>3.64</td>
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Rating and Maturity Indices
- Ratings (AAA, AA, A, BBB)
- Maturity (1-3, 3-5, 5-7, 7-10, 1-10, 10+)

INDEX ELIGIBILITY CRITERIA

Issuer types
Government, semi-governments and sovereigns, corporates and collateralized

Bond types

Eligible: Fixed coupon bonds, step-ups, event-driven bonds, covered bonds, callable and putable bonds, certificate of deposits

Excluded: Zero coupon bonds, sinking funds and amortizing bonds, floating rate notes, perpetuities, optionally and mandatory convertible bonds, subordinated bank or insurance debt with mandatory contingent features, collateralized debt obligations, retail bonds, private placements

Time to maturity
Minimum 1 year

Amount outstanding
Australian Government Securities: AUD 2 billion
Non-Government: AUD 200 million

Rating
Investment grade and above
Any bond rated as being in default by one or more of Fitch, Moody’s or S&P, or which is trading flat of accrued or is distressed does not qualify for the index

Currency
AUD

INDEX DETAILS

Pricing sources
Bonds are priced using multi-source pricing

Calculation frequency
Daily

Rebalancing frequency
Monthly

History start date
30 November, 2011
(Extended history for the Australian Government index is available from 31 December, 2001)

Weighting
Market capitalization

For further information, please refer to the relevant guide on ihsmarkit.com/iBoxx

More information on IHS Markit products and services

AMERICAS  EMEA  APAC
+1 212 931 4900  +44 20 7260 2000  +65 6922 4200

sales@ihsmarkit.com

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