



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.

KEY STATS

\$5trn+

Total value of derivative trades outstanding (OTC value linked to IHS Markit Indices)

\$175bn+

AUM in ETFs

20,000+

Bonds in indices

500+

Clients

CUSTOMERS

Asset managers

ETF issuers

Hedge funds

Insurers/Pensions

Investment banks

INDEX IDENTIFIERS

Index Name	ISIN	BBG Ticker	RIC
iBoxx AUD Large Cap Overall	GB00BF83FW20	IBXXAUOT	.IBXXAUOT
iBoxx AUD Australian Government	GB00BF83FX37	IBXXAUGT	.IBXXAUGT
iBoxx AUD Non-Government Large Cap	GB00BF83G414	IBXXAUNA	.IBXXAUNA
iBoxx AUD Semi-Governments & Sovereigns Large Cap	GB00BF83GC98	IBXXAUSA	.IBXXAUSA
iBoxx AUD Australian State-Governments	GB00BF83GV87	IBXXAUSB	.IBXXAUSB
iBoxx AUD Kangaroo Bonds Large Cap	GB00BF9PMZ94	IBXXAUKA	.IBXXAUKA
iBoxx AUD Corporates & Covered Large Cap	GB00BF9QMC90	IBXXAUCD	.IBXXAUCD
iBoxx AUD Corporates Large Cap	GB00BF83HG02	IBXXAUCA	.IBXXAUCA
iBoxx AUD Non-Financials Large Cap	GB00BF9PMB50	IBXXAUNI	.IBXXAUNI

INDEX STRUCTURE

Overall

Government

Non-Government	Semi-Government	Covered	Corporates
			Financials Non-Financials - 8 Sectors

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 puttable bonds, certificate of deposits

Excluded: Zero coupon bonds, sinking funds and amortizing bonds, floating rate notes, perpetuals, 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

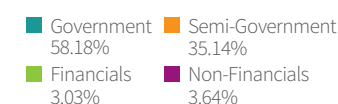
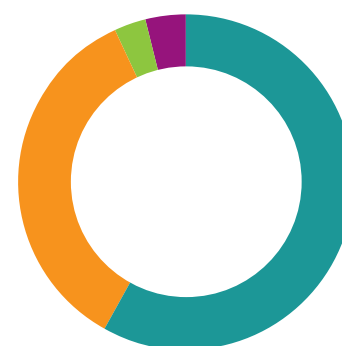
History start date 30 November, 2011
(Extended history for the Australian Government index is available from 31 December, 2001)

Weighting Market capitalization

For further information, please refer to the relevant guide on [ihsmarkit.com/iBoxx](https://www.ihsmarkit.com/iBoxx)

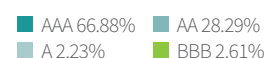
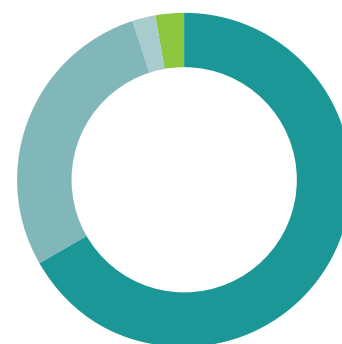
Sector Breakdown

Index weights as of 30 Jun 2021



Rating Breakdown

Index weights as of 30 Jun 2021



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