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 450 bonds from 140+ 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.

### Transparency
Publicly available documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations.

### Multi-dimensional analysis
Wide range of analytical values is published to support risk, performance measurement and attribution analysis.

### Independence
Multi-source and independent pricing and reference data used subject to rigorous quality testing with a fully documented price challenge process. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO principles and is an authorized benchmark administrator under the European Benchmark Regulation (BMR).

### Flexibility
Ability to customize and deliver standard indices to meet specific investment criteria.

### Depth of Data
History of index returns available and wealth of analytics data published to support index analysis.

### Key Stats
- $5trn+ Total value of derivatives trades outstanding*
- $120bn+ AUM in ETFs
- 15,000+ Indices
- 20,000+ Bonds in iBoxx indices
- 500+ Clients

### Customers
- Asset managers
- ETF issuers
- Hedge funds
- Insurers
- Investment banks
- Pension companies

### Index Identifiers

<table>
<thead>
<tr>
<th>Index Name</th>
<th>ISIN</th>
<th>BBG Ticker</th>
<th>RIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>iBoxx AUD Large Cap Overall</td>
<td>GB00BF83FW20</td>
<td>IBXXAUOT</td>
<td>.IBXXAUOT</td>
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<tr>
<td>iBoxx AUD Australian Government</td>
<td>GB00BF83FX37</td>
<td>IBXXAUGT</td>
<td>.IBXXAUGT</td>
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<td>iBoxx AUD Non-Government Large Cap</td>
<td>GB00BF83G414</td>
<td>IBXXAUNA</td>
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<tr>
<td>iBoxx AUD Semi-Governments &amp; Sovereigns Large Cap</td>
<td>GB00BF83GC98</td>
<td>IBXXAUSA</td>
<td>.IBXXAUSA</td>
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<tr>
<td>iBoxx AUD Australian State-Governments</td>
<td>GB00BF83GV87</td>
<td>IBXXAUSB</td>
<td>.IBXXAUSB</td>
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<tr>
<td>iBoxx AUD Kangaroo Bonds Large Cap</td>
<td>GB00BF9PMZ94</td>
<td>IBXXAUKA</td>
<td>.IBXXAUKA</td>
</tr>
<tr>
<td>iBoxx AUD Corporates &amp; Covered Large Cap</td>
<td>GB00BF9QMC90</td>
<td>IBXXAUCD</td>
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<tr>
<td>iBoxx AUD Corporates Large Cap</td>
<td>GB00BF83HG62</td>
<td>IBXXAUCA</td>
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<tr>
<td>iBoxx AUD Non-Financials Large Cap</td>
<td>GB00BF9PMB50</td>
<td>IBXXAUNI</td>
<td>.IBXXAUNI</td>
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*OTC value linked to IHS Markit indices
INDEX STRUCTURE

<table>
<thead>
<tr>
<th>Overall</th>
<th>Government</th>
<th>Non-Government</th>
<th>Semi-Government</th>
<th>Covered</th>
<th>Corporates</th>
</tr>
</thead>
<tbody>
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</tr>
</tbody>
</table>

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, 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

Sector Breakdown
Index weights as of 31 July 2018

Rating Breakdown
Index weights as of 31 July 2018

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