

Description

The S&P/ASX Australian 3-Year Treasury Bond (Dollar Value) Futures Index holds the nearest 3-year treasury bond futures contract and its performance is calculated using the dollar value change rather than the price change.

Index Attributes

The index conforms to local market convention in which performance is measured using the dollar value change of the contract instead of the price change.

Methodology Construction

- **Universe.** Must be front month futures contracts traded on the global futures exchanges.
- **Roll.** The roll date is two business days prior to the last trading day of the futures contract.
- **Total Return Index Calculation.** The total return is calculated using a risk free rate based on the Australian 3-month Bill rate.

Quick Facts

CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	AUD
LAUNCH DATE	November 12, 2015
FIRST VALUE DATE	December 1, 1999
REGULATORY AUTHORIZATION	European Union

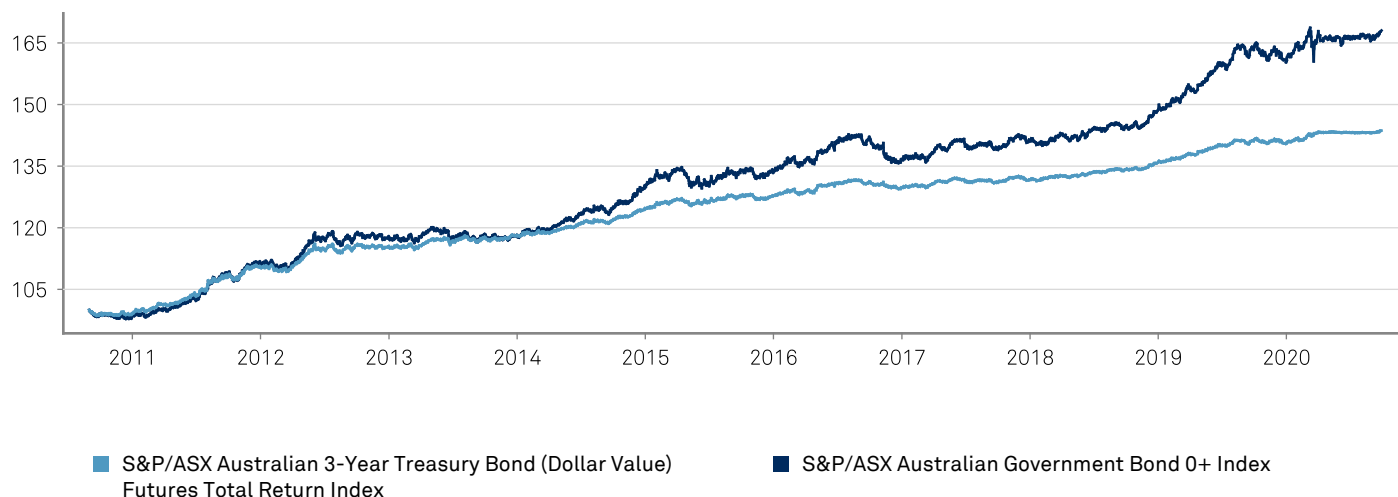
For more information, including the complete methodology document, please visit:

<https://www.spglobal.com/spdji/en//indices/fixed-income/sp-asx-australian-3-year-treasury-bond-dollar-value-futures-index>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance

* Data has been re-based at 100



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS				
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS	
Total Return	292.6	-0.06%	-0.09%	1.89%	1.3%	2.89%	2.28%	3.65%
BENCHMARK* Total Return	162.68	-0.77%	-0.34%	3.43%	0.83%	5.83%	4.42%	5.19%

* The index benchmark is the S&P/ASX Australian Government Bond 0+ Index

Calendar Year Performance

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return	3.35%	3.17%	1.48%	1.66%	2.34%	5.56%	2.3%	4.42%	11.57%	5.15%
BENCHMARK* Total Return	7.85%	5.09%	3.49%	2.45%	2.38%	10.21%	0.28%	5.47%	13.48%	5.06%

* The index benchmark is the S&P/ASX Australian Government Bond 0+ Index

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return	1.28%	1.38%	2.01%	2.26	1.65	1.82
BENCHMARK* Total Return	3.5%	3.44%	3.49%	1.67	1.28	1.49

Risk is defined as standard deviation calculated based on total returns using monthly values.

* The index benchmark is the S&P/ASX Australian Government Bond 0+ Index

Index Characteristics

MARKET VALUE OUTSTANDING [AUD MILLION]	0.12
NUMBER OF CONSTITUENTS	1
10-YEAR HISTORICAL INDEX LEVEL HIGH [MAY 14, 2020]	293.09
10-YEAR HISTORICAL INDEX LEVEL LOW [SEPTEMBER 21, 2010]	201.63

CONTACT US

spdji.com

index_services@spglobal.com

S&P Dow Jones Custom Indices

customindices@spglobal.com

New York

1 212 438 7354

1 877 325 5415

Mexico City

52 (55) 1037 5290

London

44 207 176 8888

Dubai

971 (0)4 371 7131

Mumbai

91-22-2272-5312

Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/ASX Australian 3-Year Treasury Bond (Dollar Value) Futures Total Return Index was November 12, 2015. The launch date of the S&P/ASX Australian Government Bond 0+ Index was September 5, 2014.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

Copyright © 2020 S&P Dow Jones Indices LLC. All rights reserved. Redistribution or reproduction in whole or in part are prohibited without written permission. STANDARD & POOR'S and S&P are registered trademarks of Standard & Poor's Financial Services LLC ("S&P"); DOW JONES is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); and these trademarks have been licensed for use by S&P Dow Jones Indices LLC. S&P Dow Jones Indices LLC, Dow Jones, S&P and their respective affiliates ("S&P Dow Jones Indices") and third party licensors makes no representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent and S&P Dow Jones Indices and its third party licensors shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is not an indication or guarantee of future results. This document does not constitute an offer of any services. Except for certain custom index calculation services, all information provided by S&P Dow Jones Indices is general in nature and not tailored to the needs of any person, entity or group of persons. S&P Dow Jones Indices receives compensation in connection with licensing its indices to third parties and providing custom calculation services. It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments offered by third parties that are based on that index. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any investment fund or other investment product or vehicle that seeks to provide an investment return based on the performance of any Index. S&P Dow Jones Indices LLC is not an investment or tax advisor. S&P Dow Jones Indices makes no representation regarding the advisability of investing in any such investment fund or other investment product or vehicle. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Credit-related information and other analyses, including ratings, are generally provided by licensors and/or affiliates of S&P Dow Jones Indices. Any credit-related information and other related analyses and statements are opinions as of the date they are expressed and are not statements of fact. S&P Dow Jones Indices LLC is analytically separate and independent from any other analytical department. For more information on any of our indices please visit www.spdji.com.