

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.
- **Excess Return Index Calculation.** The excess return is calculated using the dollar value change rather than the price change. The dollar value is calculated using the price of the underlying future's contract, following the local Australian market convention in which performance is measured using the dollar value including interest.

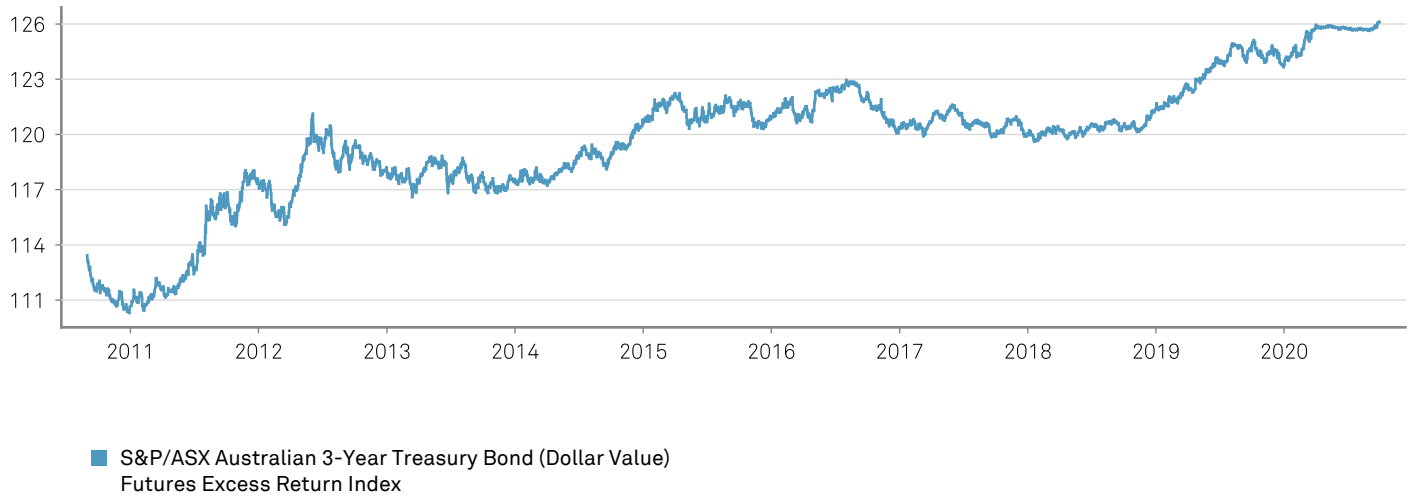
Quick Facts

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/>

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



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS				
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS	
Excess Return	125.64	-0.07%	-0.13%	1.59%	0.68%	1.43%	0.61%	1.03%

Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010	
Excess Return	1.9%	1.12%	-0.29%	-0.37%	0.03%	2.75%	-0.54%	0.52%	6.28%	0.31%

Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS			
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS	
Excess Return	1.25%	1.37%	1.93%	1.14	0.44	0.53

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

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DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/ASX Australian 3-Year Treasury Bond (Dollar Value) Futures Excess Return Index was November 12, 2015.

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.

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