

Bloomberg AusBond Composite 0+ Yr Index

This document is intended to be read in conjunction with the [Bloomberg AusBond Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg AusBond Composite 0+ Yr Index includes investment grade, fixed interest bonds with a minimum of 1 month to maturity issued in the Australian debt market under Australian law.

The features specific to this Index are set out below.

Index Ticker BACM0 Index

Eligibility Requirements

Currencies Principal and coupon must be denominated in AUD

Sector

- Australian Treasuries
- Australian Semi-Governments
- Supranational, Sovereign and Agency (SSA)
- Credit

Credit Rating

Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond-level ratings may not be available, other sources such as comparable issue rating or issuer rating may be used to classify securities by credit quality

Maturity

- At least one month remaining until final maturity, regardless of optionality
- Securities with a fixed-to-float coupon structure will qualify for the fixed-rate indices until one month prior to the first coupon reset date

Minimum Liquidity Requirements

AUD 100 million

Coupon Types

- Fixed-rate coupon
- Callable fixed-to-floating rate bonds are eligible during their fixed-rate term only

Security Types

Included

- Fixed-rate coupon bonds
- Fixed-to-float coupon bonds during the fixed-rate period

Excluded

- Convertibles
- Zero coupon
- Private placements
- Perpetuals
- Credit-linked notes
- Total return structures
- Collateralized debt, bond and fund obligations (CDOs, CBOs, CFOs)

- Synthetic securitizations
- Hybrid capital securities with deferral payment options
- Defaulted securities
- Securities with loss absorption clause (e.g. non-viability trigger, contingent convertible)
- Amortizing structures (except Inflation Linked Annuities)

Environmental, Social and Governance (ESG)

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

Document Version History

Date	Update
March 2026	First Publication

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