Fixed Income Indexes

VettaFi Australian Government Index

Aug 2026

Table of Contents

`

Introduction

Index Objective

The VettaFi Australian Government Index (formerly owned and administered by Credit Suisse) tracks the performance of AUD denominated bonds issued in the Australian Government bond market. The index provides a broad market benchmark representing the total return performance and characteristics of treasury debt issued by the Australian Government.

Highlights

The bond selection process focuses on liquid, sovereign debt issued directly by the Australian Government to ensure a transparent and tradable constituent universe.

VettaFi acquired the Credit Suisse Fixed Income indices in February 2025 and possesses complete live data since inception. Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange).

Dates

Rebalance/Reconstitution Dates: Index is rebalanced/reconstituted monthly on the last business date of the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Index Change and Consultation Policy

Index Construction

Universe

The index universe consists of Australian Dollar denominated sovereign debt obligations issued directly by the Government of Australia.

Constituent Selection

The bond selection process consists of rule-based inclusion criteria, ensuring that only liquid bonds are included. Bonds that do not have reliable, consistent vendor pricing are excluded from the index.

The following criteria apply:

- Bonds must be denominated in Australian Dollars.
- Bonds must be issued by the Commonwealth Government of Australia.
- Sovereign-owned enterprise debt, state government debt, local authority, and supranational issues are strictly excluded.
- Nominal, fixed-rate coupon bonds are eligible.
- Treasury Notes, inflation-indexed bonds, floating-rate notes, and retail savings bonds are ineligible for inclusion.
- Bonds must have a minimum outstanding amount of 2.5 billion AUD.
- Bonds must have at least one year remaining to maturity.
- Bonds are eligible once they are actively priced.
- Bonds must settle on or before the rebalance date, which is the last business day of the month.

Bond Pricing

The index is calculated each trading day using bid pricing.

Constituent Weightings

Constituents are market-cap weighted.

Index Maintenance

Rebalancing and Reconstitution

The index composition is updated once a month on the last business day of the previous month and takes effect on the first business day of the month. This composition remains constant throughout the month.

Corporate Actions

Please refer to the Fixed Income Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Total Return Index
VettaFi Australian Government Index	2000-12-29	100	ATITOPR	ATITOTR

Methodology Updates and Changes

Date	Version	Previous	New
Aug 2026	1.0.0		Initial Version of rebranded indices with VettaFi as the new owner and administrator.

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer