FTSE Fixed Income Core Infrastructure Index (FFICII)

Multi-Sector | Multi-Currency

The FTSE Fixed Income Core Infrastructure Index (FFICII) is a comprehensive, broad market multi-currency index diversified across three FTSE Russell-defined infrastructure sectors. The Index is designed to reflect the performance of infrastructure debt securities worldwide, including coverage of Investment-Grade and High-Yield markets across a number of major currencies, from both corporate and quasi-government issuers. The Index covers a broad array of sectors, and sub-indices are available in any combination of currency, maturity, sector and rating.
The Index benefits from FTSE Russell's two step approach to defining "core" infrastructure, which considers both industry classification (COBS) and revenue derived from core infrastructure activities, and is aligned with the equity FTSE Core Infrastructure Index Series in both design and classification.

INDEX CONSTRUCTION

FTSE Russell defines infrastructure issuers as those that own, manage or operate structures or networks which are used for the processing or movement of goods, services, information/data, people, energy or necessities from one location to another. A detailed definition of infrastructure is available in the Index Ground Rules on www.lseg.com.
The base universe for the Index is derived from FTSE Russell's extensive fixed income market coverage, including the AUD, EUR, GBP, JPY and USD Investment-Grade markets, and CHF, EUR, GBP and USD High-Yield markets. Once the base universe is defined, FTSE Russell then applies a two-step process to identify issuers which satisfy infrastructure related criteria.

- Firstly, the base index universe is refined according to a list of eligible COBS classification sectors, selected to capture issuers consistent with the above definition of infrastructure.
- Secondly, proprietary research is undertaken to determine the percentage of each issuer's revenue derived from core infrastructure activities (see Ground Rules for a full list); these revenue percentages determine whether an issuer will be included in the core infrastructure index. The current revenue threshold from core infrastructure activities to be included in the FTSE Fixed Income Core Infrastructure Index Series is 65%.

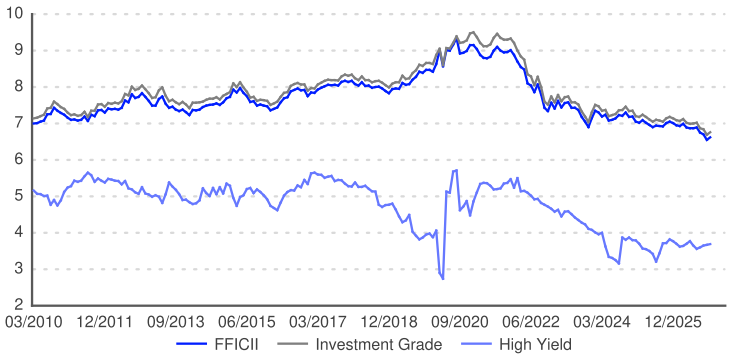
INDEX PROFILE

Description	# of Issuers	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FFICII	**220**	**2,116**	**1,501.70**	**1,376.85**	**100.00**	**4.12**	**10.56**	**5.40**	**6.62**	**96**
Investment-Grade	199	2,019	1,436.05	1,316.43	95.61	4.05	10.80	5.31	6.76	85
AAA	1	20	18.70	17.02	1.24	2.11	8.07	3.56	6.93	1
AA	21	142	125.51	105.13	7.64	2.61	11.01	4.61	7.00	57
A	80	776	507.51	456.43	33.15	3.91	13.20	5.20	7.84	70
BBB	132	1,081	784.34	737.85	53.59	4.42	9.27	5.51	6.05	100
High-Yield	28	97	65.65	60.43	4.39	5.52	5.45	7.33	3.69	325
BB	24	67	45.24	44.52	3.23	5.26	4.70	6.07	3.69	220
B	4	9	8.65	8.72	0.63	7.19	3.62	7.16	2.62	229
CCC	3	21	11.76	7.19	0.52	5.26	9.69	15.35	4.98	1,092
1-3 Years	136	344	238.01	234.42	17.03	3.46	2.02	4.70	1.88	72
3-5 Years	165	411	283.70	271.45	19.72	3.57	3.97	5.09	3.57	101
5-7 Years	138	304	218.22	208.89	15.17	4.09	6.00	5.18	5.15	98
7-10 Years	133	379	276.65	265.73	19.30	4.70	8.45	5.48	6.76	103
10+ Years	102	678	485.11	396.36	28.79	4.44	21.86	6.08	12.20	99
AUD	40	107	30.38	29.61	2.15	5.12	5.46	6.16	4.42	123
EUR	89	559	441.22	403.77	29.33	2.76	7.20	4.36	5.53	92
GBP	41	169	94.73	82.65	6.00	4.76	11.01	6.75	7.03	153
JPY	5	74	36.44	34.53	2.51	1.36	5.77	2.48	4.85	23
USD	100	1,207	898.94	826.29	60.01	4.79	12.53	5.86	7.27	94
Government Related	31	305	235.91	206.44	14.99	2.40	9.24	4.09	6.35	53
Corporate	187	1,811	1,265.79	1,170.41	85.01	4.44	10.81	5.63	6.67	103
Energy Infrastructure	138	1,490	1,045.71	968.34	70.33	4.49	10.99	5.64	6.87	100
Telecommunications Infrastructure	14	120	90.35	85.89	6.24	4.22	5.42	5.49	4.08	135
Transportation Infrastructurezd	70	506	365.64	322.62	23.43	3.02	10.62	4.65	6.56	72

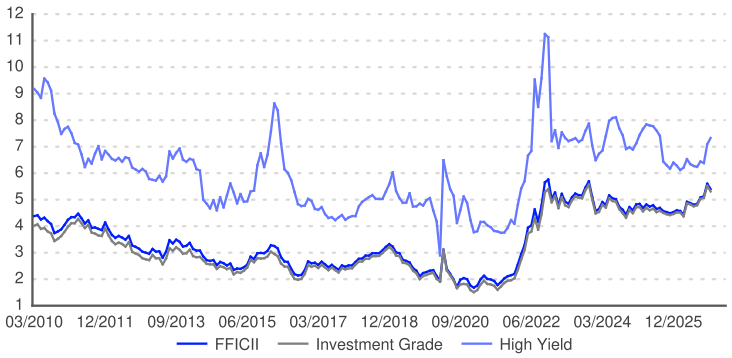
* In USD billions

Source: FTSE Russell as of October 31, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

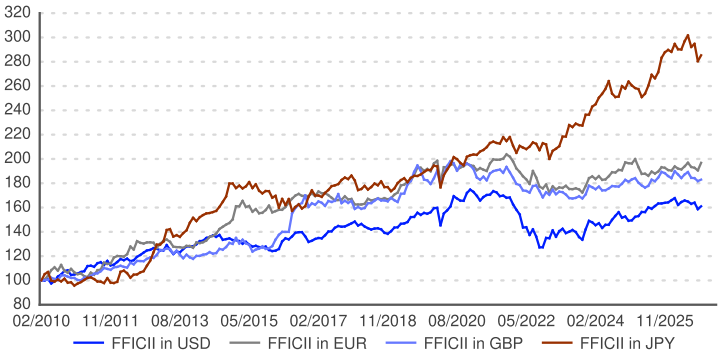
HISTORICAL EFFECTIVE DURATION



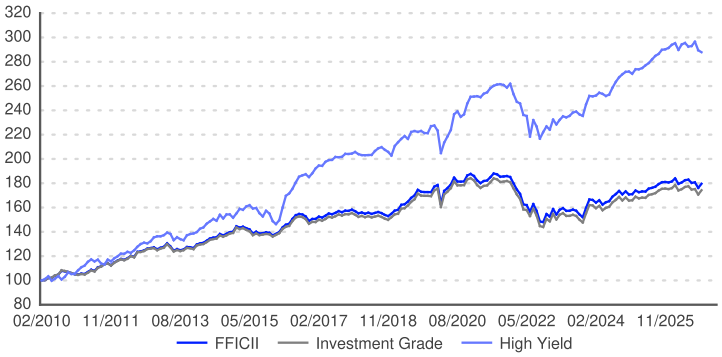
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



ANNUALIZED RETURNS (in %)

	USD		JPY		GBP		EUR	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.97	-0.13	-1.51	-2.57	-1.58	-0.22	3.14	-1.56
1 Year	-1.45	-0.10	0.75	-3.16	-3.34	-0.19	1.90	-1.86
3 Years	6.45	6.40	7.85	1.64	3.00	6.12	4.53	4.41
5 Years	-1.06	0.04	5.54	-4.31	-0.60	-0.59	-0.34	-2.04

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Universe:	Multi-currency fixed-rate, investment-grade and high-yield credit universe, covering corporate and quasi-government core infrastructure issuers
Defining Infrastructure:	FTSE Russell defines infrastructure issuers as those that own, manage or operate structures or networks, which are used for the processing or movement of goods, services, information/data, people, energy and necessities from one location to another. FTSE Russell applies a two-step process to identify issuers which satisfy infrastructure related criteria. Firstly, the eligible universe is defined according to a list of eligible COBS classification sectors, selected to capture issuers consistent with the above definition. Secondly, proprietary research is undertaken to determine the percentage of a company's revenue derived from core infrastructure activities (see ground rules for a full list of these); these revenue percentages determine whether a company will be included in the core infrastructure universe.
Coupon:	Investment Grade: Fixed-rate and fixed-to-floating rate bonds. High Yield: Fixed rate and fixed-to-floating rate cash-pay bonds, Zero-to-Full (ZTF), Pay-in-Kind (PIK), step-coupon bonds
Minimum Maturity:	At least one year
Minimum Issue Size:	Investment-Grade: AUD 250 million (Semi-Gov) / AUD 100 million (Corporate), EUR 500 million, GBP 300 million, JPY 50 billion, USD 500 million High-Yield: CHF 100 million, EUR 200 million, GBP 150 million, USD 250 million
Minimum Quality:	Minimum C by S&P and Ca by Moody's (excludes defaulted bonds)
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Investment-Grade: LSEG Pricing Service High-Yield: Interactive Data (USD bonds) and LSEG Pricing Service (non-USD bonds)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	February 28, 2010

VENDOR CODES

SBCIADU	FTSE FI Core Infrastructure Bond Index in AUD	SBCIADC	FTSE FI Core Infrastructure Bond Index in AUD Hedged
SBCIEU	FTSE FI Core Infrastructure Bond Index in EUR	SBCIEC	FTSE FI Core Infrastructure Bond Index in EUR Hedged
SBCIGU	FTSE FI Core Infrastructure Bond Index in GBP	SBCIGC	FTSE FI Core Infrastructure Bond Index in GBP Hedged
SBCIJYU	FTSE FI Core Infrastructure Bond Index in JPY	SBCIJYC	FTSE FI Core Infrastructure Bond Index in JPY Hedged
SBCIUU	FTSE FI Core Infrastructure Bond Index in USD	SBCIUC	FTSE FI Core Infrastructure Bond Index in USD Hedged
SBCIIGAU	FTSE FI Core Infrastructure Bond IG Index in AUD	SBCIIGAC	FTSE FI Core Infrastructure Bond IG Index in AUD Hedged
SBCIIGEU	FTSE FI Core Infrastructure Bond IG Index in EUR	SBCIIGEC	FTSE FI Core Infrastructure Bond IG Index in EUR Hedged
SBCIIGGU	FTSE FI Core Infrastructure Bond IG Index in GBP	SBCIIGGC	FTSE FI Core Infrastructure Bond IG Index in GBP Hedged
SBCIIGJU	FTSE FI Core Infrastructure Bond IG Index in JPY	SBCIIGJC	FTSE FI Core Infrastructure Bond IG Index in JPY Hedged
SBCIIGUU	FTSE FI Core Infrastructure Bond IG Index in USD	SBCIIGUC	FTSE FI Core Infrastructure Bond IG Index in USD Hedged
SBCIHYAU	FTSE FI Core Infrastructure Bond HY Index in AUD	SBCIHYAC	FTSE FI Core Infrastructure Bond HY Index in AUD Hedged
SBCIHYEU	FTSE FI Core Infrastructure Bond HY Index in EUR	SBCIHYEC	FTSE FI Core Infrastructure Bond HY Index in EUR Hedged
SBCIHYGU	FTSE FI Core Infrastructure Bond HY Index in GBP	SBCIHYGC	FTSE FI Core Infrastructure Bond HY Index in GBP Hedged
SBCIHYJU	FTSE FI Core Infrastructure Bond HY Index in JPY	SBCIHYJC	FTSE FI Core Infrastructure Bond HY Index in JPY Hedged
SBCIHYUU	FTSE FI Core Infrastructure Bond HY Index in USD	SBCIHYUC	FTSE FI Core Infrastructure Bond HY Index in USD Hedged
SBCIAUDL	FTSE FI Core Infrastructure AUD Bond Index in AUD		
SBCICHFL	FTSE FI Core Infrastructure CHF Bond Index in CHF		
SBCIEURL	FTSE FI Core Infrastructure EUR Bond Index in EUR		
SBCIGBPL	FTSE FI Core Infrastructure GBP Bond Index in GBP		
SBCIJPYL	FTSE FI Core Infrastructure JPY Bond Index in JPY		
SBCIUSDL	FTSE FI Core Infrastructure USD Bond Index in USD		

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