

FTSE US Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index

Multi-Sector | US Dollar

The FTSE US Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index (USBIG SLB0+) is designed to measure the performance of investment-grade US Dollar denominated Sustainability-Linked Bonds (SLBs) issued by US Treasury, government-sponsored, and corporations. Its constituents are selected from the FTSE US Broad Investment-Grade Bond Index (USBIG), screened in accordance with the transparent and defined SLBs criteria which are aligned with International Capital Markets Association (ICMA) Sustainability-Linked Bond Principles (SLBP).

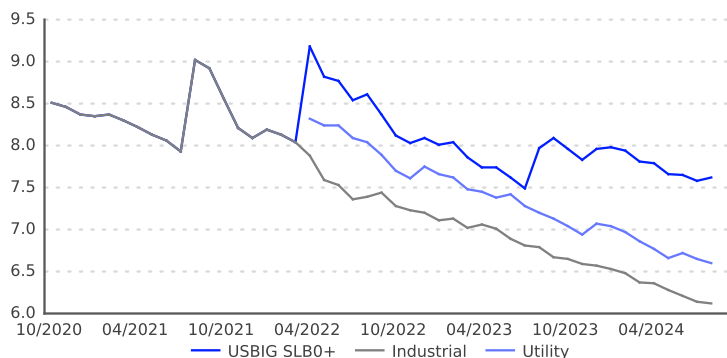
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

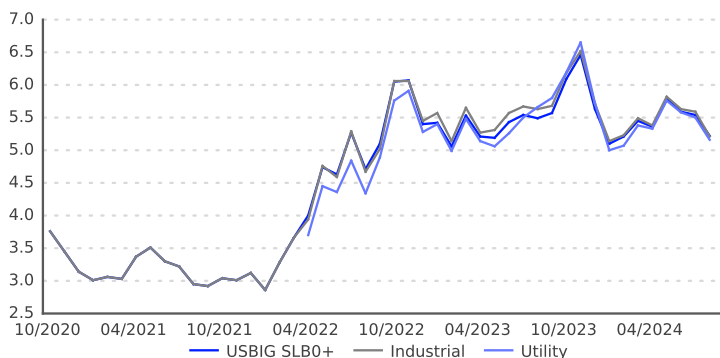
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|--------------------|-------------|--------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|------------|
| USBIG SLB0+ | 18 | 20.43 | 19.34 | 100.00 | 4.20 | 10.54 | 5.22 | 7.62 | 115 |
| A | 6 | 7.78 | 7.37 | 38.13 | 4.30 | 14.76 | 5.11 | 9.44 | 95 |
| BBB | 12 | 12.65 | 11.96 | 61.87 | 4.13 | 7.95 | 5.29 | 6.50 | 127 |
| 3-5 Years | 3 | 1.85 | 1.70 | 8.80 | 2.45 | 4.33 | 4.77 | 3.98 | 80 |
| 5-7 Years | 2 | 2.25 | 2.05 | 10.59 | 3.97 | 6.57 | 5.75 | 5.57 | 177 |
| 7-10 Years | 10 | 11.20 | 10.74 | 55.54 | 4.24 | 8.47 | 5.12 | 6.85 | 109 |
| 10+ Years | 3 | 5.13 | 4.85 | 25.08 | 4.82 | 19.03 | 5.39 | 11.47 | 114 |
| Credit | 18 | 20.43 | 19.34 | 100.00 | 4.20 | 10.54 | 5.22 | 7.62 | 115 |
| Corporate | 14 | 13.10 | 12.12 | 62.67 | 3.69 | 7.38 | 5.21 | 6.16 | 121 |
| Industrial | 13 | 12.20 | 11.31 | 58.50 | 3.71 | 7.35 | 5.21 | 6.12 | 121 |
| Utility | 1 | 0.90 | 0.81 | 4.17 | 3.40 | 7.78 | 5.16 | 6.60 | 116 |

* In USD billions

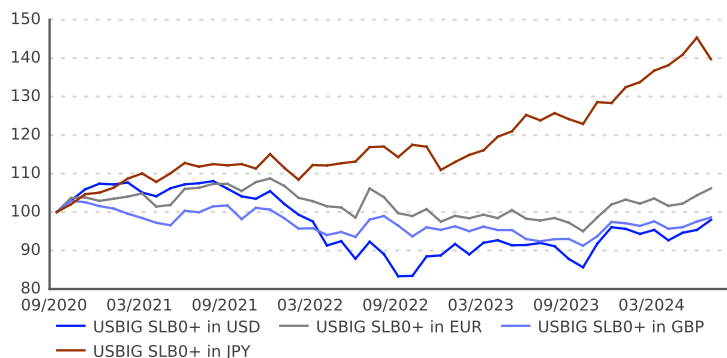
HISTORICAL EFFECTIVE DURATION (By Corporate Sector)



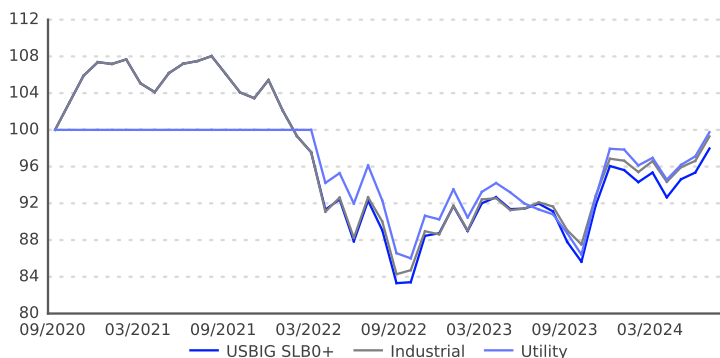
HISTORICAL YIELD TO MATURITY (By Corporate Sector)



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Corporate Sector, in USD)



| | Return* | Standard Deviation* | | Return* | Standard Deviation* |
|--------------------|---------|---------------------|---|---------|---------------------|
| USBIG SLB0+ in USD | -0.53 | 10.29 | USBIG SLB0+ | -0.53 | 10.29 |
| USBIG SLB0+ in EUR | 1.57 | 7.81 | Industrial | -0.19 | 9.74 |
| USBIG SLB0+ in GBP | -0.37 | 6.66 | Utility | -0.11 | 11.69 |
| USBIG SLB0+ in JPY | 9.11 | 7.41 | * in USD, Annualized Since Inception (in %) | | |

* Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

| | USD | | EUR | | GBP | | JPY | |
|-----------------|----------|--------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | 1.99 | 1.99 | 4.12 | 0.99 | 1.22 | 1.76 | 8.85 | -1.64 |
| 1 Year | 6.53 | 6.53 | 8.55 | 4.38 | 6.72 | 5.68 | 12.82 | -0.25 |
| 3 Years | -3.04 | -3.04 | -0.04 | -5.25 | -0.45 | -4.12 | 7.71 | -7.47 |
| Since Inception | -0.53 | -0.53 | 1.57 | -2.52 | -0.37 | -1.49 | 9.11 | -4.22 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|---|--|
| Weighting: | Market capitalization |
| Sustainability-Linked Bond Eligibility: | LSEG Reference data identifies Sustainability-Linked Bonds that are aligned with the core principles provided by International Capital Markets Association (ICMA) Sustainability-Linked Bond Principles (SLBP). |
| Minimum Maturity: | Entry: At least one year. Exit: At least one month. Fixed-to-floating rate bonds are removed one month prior to the fixed-to-floating rate date. |
| Minimum Quality: | Minimum quality depends on the underlying index |
| Pricing: | LSEG Pricing Service |
| Rebalancing: | Once a month at month end |
| 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. |
| Fixing Date: | Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website. |
| Base Date: | September 30, 2020 |

VENDOR CODES

SBUSL0L FTSE US Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index, in USD terms

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