

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).

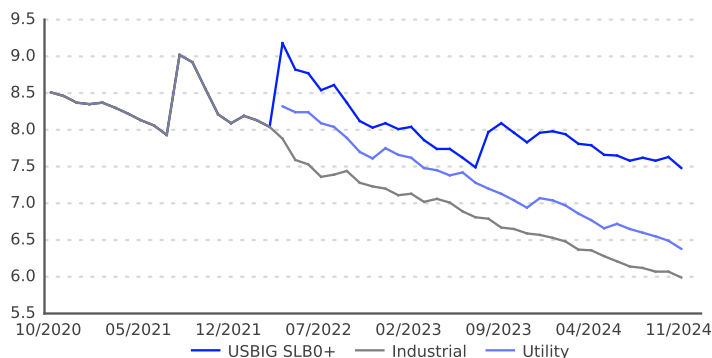
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

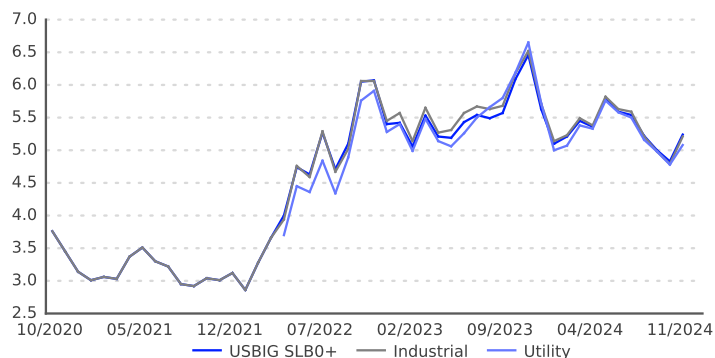
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
USBIG SLB0+	18	20.43	19.27	100.00	4.20	10.29	5.24	7.48	95
A	6	7.78	7.34	38.10	4.30	14.51	5.18	9.28	82
BBB	12	12.65	11.93	61.90	4.13	7.70	5.28	6.37	103
3-5 Years	3	1.85	1.70	8.81	2.45	4.08	4.79	3.80	62
5-7 Years	4	3.25	2.90	15.03	3.40	6.50	5.49	5.65	128
7-10 Years	8	10.20	9.83	51.00	4.45	8.35	5.15	6.78	89
10+ Years	3	5.13	4.85	25.15	4.82	18.78	5.43	11.28	99
Credit	18	20.43	19.27	100.00	4.20	10.29	5.24	7.48	95
Corporate	14	13.10	12.11	62.83	3.69	7.13	5.20	6.01	97
Industrial	13	12.20	11.29	58.57	3.71	7.10	5.21	5.99	98
Utility	1	0.90	0.82	4.26	3.40	7.53	5.08	6.38	84

* In USD billions

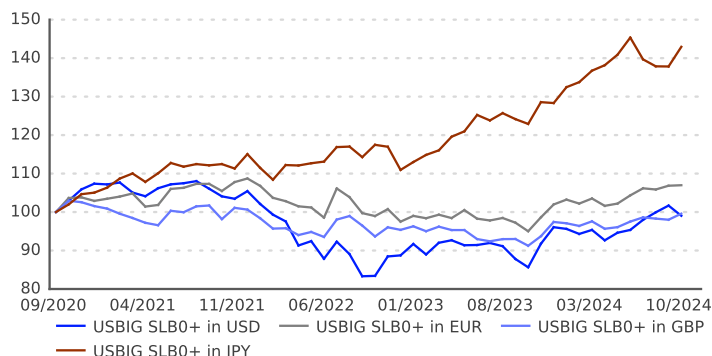
HISTORICAL EFFECTIVE DURATION (By Corporate Sector)



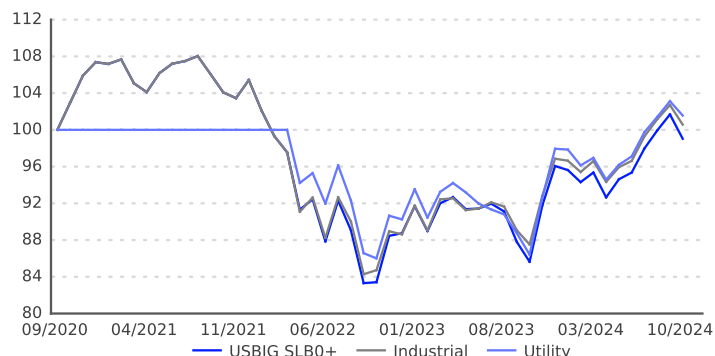
HISTORICAL YIELD TO MATURITY (By Corporate Sector)



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Corporate Sector, in USD)



	Return*	Standard Deviation*		Return*	Standard Deviation*
USBIG SLB0+ in USD	-0.24	10.14	USBIG SLB0+	-0.24	10.14
USBIG SLB0+ in EUR	1.66	7.57	Industrial	0.14	9.56
USBIG SLB0+ in GBP	-0.10	6.50	Utility	0.60	11.22
USBIG SLB0+ in JPY	9.14	7.40	* 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*	3.09	3.09	4.90	1.53	2.22	2.60	11.39	-2.15
1 Year	15.64	15.64	12.58	13.32	9.14	14.71	16.31	8.37
3 Years	-1.64	-1.64	0.47	-3.99	0.48	-2.81	8.32	-6.59
Since Inception	-0.24	-0.24	1.66	-2.24	-0.10	-1.20	9.14	-4.09

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Sustainability-Linked Bond Eligibility:	LSEG Reference Data Services 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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