FTSE US Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | US Dollar

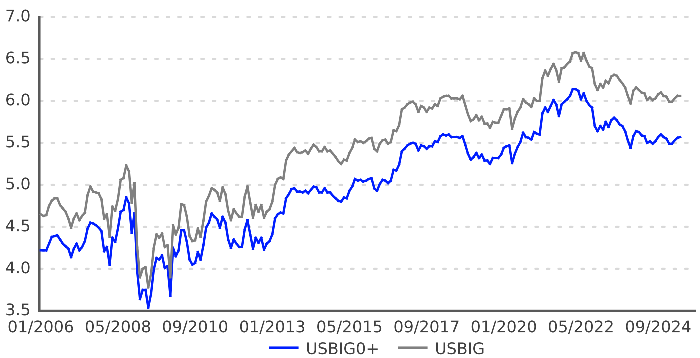
The FTSE US Broad Investment-Grade Bond 0+ Years Index (USBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE US Broad Investment-Grade Bond Index (USBIG). The USBIG measures the performance of US Dollar-denominated bonds issued in the US investment-grade bond market. Introduced in 1985, the index covers US Treasury, government sponsored, collateralized, and corporate debt providing a reliable representation of the US investment-grade bond market. Sub-indices are available in any combination of sectors, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
USBIG0+	**11,048**	**34,042.87**	**31,886.73**	**100.00**	**3.49**	**8.17**	**4.54**	**5.57**	**39**
1-3 Months	157	465.48	468.59	1.47	2.72	0.15	4.59	0.15	21
3-6 Months	199	695.50	694.70	2.18	2.89	0.35	4.44	0.34	11
6-9 Months	236	774.50	776.56	2.44	3.04	0.61	4.27	0.58	11
9-12 Months	268	889.50	884.19	2.77	2.91	0.85	4.15	0.82	14
0-1 Year	860	2,824.98	2,824.04	8.86	2.91	0.55	4.33	0.52	14
1-3 Years	2,032	6,660.85	6,627.70	20.79	3.20	1.96	3.90	1.84	22
3-5 Years	1,766	5,626.38	5,575.76	17.49	3.66	4.02	4.13	3.59	36
5-7 Years	1,306	4,088.80	3,899.14	12.23	3.49	6.02	4.51	5.04	45
7-10 Years	1,491	8,387.92	7,687.06	24.11	3.53	8.42	4.96	6.75	46
10+ Years	3,593	6,453.94	5,273.02	16.54	3.82	22.56	5.32	13.69	66
US Treasury	332	16,037.37	15,193.33	47.65	3.05	7.41	3.97	5.17	-0
Government Sponsored	234	590.24	590.63	1.85	3.16	3.73	3.92	3.20	7
Collateralized	314	7,884.23	7,118.15	22.32	3.42	7.45	5.07	5.78	42
Credit	10,168	9,531.04	8,984.62	28.18	4.30	10.30	5.13	6.21	107

* In USD billions

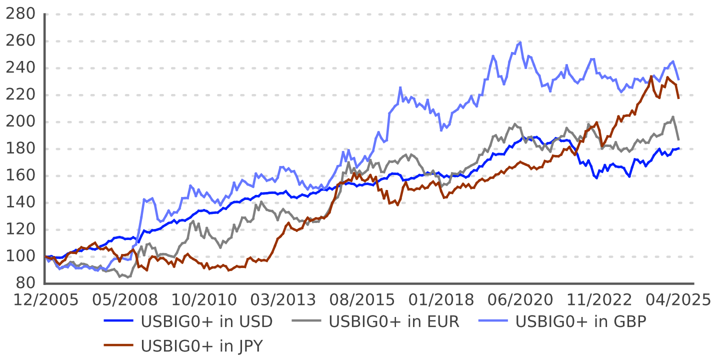
HISTORICAL EFFECTIVE DURATION



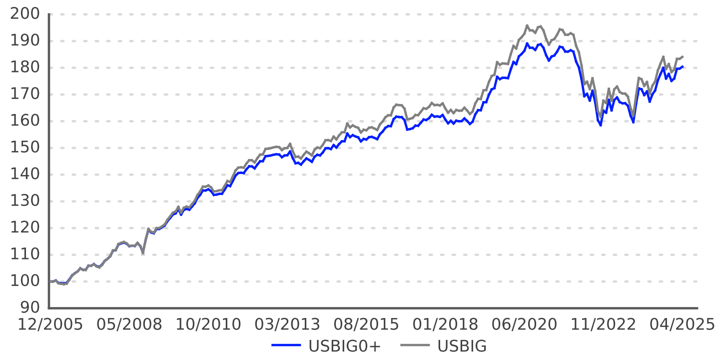
HISTORICAL YIELD TO MATURITY

Source: FTSE Russell as of April 30, 2025. 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 INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
USBIG0+ in USD	3.10	4.00
USBIG0+ in EUR	3.30	9.14
USBIG0+ in GBP	4.45	9.31
USBIG0+ in JPY	4.11	8.12

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
USBIG0+	3.10	4.00
USBIG	3.21	4.36

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.03	-6.15	2.46	-3.40	3.06	-6.49	1.58
1 Year	7.79	1.39	5.89	1.04	7.49	-2.30	2.18
3 Years	2.13	-0.39	-0.06	0.04	1.37	5.45	-3.17
5 Years	-0.42	-1.16	-2.13	-1.56	-1.00	5.48	-3.83

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero coupon
Currency:	USD
Minimum Maturity:	At least one month
Minimum Issue Size:	Varies by sector
Minimum Quality:	BBB - by S&P or Baa3 by Moody’s
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:	LSEG Pricing Service except for: - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)
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:	December 31, 2005

VENDOR CODES

SBBIGZ	FTSE US Broad Investment-Grade Bond 0+ Years Index, in USD terms
SBCRPZ	FTSE US Broad Investment-Grade Corporate Bond 0+ Years Index, in USD terms

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