

FTSE USBIG Green Impact Bond Index (USBIG Green Impact)

Multi-Sector | Multi-Currency

The FTSE USBIG Green Impact Bond Index (USBIG Green Impact) constituents are selected from the FTSE US Broad Investment-Grade Bond Index (USBIG), screened in accordance with the transparent and defined green bond criteria.

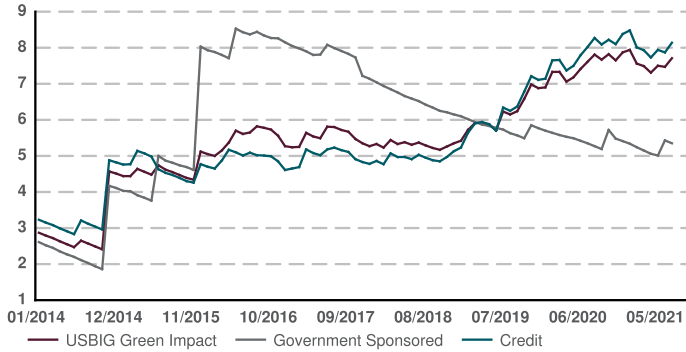
The USBIG Green Impact is a multi-sector green bond benchmark of investment-grade, US Dollar denominated debt issued by US Treasury, government-sponsored, and corporations.

INDEX PROFILE

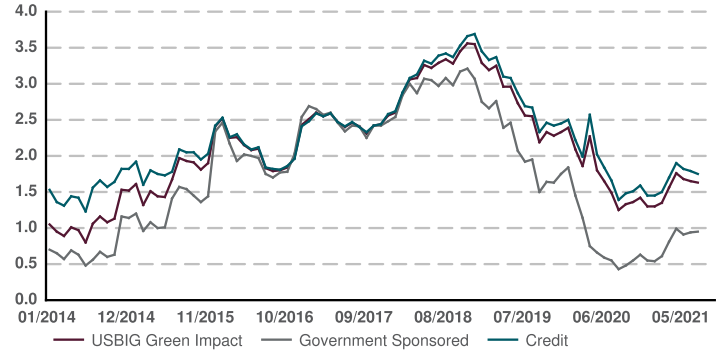
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
USBIG Green Impact	107	82.02	86.02	100.00	2.48	9.64	1.63	7.71	50
AAA	20	23.47	24.19	28.12	1.82	5.73	0.97	5.39	9
AA	11	9.58	9.89	11.50	2.31	8.45	1.27	6.87	30
A	43	25.77	27.52	31.99	2.86	16.15	2.23	11.67	73
BBB	33	23.20	24.42	28.38	2.81	6.85	1.75	5.87	75
1-3 Years	16	14.30	14.75	17.15	2.05	1.99	0.50	1.93	23
3-5 Years	21	17.08	17.98	20.91	2.25	4.12	0.99	3.92	28
5-7 Years	11	8.08	8.63	10.03	2.71	6.18	1.57	5.65	50
7-10 Years	33	25.50	26.49	30.80	2.39	8.64	1.89	7.80	54
10+ Years	26	17.07	18.16	21.12	3.12	24.70	2.83	17.00	90
Government Sponsored	10	12.85	13.36	15.53	1.96	5.68	0.95	5.35	5
Credit	97	69.17	72.66	84.47	2.58	10.37	1.75	8.14	59

* In USD billions

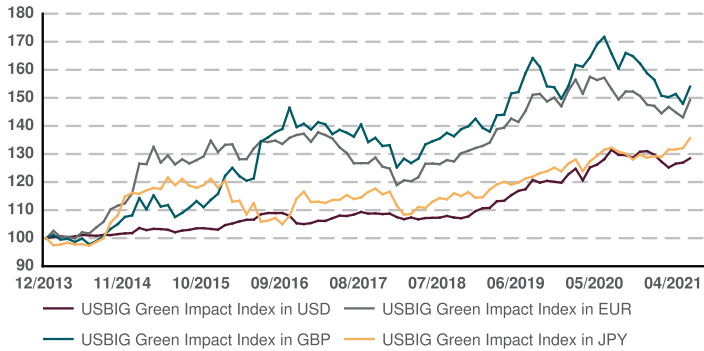
HISTORICAL EFFECTIVE DURATION



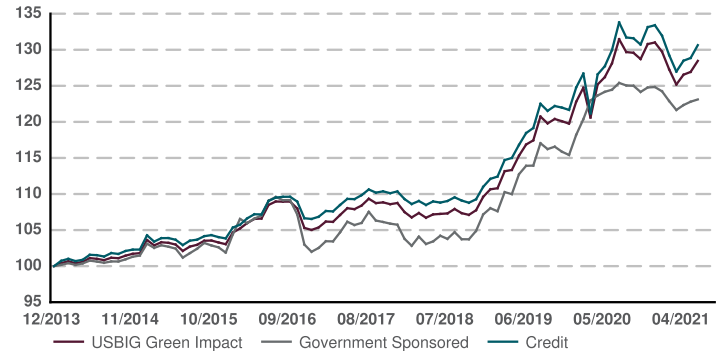
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Asset Class Sector, in USD)



	Return*	Standard Deviation*
USBIG Green Impact Index in USD	3.40	3.69
USBIG Green Impact Index in EUR	5.49	7.95
USBIG Green Impact Index in GBP	5.93	9.67
USBIG Green Impact Index in JPY	4.15	7.36

*Annualized Since Inception (in %)

	Return*	Standard Deviation*
USBIG Green Impact	3.40	3.69
Government Sponsored	2.81	3.69
Credit	3.63	3.94

*in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
		UnHedged	Hedged	UnHedged	Hedged	UnHedged	Hedged
YTD*	-1.95	1.16	-2.39	-2.98	-1.99	5.41	-2.23
1 Year	0.27	-5.03	-0.77	-10.31	-0.08	3.16	-0.32
3 Years	6.20	5.65	4.03	4.61	5.05	6.27	4.22
5 Years	3.44	2.09	1.33	2.76	2.31	5.08	1.51

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	All green bonds in the US Broad Investment-Grade Bond Index
Green Bond Eligibility:	A bond is labeled as "green" by the Climate Bonds Initiative (CBI) and its proceeds are specifically earmarked for projects that have environmental and/or climate benefit
Minimum Maturity:	At least one year
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Pricing:	Refinitiv
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:	December 31, 2013

VENDOR CODES

SBUGIE	FTSE USBIG Green Impact Bond Index, in EUR terms
SBUGIG	FTSE USBIG Green Impact Bond Index, in GBP terms
SBUGIY	FTSE USBIG Green Impact Bond Index, in JPY terms
SBUGIU	FTSE USBIG Green Impact Bond Index, in USD terms
SBUGIEC	FTSE USBIG Green Impact Bond Index, currency-hedged in EUR terms
SBUGIGC	FTSE USBIG Green Impact Bond Index, currency-hedged in GBP terms
SBUGIYC	FTSE USBIG Green Impact Bond Index, currency-hedged in JPY terms

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Source: FTSE Russell as of June 30, 2021. Past performance is no guarantee of future results.

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