

# FTSE US Broad Investment-Grade Impact Bond Index

Multi-Sector | US Dollar

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

The USBIG Impact leverages Refinitiv data and Climate Bonds Initiative (CBI) data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, CBI data is used to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement. Refinitiv data identifies eligible Social and Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP) and/or ICMA Sustainability Bond Guidelines (SBG).

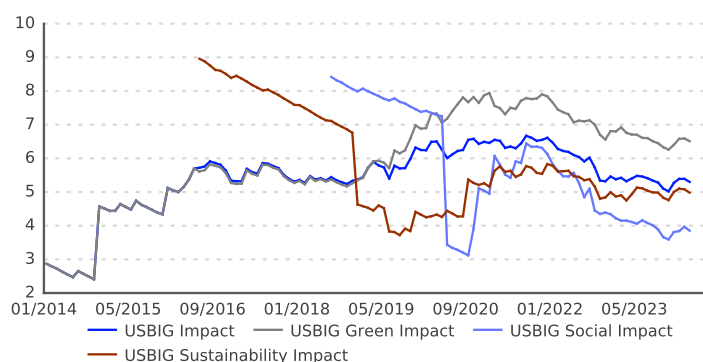
The USBIG Impact is a multi-sector GSS bond benchmark of investment-grade, US Dollar denominated debt issued by US Treasury, government-sponsored, and corporations.

## INDEX PROFILE

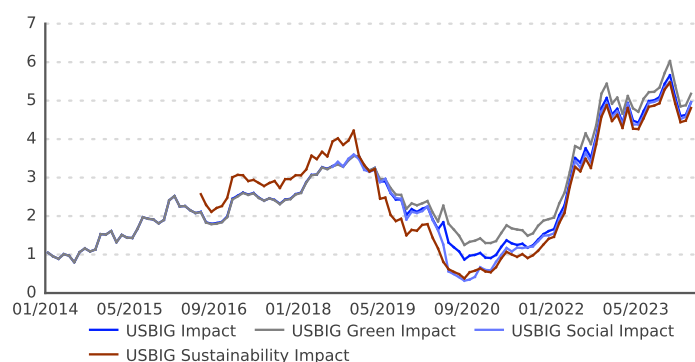
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>USBIG Impact</b>	<b>325</b>	<b>408.46</b>	<b>371.30</b>	<b>100.00</b>	<b>2.87</b>	<b>7.68</b>	<b>4.96</b>	<b>5.30</b>	<b>52</b>
Green Impact	182	143.46	128.13	34.51	3.30	9.66	5.18	6.51	79
Social Impact	37	75.65	70.24	18.92	2.87	5.67	4.96	3.85	42
Sustainability Impact	106	189.35	172.94	46.58	2.54	6.98	4.81	4.98	36
AAA	62	163.87	151.55	40.82	2.07	4.57	4.59	3.93	11
AA	44	75.78	69.97	18.84	2.84	5.27	4.79	4.04	28
A	124	90.03	77.70	20.93	3.34	12.98	5.19	7.73	80
BBB	95	78.79	72.08	19.41	4.01	10.41	5.68	6.76	130
1-3 Years	77	121.47	116.58	31.40	2.13	1.85	4.98	1.76	25
3-5 Years	58	81.73	77.51	20.87	3.08	4.11	4.68	3.74	34
5-7 Years	40	66.22	58.39	15.72	2.35	6.22	4.62	5.60	35
7-10 Years	82	84.54	75.77	20.41	3.40	8.44	5.10	7.05	83
10+ Years	68	54.50	43.06	11.60	4.00	26.61	5.68	14.18	125
Government Sponsored	51	151.90	141.31	38.06	2.14	4.28	4.60	3.82	12
Credit	274	256.56	229.99	61.94	3.30	9.69	5.19	6.20	77

\* In USD billions

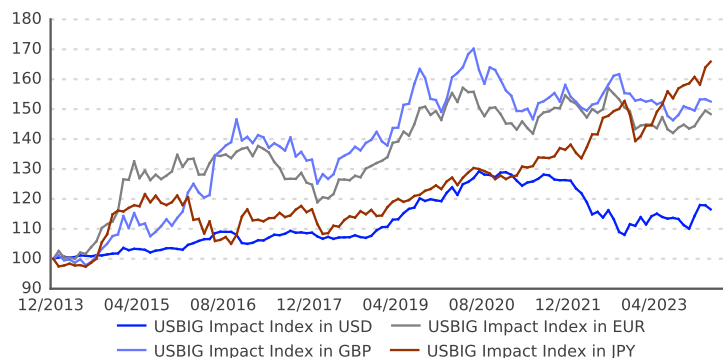
## HISTORICAL EFFECTIVE DURATION



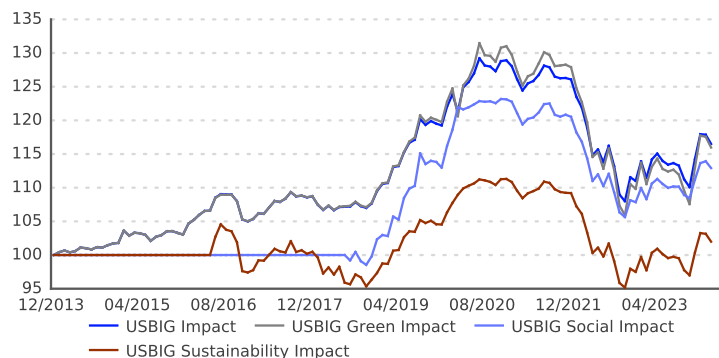
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
USBIG Impact Index in USD	1.51	4.42
USBIG Impact Index in EUR	3.96	7.42
USBIG Impact Index in GBP	4.24	8.79
USBIG Impact Index in JPY	5.11	7.21

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
USBIG Impact	1.51	4.42
USBIG Green Impact	1.47	5.34
USBIG Social Impact	2.17	5.17
USBIG Sustainability Impact	0.25	4.91

\* in USD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.23	0.83	-1.48	-0.46	-1.28	4.86	-2.21
1 Year	4.52	2.43	2.36	0.03	3.77	14.84	-1.66
3 Years	-2.61	1.19	-4.46	0.70	-3.35	9.08	-5.95
5 Years	1.03	2.06	-0.90	2.05	0.17	7.19	-1.77

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE US Broad Investment-Grade Bond Index
Green Bond Eligibility:	Climate Bonds Initiative (CBI) identifies eligible Green Bonds whose proceeds are specifically earmarked for projects that have environmental and/or climate benefit and are aligned with Paris Agreement
Social Bond Eligibility:	Refinitiv data identifies eligible Social Bonds that are in line with International Capital Markets Association (ICMA) Social Bond Principles (SBP) and its proceeds are specifically earmarked for projects that have social benefit
Sustainability Bond Eligibility:	Refinitiv data identifies eligible Sustainability Bonds that are in line with International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG) and its proceeds are specifically earmarked for projects that have both green and social 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

SBUIU FTSE US Broad Investment-Grade Impact Bond Index, in USD terms

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