

### Description

The S&P U.S. Government/Credit 1-10 Year Bond Index seeks to track the performance of U.S. dollar-denominated, investment-grade debt publicly issued in the U.S. domestic market, including U.S. Treasury, U.S. agency and taxable municipals, foreign government, supranational, and corporate securities with maturities of at least 1 year and at most 10 years.

### Quick Facts

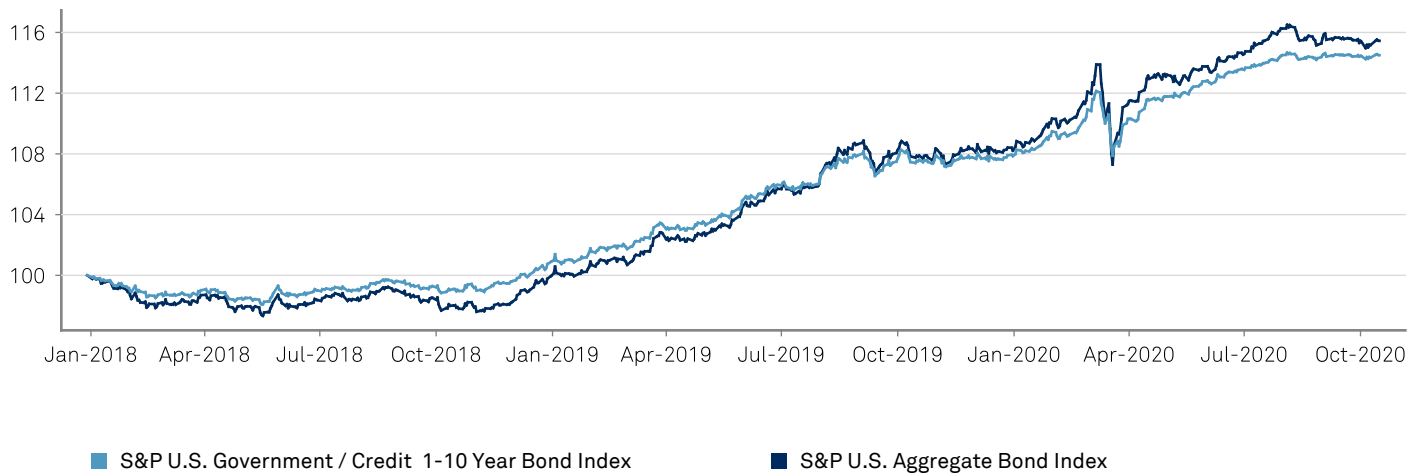
WEIGHTING METHOD	Market value weighted
REBALANCING FREQUENCY	Monthly
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD
LAUNCH DATE	April 25, 2018
FIRST VALUE DATE	December 29, 2017

For more information, including the complete methodology document, please visit:  
<https://www.spglobal.com/spdji/en//indices/fixed-income/sp-us-government-credit-1-10-year-bond-index>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

### Historical Performance

\* Data has been re-based at 100



## Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS				
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS	
Total Return	114.42	0.03%	0.75%	6.08%	6.44%	N/A	N/A	N/A
BENCHMARK* Total Return	223.28	0.04%	0.67%	6.56%	6.71%	4.97%	3.94%	3.39%

\* The index benchmark is the S&P U.S. Aggregate Bond Index

## Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return	6.89%	0.9%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BENCHMARK* Total Return	8.25%	-0.03%	3.38%	2.29%	0.59%	5.13%	-1.69%	3.95%	7.29%
									6.41%

\* The index benchmark is the S&P U.S. Aggregate Bond Index

## Index Characteristics

MARKET VALUE OUTSTANDING [USD MILLION]	13,984,340.1
NUMBER OF CONSTITUENTS	7454
TOTAL PAR VALUE [USD MILLION]	12,972,074.98
PAR WEIGHTED COUPON	2.53%
WEIGHTED AVERAGE MATURITY	4.4 Yrs
PAR WEIGHTED PRICE	106.98
YIELD TO MATURITY	0.79%
YIELD TO WORST	0.76%
OPTION ADJUSTED SPREAD	50
MODIFIED DURATION	4.03
EFFECTIVE DURATION	3.97
CONVEXITY	0.2

## ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO <sub>2</sub> e/\$1M INVESTED)*	160.74
CARBON TO REVENUE (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*	316.77
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*	421.38
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO <sub>2</sub> /\$1M INVESTED)	3,085.95

\*Operational and first-tier supply chain greenhouse gas emissions.  
For more information, please visit: [www.spdji.com/esg-carbon-metrics](http://www.spdji.com/esg-carbon-metrics).

## Historical Yield To Worst



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### DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P U.S. Government / Credit 1-10 Year Bond Index was April 25, 2018. The launch date of the S&P U.S. Aggregate Bond Index was July 15, 2014.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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