

FTSE ESG Select World Government Bond Index - DM

Sovereign | Multi-Currency

The FTSE ESG Select World Government Bond Index - DM (ESG Select WGBI-DM) is designed to measure the performance of the countries included in the FTSE World Government Bond Index –Developed Markets (WGBI-DM) accounting for ESG exposures. The index is built upon the same ESG framework established for the FTSE ESG Government Index Series but with more stringent ESG tilts incorporating exclusions for those countries with relatively lower ESG performance. The index applies ESG criteria to the market capitalization WGBI by tilting country ESG exposures relative to the Base Index, overweighting higher ESG performing countries and underweighting lower ESG performing countries.

The index only contains countries that are greater than 15 percent of ranked countries by ESG and will exclude countries when they fall below the 10 percent of ranked countries by ESG. The index also excludes countries that are not designated as “Free” by Freedom House.

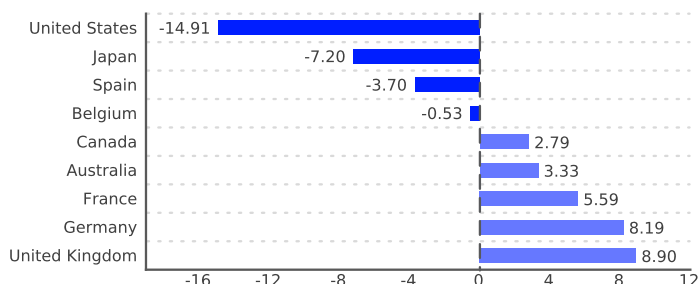
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
ESG Select WGBI-DM	1,051	32,194.21	29,422.95	100.00	2.30	10.31	3.47	7.38
WGBI_DM	1,165	28,067.22	26,055.40	100.00	2.41	9.83	3.44	7.29

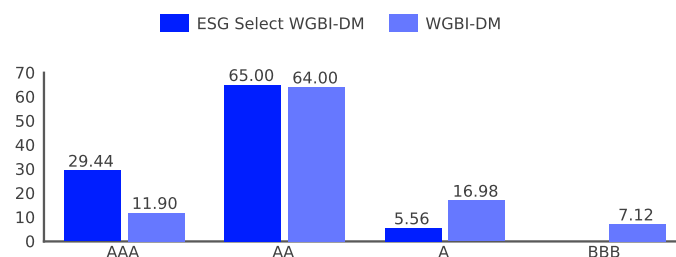
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

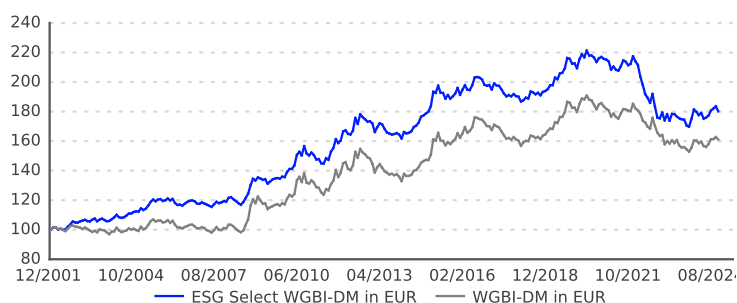
Top Underweights and Overweights (ESG Select WGBI-DM) - (WGBI-DM)



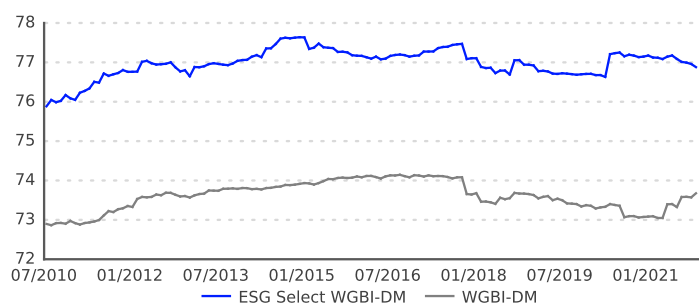
Credit Quality (Market Weight in %)



HISTORICAL INDEX LEVEL (Unhedged)



ESG Score



ANNUALIZED RETURNS (in %)

	ESG Select WGBI-DM	WGBI-DM
	EUR	EUR
	Unhgd	Unhgd
YTD*	-0.72	0.46
1 Year	6.10	5.36
3 Years	-5.34	-3.67
5 Years	-3.25	-2.48
Since ESG Select WGBI-DM Inception	2.61	2.11

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	AUD, CAD, DKK, EUR, GBP, ILS, JPY, MYR, NOK, NZD, SEK, SGD, USD
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 50 billion, EUR 40 billion, JPY 5 trillion. Exit: Below USD 25 billion, EUR 20 billion, JPY 2.5 trillion.
Minimum Issue Size:	Varies by country
Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's
Market Accessibility Level:	Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see Fixed Income Country Classification LSEG .
Weighting:	Alternatively Weighted
Country ESG Scores:	Updated quarterly and applied with a 1 Month lag (i.e. First Quarter (Q1) Data published in April and applied for May Fixing date)
Country ESG Score Assessment Cohort:	Local currency sovereign bond markets eligible for the WGBI
EGS Pillars and Tilt Calibration:	Geometric tilt: Environmental Performance: 1; Social Performance: 1; Governance Performance: 1
Country Entry/Exit:	Entry: ESG Index Score greater than 15 percentile. Exit: ESG Index score below 10 percentile.
Freedom House Inclusion:	Countries designated as "Free" are included
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.
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, 2001

VENDOR CODES

CFIIESWD FTSE ESG Select World Government Bond Index - DM, in EUR terms

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