



FTSE World Broad Investment-Grade USD Multilateral Development Bank Bond Capped Index

Sovereign | US Dollar

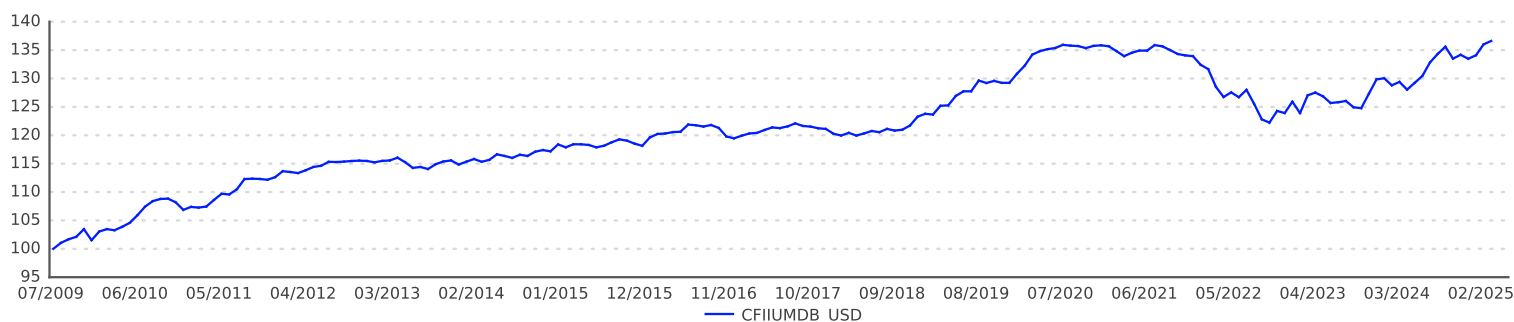
The FTSE World Broad Investment-Grade USD Multilateral Development Bank Bond Capped Index measures the performance of US Dollar-denominated debt issued by select multilateral development banks in the FTSE World Broad Investment-Grade Bond Index. To be eligible for inclusion, a multilateral development bank must have all the G7 countries as members. The market weight of the issuers is capped at 25%. As of July 2022, the index applies controversial conduct exclusions based on United Nations Global Compact (UNGC) Principles to the Multilateral Development Bank Bonds.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CFIUMDB	98	213.61	208.88	100.00	3.12	4.01	4.08	3.59	10

* In USD billions

HISTORICAL INDEX LEVEL (Unhedged)



ANNUALIZED RETURNS (in %)

	USD
	Unhedged
YTD*	2.35
1 Year	5.58
3 Years	2.05
5 Years	0.36

CUMULATIVE RETURNS (in %)

	USD
	Unhedged
YTD*	2.35
1 Year	5.58
3 Years	6.28
5 Years	1.80

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, no zero-coupon bonds
Minimum Maturity:	At least one year
Minimum Issue Size:	USD 1 billion
Minimum Credit Quality:	BBB- by S&P or Baa3 by Moody's
Composition:	<p>US dollar denominated debt issued by multilateral development banks that must have all of the G7 countries as members.</p> <p>The index must only contain multilateral development banks that are supranational institutions with mission statements that state the intent to promote sustainable economic development in developing countries, by financially supporting their sustainable development goals, or by providing non-financial support for infrastructure development, such as policy advice or technical assistance.</p> <p>The list of multilateral development banks eligible for inclusion is reviewed annually in July. Any changes to inclusion will be implemented for August daily preview files and implemented for September profiles.</p> <p>As of July 2022, the following multilateral development banks are eligible for inclusion:</p> <ul style="list-style-type: none">- Inter-American Development Bank- Asian Development Bank- International Bank for Reconstruction and Development- European Bank for Reconstruction and Development- African Development Bank- International Finance Corporation- International Development Association
Weighting:	Market capitalization
Capping:	The maximum weight of an issuer is capped at 25%
Rebalancing:	Once a month at month end
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side pricing at 4p.m. (New York)
Calculation Frequency:	Daily
Settlement Date:	<p>Monthly: Settlement is on the last calendar day of the month.</p> <p>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.</p>
Base Date:	July 31, 2009

VENDOR CODES

CFIIUMDB FTSE World Broad Investment-Grade USD Multilateral Development Bank Bond Capped Index

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