FTSE World Broad Investment-Grade Green Impact Bond Index

Multi-Sector | Multi-Currency

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

The WorldBIG Green Impact leverages Climate Bonds Initiative (CBI) data to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement.

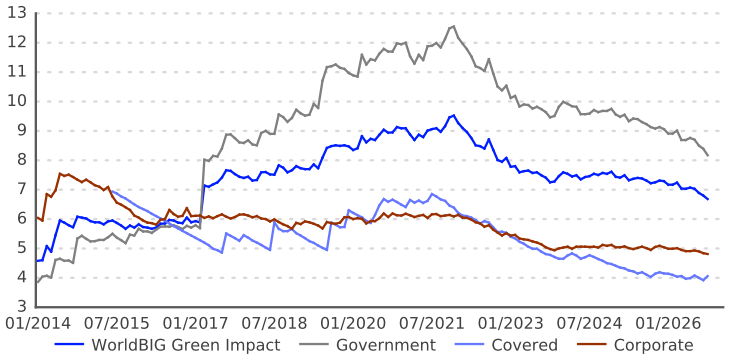
The WorldBIG Green Impact is a multi-sector green bond benchmark of investment-grade, multi-currency debt issued by government, government-sponsored/ supranational, covered, and corporations.

INDEX PROFILE

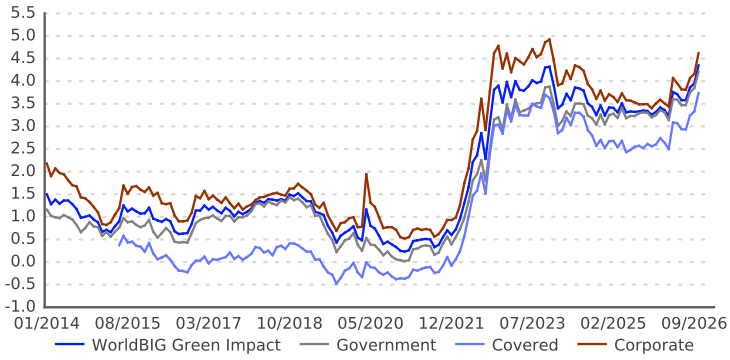
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG Green Impact	**1,270**	**1,799.35**	**1,579.80**	**100.00**	**2.65**	**9.13**	**4.35**	**6.68**	**42**
AAA	203	492.77	446.90	28.29	2.13	8.24	3.72	6.55	-5
AA	154	393.61	308.11	19.50	2.04	12.37	4.47	8.40	21
A	362	407.52	345.46	21.87	2.67	9.58	4.56	7.04	63
BBB	551	505.45	479.32	30.34	3.60	7.11	4.71	5.46	85
1-3 Years	293	279.43	275.27	17.42	2.55	2.03	3.89	1.93	38
3-5 Years	331	343.32	326.10	20.64	2.51	4.05	4.13	3.77	49
5-7 Years	289	403.59	372.53	23.58	2.79	6.10	4.39	5.48	41
7-10 Years	191	236.22	222.63	14.09	3.52	8.34	4.54	7.07	48
10+ Years	166	536.80	383.26	24.26	2.30	18.70	4.72	13.53	37
AUD	2	12.73	12.34	0.78	4.59	8.63	5.25	6.94	0
EUR	1,038	1,474.65	1,308.23	82.81	2.53	8.62	4.13	6.56	42
GBP	55	125.21	86.60	5.48	2.11	13.92	5.63	8.56	30
JPY	2	1.04	0.95	0.06	1.02	4.74	2.88	4.59	50
USD	166	156.00	141.16	8.94	3.96	8.41	5.77	5.35	63
Government	353	1,082.07	896.16	56.73	2.21	11.26	4.21	8.17	19
Domestic Sovereign	39	545.42	420.19	26.60	2.00	13.79	4.31	10.13	14
Foreign Sovereign	33	39.29	35.67	2.26	3.29	8.20	4.86	6.10	62
Government Related	281	497.36	440.31	27.87	2.34	8.72	4.07	6.47	20
Covered	79	71.84	68.41	4.33	2.21	4.45	3.74	4.06	25
Corporate	838	645.43	615.22	38.94	3.44	6.08	4.62	4.81	78
Finance	337	262.58	255.03	16.14	3.31	4.36	4.39	3.85	73
Industrial	182	142.21	134.45	8.51	3.47	6.08	4.82	4.93	87
Utility	319	240.64	225.74	14.29	3.55	7.97	4.75	5.83	78

* In USD billions

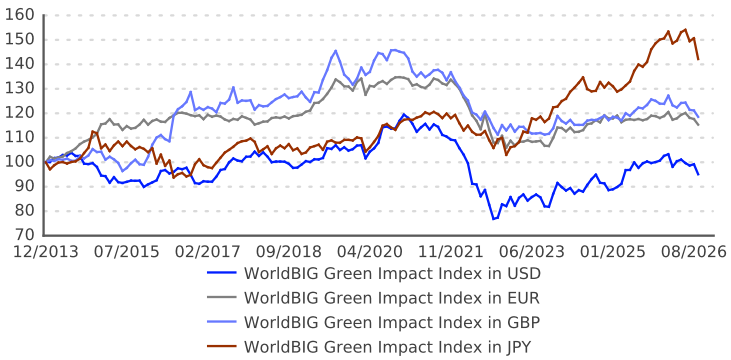
HISTORICAL EFFECTIVE DURATION



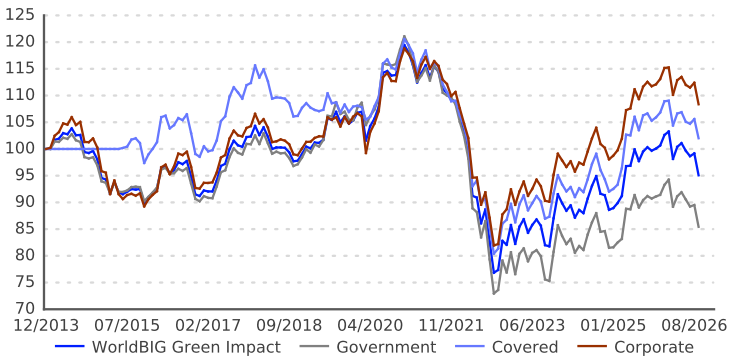
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-5.54	-1.72	-2.33	-3.02	-4.36	-1.77	-5.31	-3.90
1 Year	-5.23	-0.95	-1.96	-2.75	-3.96	-0.99	0.84	-4.05
3 Years	5.05	4.54	2.62	2.63	2.13	4.32	6.88	-0.19
5 Years	-3.08	-1.13	-2.69	-3.07	-2.79	-1.67	3.79	-5.31

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE World 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
Minimum Maturity:	At least one year
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Pricing:	LSEG Pricing Service for the WGBI portion of the index except for: - UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices) - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices) - Israel (provided by Tel Aviv Stock Exchange) - Mexico (provided by Proveedor Integral de Precios S.A. de C.V.) - Poland (provided by BondSpot) - Singapore (provided by the Monetary Authority of Singapore) LSEG Pricing Service for the non-WGBI portion of the index
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

SBWGIE	FTSE WorldBIG Green Impact Bond Index, in EUR terms
SBWGIG	FTSE WorldBIG Green Impact Bond Index, in GBP terms
SBWGIY	FTSE WorldBIG Green Impact Bond Index, in JPY terms
SBWGIU	FTSE WorldBIG Green Impact Bond Index, in USD terms
SBWGIEC	FTSE WorldBIG Green Impact Bond Index, currency-hedged in EUR terms
SBWGIGC	FTSE WorldBIG Green Impact Bond Index, currency-hedged in GBP terms
SBWGIYC	FTSE WorldBIG Green Impact Bond Index, currency-hedged in JPY terms
SBWGIUC	FTSE WorldBIG Green Impact Bond Index, currency-hedged in USD terms
SBWGIUL	FTSE WorldBIG Green Impact US Dollar Bond Index, in USD terms
SBWGIEL	FTSE WorldBIG Green Impact Euro Bond Index, in EUR terms
SBWGIGL	FTSE WorldBIG Green Impact Sterling Bond Index, in GBP terms

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