



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	1,077	1,357.34	1,248.43	100.00	2.36	9.87	3.31	7.49	49
AAA	159	330.99	309.23	24.77	1.72	8.98	2.71	7.38	3
AA	155	400.48	329.16	26.37	1.81	14.34	3.44	10.73	31
A	302	231.35	218.15	17.47	2.56	8.04	3.45	6.08	67
BBB	461	394.52	391.89	31.39	3.34	7.16	3.59	5.65	92
1-3 Years	264	217.42	216.36	17.33	2.18	2.03	2.95	1.95	51
3-5 Years	251	220.12	218.12	17.47	2.50	4.02	3.02	3.74	59
5-7 Years	205	215.03	206.81	16.57	2.23	6.00	3.11	5.51	56
7-10 Years	208	288.03	274.35	21.98	2.75	8.34	3.54	7.34	41
10+ Years	149	416.74	332.79	26.66	2.18	20.12	3.65	14.92	44
AUD	1	4.91	4.94	0.40	4.25	9.31	4.27	7.64	0
EUR	845	1,060.70	990.78	79.36	2.17	9.30	2.95	7.42	49
GBP	48	106.40	76.83	6.15	1.94	15.17	4.81	10.02	29
JPY	2	1.33	1.27	0.10	0.18	4.05	1.21	3.94	31
USD	176	164.50	154.47	12.37	3.71	9.00	4.84	6.01	69
Government	289	783.74	683.91	54.78	1.94	12.55	3.19	9.55	26
Domestic Sovereign	32	386.31	317.04	25.39	1.76	15.26	3.25	11.78	15
Foreign Sovereign	32	35.05	32.50	2.60	2.94	8.62	3.96	6.44	87
Government Related	225	362.38	334.36	26.78	2.03	10.04	3.07	7.74	29
Covered	70	55.12	53.56	4.29	1.64	4.61	2.54	4.32	31
Corporate	718	518.48	510.97	40.93	3.08	6.39	3.54	5.07	83
Finance	304	218.91	218.71	17.52	2.95	4.13	3.28	3.71	80
Industrial	154	114.59	112.59	9.02	3.34	6.53	3.84	5.32	92
Utility	260	184.99	179.67	14.39	3.06	8.98	3.65	6.58	81

* In USD billions

HISTORICAL EFFECTIVE DURATION

HISTORICAL YIELD TO MATURITY



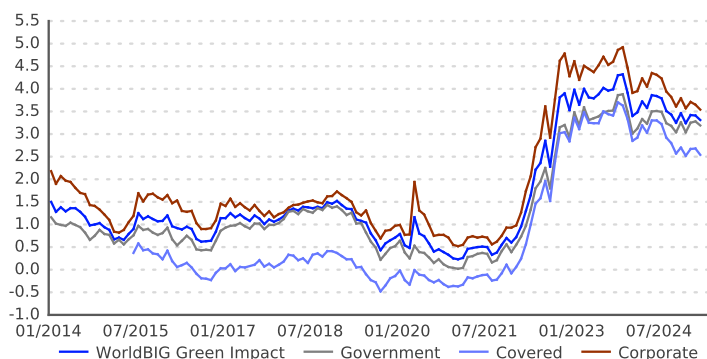
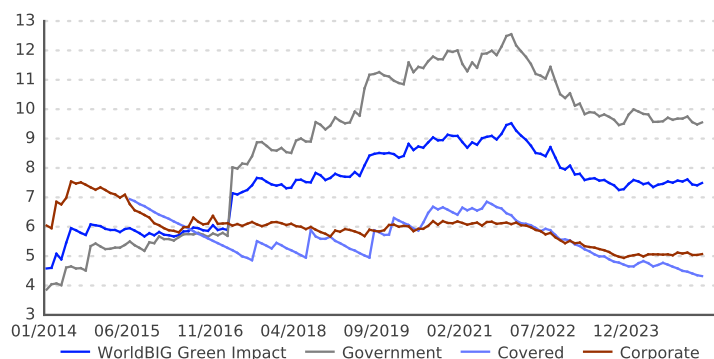
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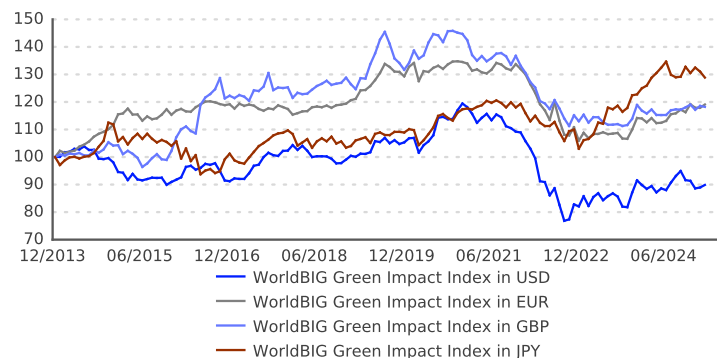
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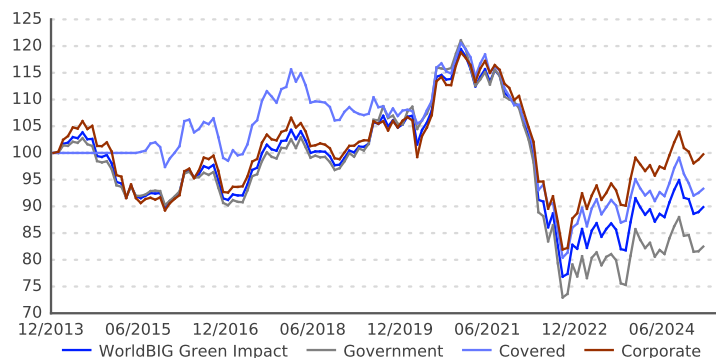
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HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*		Return*	Standard Deviation*
WorldBIG Green Impact Index in USD	-0.95	8.51	WorldBIG Green Impact	-0.95	8.51
WorldBIG Green Impact Index in EUR	1.58	5.73	Government	-1.71	9.22
WorldBIG Green Impact Index in GBP	1.51	7.48	Covered	-0.71	8.13
WorldBIG Green Impact Index in JPY	2.30	7.69	Corporate	-0.02	8.23

* Annualized Since Inception (in %)

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.43	1.24	0.99	0.99	0.88	1.26	-2.74	0.53
1 Year	1.62	6.44	5.73	4.72	2.08	6.19	2.31	0.69
3 Years	-4.47	-0.60	-1.99	-2.70	-2.42	-1.46	4.49	-5.68
5 Years	-3.42	-1.15	-2.36	-2.78	-3.14	-1.80	3.26	-4.45

* 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:	Pricing for the WGBI portion of the index: LSEG Pricing Service except for: - 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) For the non-WGBI portion of the index: LSEG Pricing Service
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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