



# 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.

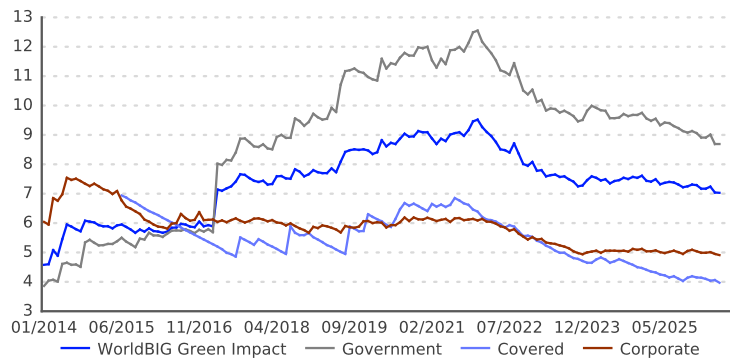
The WorldBIG Green Impact is a multi-sector green bond benchmark of investment-grade, multi-currency debt issued by government, government-sponsored/supranational, covered, and corporations.

## INDEX PROFILE

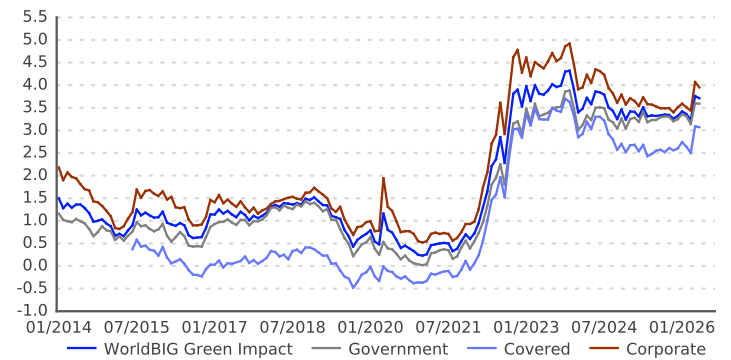
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>WorldBIG Green Impact</b>	<b>1,202</b>	<b>1,731.92</b>	<b>1,570.81</b>	<b>100.00</b>	<b>2.54</b>	<b>9.37</b>	<b>3.71</b>	<b>7.03</b>	<b>42</b>
AAA	193	458.12	424.78	27.04	1.94	8.37	3.11	6.81	0
AA	145	385.95	312.48	19.89	1.98	12.81	3.87	8.96	20
A	339	390.20	346.86	22.08	2.56	9.84	3.84	7.47	55
BBB	525	497.65	486.69	30.98	3.52	7.27	4.03	5.67	83
1-3 Years	281	264.44	263.38	16.77	2.43	1.98	3.26	1.88	39
3-5 Years	293	307.74	300.34	19.12	2.47	4.00	3.39	3.73	47
5-7 Years	269	349.65	337.85	21.51	2.76	6.05	3.56	5.48	46
7-10 Years	196	284.02	267.76	17.05	3.01	8.15	4.05	7.10	44
10+ Years	163	526.07	401.47	25.56	2.25	19.11	4.13	14.13	34
AUD	1	7.19	6.94	0.44	4.25	8.14	5.00	6.69	0
EUR	973	1,414.66	1,298.15	82.64	2.42	8.82	3.48	6.88	41
GBP	54	126.41	88.49	5.63	2.03	14.39	5.30	9.05	30
JPY	2	1.04	0.97	0.06	1.02	5.16	2.43	5.00	51
USD	166	154.58	145.86	9.29	3.91	8.73	4.85	5.76	65
Government	340	1,044.67	898.06	57.17	2.11	11.62	3.59	8.69	18
Domestic Sovereign	35	527.66	424.51	27.02	1.93	14.18	3.73	10.73	12
Foreign Sovereign	31	36.81	34.63	2.20	3.22	8.54	4.09	6.42	61
Government Related	274	480.20	438.92	27.94	2.22	9.05	3.41	6.89	21
Covered	76	68.62	66.65	4.24	2.00	4.29	3.07	3.97	24
Corporate	786	618.63	606.10	38.59	3.34	6.14	3.95	4.91	78
Finance	316	252.41	250.34	15.94	3.20	4.37	3.73	3.88	74
Industrial	178	140.82	137.59	8.76	3.44	6.04	4.10	4.95	85
Utility	292	225.40	218.18	13.89	3.44	8.19	4.11	6.05	79

\* In USD billions

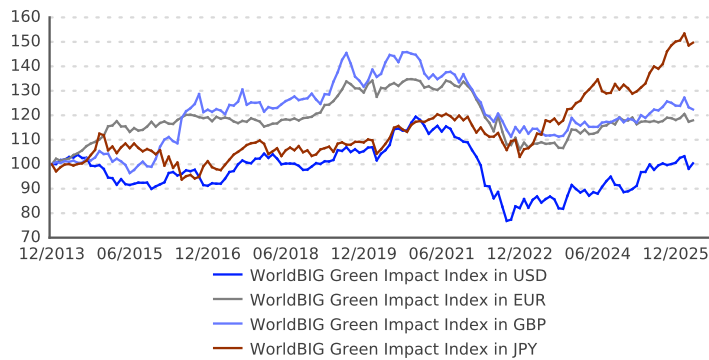
**HISTORICAL EFFECTIVE DURATION**



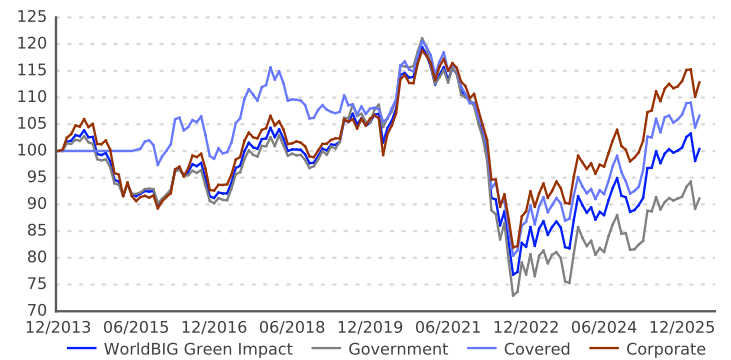
**HISTORICAL YIELD TO MATURITY**



**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*	-0.26	0.28	-0.14	-0.37	-1.27	0.23	-0.28	-0.81
1 Year	3.72	2.75	0.51	0.57	1.95	2.61	13.95	-1.03
3 Years	4.95	4.69	2.85	2.71	2.25	4.38	9.98	-0.49
5 Years	-2.55	-0.59	-2.05	-2.47	-2.19	-1.14	4.73	-4.60

\* 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: <ul style="list-style-type: none"> <li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li> <li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li> <li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li> <li>- Israel (provided by Tel Aviv Stock Exchange)</li> <li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li> <li>- Poland (provided by BondSpot)</li> <li>- Singapore (provided by the Monetary Authority of Singapore)</li> </ul> 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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