



# FTSE World Broad Investment-Grade Impact Bond Index

Multi-Sector | Multi-Currency

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

The WorldBIG Impact leverages LSEG Reference Data Services and Climate Bonds Initiative (CBI) data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, CBI data is used to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement. LSEG Reference Data Services identifies eligible Social and Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP) and/or ICMA Sustainability Bond Guidelines (SBG).

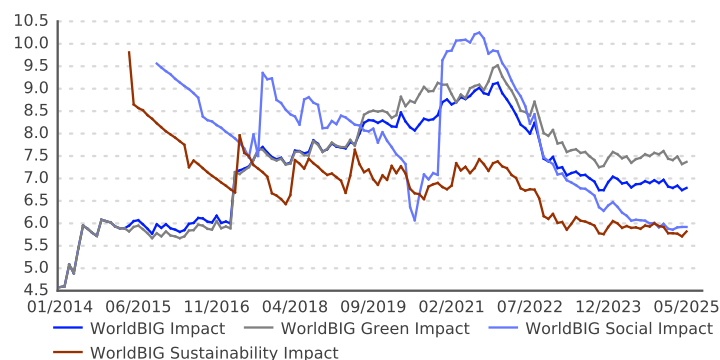
The WorldBIG Impact is a multi-sector GSS bond benchmark of investment-grade, multi-currency debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

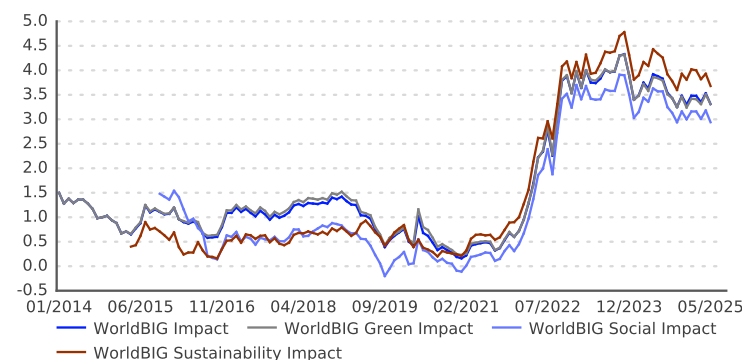
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>WorldBIG Impact</b>	<b>1,739</b>	<b>2,425.99</b>	<b>2,233.48</b>	<b>100.00</b>	<b>2.32</b>	<b>8.86</b>	<b>3.31</b>	<b>6.79</b>	<b>53</b>
Green Impact	1,105	1,498.92	1,373.65	61.50	2.38	9.73	3.31	7.37	59
Social Impact	298	472.95	431.53	19.32	1.79	7.34	2.94	5.92	45
Sustainability Impact	336	454.12	428.30	19.18	2.69	7.58	3.68	5.82	41
AAA	354	713.83	675.06	30.22	2.12	7.73	2.99	6.40	10
AA	299	782.45	662.00	29.64	1.61	11.32	3.18	8.64	32
A	479	387.68	364.40	16.32	2.60	8.04	3.44	5.91	76
BBB	607	542.03	532.01	23.82	3.43	7.37	3.79	5.61	118
1-3 Years	422	428.81	427.49	19.14	2.21	2.04	2.87	1.95	54
3-5 Years	423	488.50	483.41	21.64	2.46	4.00	2.99	3.75	56
5-7 Years	318	421.13	399.79	17.90	2.13	6.03	3.20	5.58	57
7-10 Years	306	438.65	419.73	18.79	2.79	8.30	3.54	7.33	48
10+ Years	270	648.90	503.05	22.52	2.11	19.24	3.87	14.35	51
AUD	1	5.50	5.66	0.25	4.25	9.14	4.07	7.53	0
CAD	2	7.96	8.12	0.36	2.93	6.91	2.86	6.15	-1
EUR	1,242	1,762.36	1,626.51	72.82	2.00	8.73	2.91	7.05	54
GBP	125	176.56	140.28	6.28	2.41	12.65	4.77	8.03	46
JPY	41	21.71	21.32	0.95	0.46	3.41	1.01	3.35	25
NZD	1	5.59	5.65	0.25	4.25	9.04	4.37	7.41	-1
SGD	2	7.05	7.77	0.35	3.07	42.32	2.67	24.28	-0
USD	325	439.25	418.16	18.72	3.62	7.62	4.47	5.22	59
Government	663	1,602.85	1,430.33	64.04	2.01	10.16	3.22	7.82	30
Domestic Sovereign	33	429.00	349.85	15.66	1.78	15.03	3.28	11.60	15
Foreign Sovereign	67	85.00	76.51	3.43	3.51	12.56	4.72	7.61	137
Government Related	563	1,088.85	1,003.98	44.95	1.99	8.06	3.08	6.51	27
Covered	115	94.75	93.30	4.18	1.90	4.71	2.48	4.38	37
Corporate	961	728.39	709.84	31.78	3.07	6.52	3.60	5.05	102
Finance	415	325.10	322.50	14.44	3.07	4.55	3.41	3.84	105
Industrial	243	177.72	170.45	7.63	2.92	7.00	3.66	5.48	99
Utility	303	225.57	216.90	9.71	3.17	8.99	3.83	6.51	99

\* In USD billions

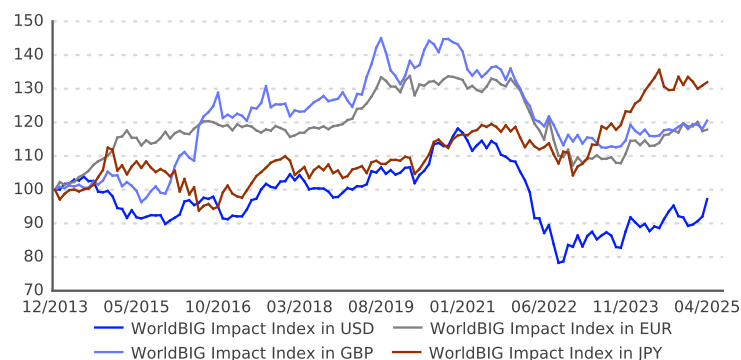
## HISTORICAL EFFECTIVE DURATION



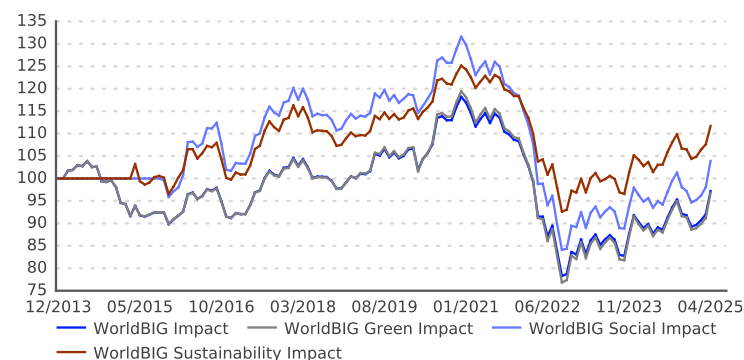
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
WorldBIG Impact Index in USD	-0.25	8.16
WorldBIG Impact Index in EUR	1.46	5.33
WorldBIG Impact Index in GBP	1.66	7.25
WorldBIG Impact Index in JPY	2.48	7.43

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldBIG Impact	-0.25	8.16
WorldBIG Green Impact	-0.29	8.65
WorldBIG Social Impact	0.40	9.23
WorldBIG Sustainability Impact	1.10	7.25

\* in USD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	8.90	1.75	-0.80	1.17	2.11	1.79	-1.16	0.29
1 Year	10.87	6.98	4.29	5.18	3.94	6.79	0.50	1.49
3 Years	2.02	1.74	-0.49	-0.36	-0.06	0.98	5.34	-3.49
5 Years	-1.40	-0.75	-2.13	-2.38	-2.53	-1.31	4.45	-4.13

\* 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
Social Bond Eligibility:	LSEG Reference Data Services identifies eligible Social Bonds that are in line with International Capital Markets Association (ICMA) Social Bond Principles (SBP) and its proceeds are specifically earmarked for projects that have social benefit
Sustainability Bond Eligibility:	LSEG Reference Data Services identifies eligible Sustainability Bonds that are in line with International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG) and its proceeds are specifically earmarked for projects that have both green and social benefit
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

SBWIU	FTSE World Broad Investment-Grade Impact Bond Index, in USD terms
SBWIUC	FTSE World Broad Investment-Grade Impact Bond Index, currency-hedged in USD terms

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