

FTSE World Broad Investment-Grade Social Impact Bond Index

Multi-Sector | Multi-Currency

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

The WorldBIG Social Impact leverages LSEG Reference Data Services to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, LSEG Reference Data Services identifies eligible Social Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP).

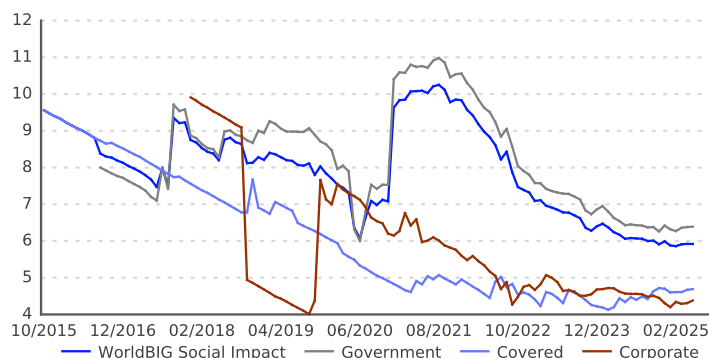
The WorldBIG Social Impact is a multi-sector social bond benchmark of investment-grade, multi-currency debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

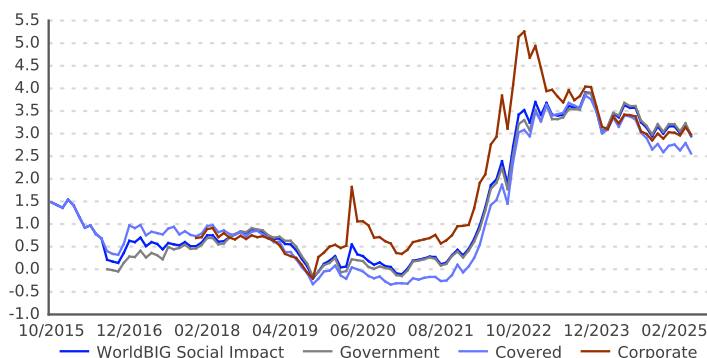
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG Social Impact	298	472.95	431.53	100.00	1.79	7.34	2.94	5.92	45
AAA	80	90.85	86.84	20.12	2.30	6.53	2.89	5.54	26
AA	79	270.16	236.91	54.90	1.20	7.54	2.77	6.34	28
A	93	74.01	69.70	16.15	2.31	8.29	3.05	5.84	72
BBB	46	37.93	38.08	8.82	3.80	5.98	3.91	4.38	147
1-3 Years	72	92.75	92.82	21.51	2.14	1.98	2.58	1.91	37
3-5 Years	92	125.75	123.78	28.68	1.94	3.92	2.58	3.72	42
5-7 Years	48	93.07	85.56	19.83	1.36	5.99	2.93	5.70	50
7-10 Years	35	51.16	49.44	11.46	2.49	8.11	3.12	7.30	45
10+ Years	51	110.21	79.93	18.52	1.36	16.53	3.80	13.38	53
EUR	211	380.96	343.79	79.67	1.46	7.50	2.71	6.31	42
GBP	16	9.35	7.95	1.84	4.29	16.71	5.79	9.99	117
JPY	33	17.79	17.51	4.06	0.43	3.29	0.95	3.24	20
USD	38	64.85	62.29	14.43	3.77	6.13	4.40	4.01	61
Government	151	366.76	326.89	75.75	1.57	7.82	2.96	6.39	35
Foreign Sovereign	13	20.79	18.41	4.27	3.73	13.38	5.12	7.89	171
Government Related	138	345.97	308.48	71.48	1.45	7.49	2.83	6.30	27
Covered	36	28.02	28.02	6.49	2.34	5.14	2.56	4.69	40
Corporate	111	78.16	76.63	17.76	2.61	5.85	2.98	4.38	87
Finance	67	53.18	52.60	12.19	3.30	6.14	3.52	4.56	106
Industrial	44	24.98	24.03	5.57	1.15	5.24	1.81	3.99	45

* In USD billions

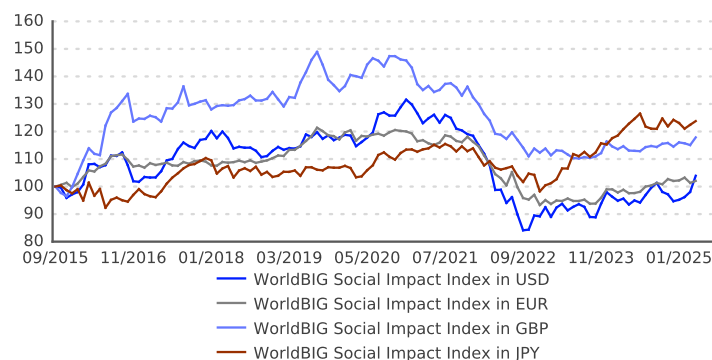
HISTORICAL EFFECTIVE DURATION



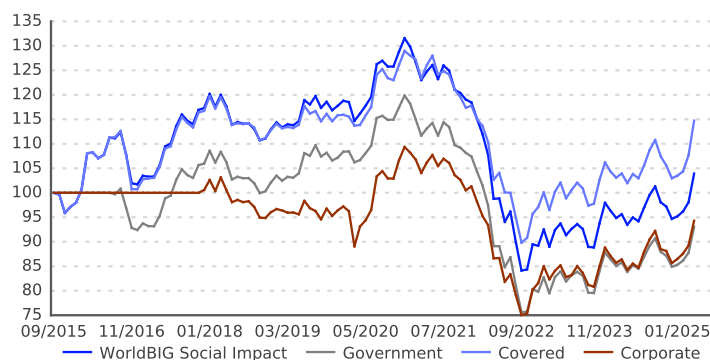
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*		Return*	Standard Deviation*
WorldBIG Social Impact Index in USD	0.40	9.23	WorldBIG Social Impact	0.40	9.23
WorldBIG Social Impact Index in EUR	0.21	5.38	Government	-0.82	9.09
WorldBIG Social Impact Index in GBP	1.73	8.03	Covered	1.45	8.71
WorldBIG Social Impact Index in JPY	2.25	7.39	Corporate	-0.79	9.56

* 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*	9.78	1.99	0.01	1.40	2.94	2.02	-0.36	0.53
1 Year	11.18	7.00	4.58	5.19	4.23	6.82	0.78	1.56
3 Years	1.71	1.56	-0.79	-0.51	-0.37	0.83	5.03	-3.62
5 Years	-2.20	-1.34	-2.93	-2.94	-3.32	-1.87	3.60	-4.66

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE World Broad Investment-Grade Bond Index
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
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"> 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:	September 30, 2015

VENDOR CODES

SBWSIU	FTSE World Broad Investment-Grade Social Impact Bond Index, in USD terms
SBWSIUC	FTSE World Broad Investment-Grade Social Impact Bond Index, currency-hedged in USD terms

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