

# FTSE World Broad Investment-Grade Sustainability Impact Bond Index

Multi-Sector | Multi-Currency

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

The WorldBIG Sustainability 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 Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG).

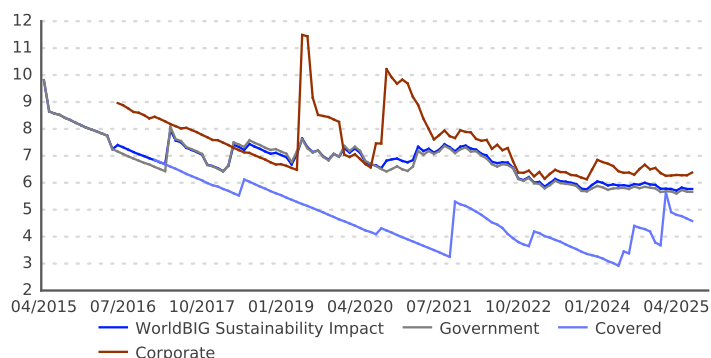
The WorldBIG Sustainability Impact is a multi-sector sustainability bond benchmark of investment-grade, multi-currency debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

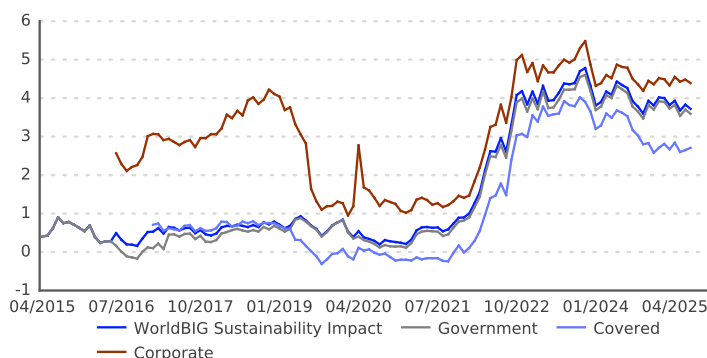
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>WorldBIG Sustainability Impact</b>	<b>347</b>	<b>484.17</b>	<b>457.83</b>	<b>100.00</b>	<b>2.76</b>	<b>7.51</b>	<b>3.72</b>	<b>5.77</b>	<b>35</b>
AAA	114	269.40	258.03	56.36	2.70	6.33	3.63	5.25	11
AA	64	80.75	73.56	16.07	1.93	8.17	3.12	6.56	38
A	93	74.90	70.08	15.31	2.93	8.29	3.81	5.84	57
BBB	76	59.13	56.15	12.27	4.00	10.99	4.81	7.03	117
1-3 Years	75	98.86	97.56	21.31	2.33	2.19	3.40	2.09	29
3-5 Years	72	122.20	119.81	26.17	2.82	4.05	3.61	3.75	23
5-7 Years	63	98.56	93.95	20.52	2.60	6.09	3.64	5.54	29
7-10 Years	70	83.79	82.16	17.95	3.32	8.56	3.74	7.35	43
10+ Years	67	80.76	64.36	14.06	2.83	19.90	4.52	13.43	68
EUR	164	201.17	185.46	40.51	1.87	8.51	2.93	7.05	38
GBP	58	52.36	49.47	10.81	3.13	6.88	4.55	4.75	45
JPY	6	2.49	2.42	0.53	0.79	3.88	1.42	3.77	54
USD	119	228.15	220.47	48.16	3.49	6.81	4.23	4.94	31
Government	229	398.98	379.64	82.92	2.67	7.16	3.59	5.66	26
Foreign Sovereign	23	28.36	25.42	5.55	4.05	17.00	5.20	9.32	122
Government Related	206	370.62	354.22	77.37	2.56	6.41	3.48	5.39	19
Covered	4	2.58	2.48	0.54	2.00	4.92	2.71	4.58	45
Corporate	114	82.61	75.71	16.54	3.24	9.26	4.39	6.38	85
Finance	33	28.85	27.28	5.96	3.36	5.85	4.10	4.27	94
Industrial	47	33.52	30.27	6.61	2.76	9.98	4.11	7.21	68
Utility	34	20.24	18.16	3.97	3.87	12.91	5.29	8.16	99

\* In USD billions

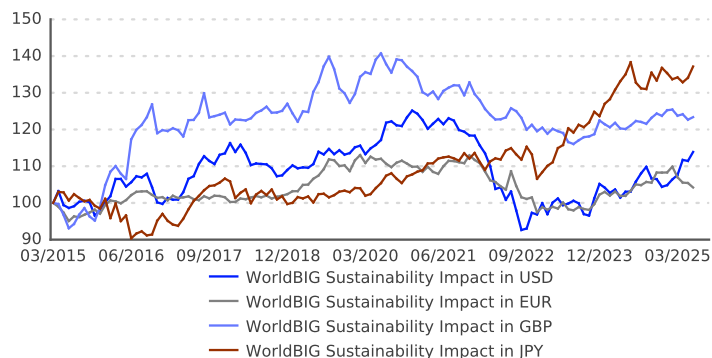
## HISTORICAL EFFECTIVE DURATION



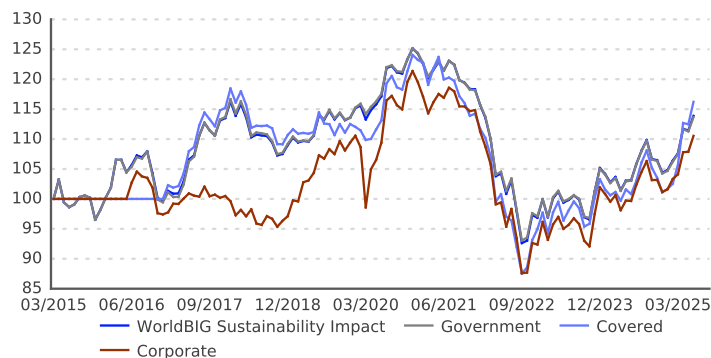
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



	Return*	Standard Deviation*		Return*	Standard Deviation*
WorldBIG Sustainability Impact Index in USD	1.28	7.22	WorldBIG Sustainability Impact	1.28	7.22
WorldBIG Sustainability Impact Index in EUR	0.40	4.56	Government	1.26	7.14
WorldBIG Sustainability Impact Index in GBP	2.07	7.41	Covered	1.78	8.05
WorldBIG Sustainability Impact Index in JPY	3.13	6.82	Corporate	1.11	8.69

\* 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*	9.11	3.29	-3.75	2.28	-0.29	3.28	0.28	1.10
1 Year	10.44	6.50	0.83	4.51	1.88	6.27	-0.83	1.25
3 Years	4.13	3.14	0.19	0.98	0.02	2.43	6.28	-2.25
5 Years	-0.56	-0.55	-1.44	-2.24	-2.60	-1.09	5.41	-4.01

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE World Broad Investment-Grade Bond Index
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:	March 31, 2015

VENDOR CODES

SBWTIU	FTSE World Broad Investment-Grade Sustainability Impact Bond Index, in USD terms
SBWTIUC	FTSE World Broad Investment-Grade Sustainability Impact Bond Index, currency-hedged in USD terms

© 2025 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.