

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).

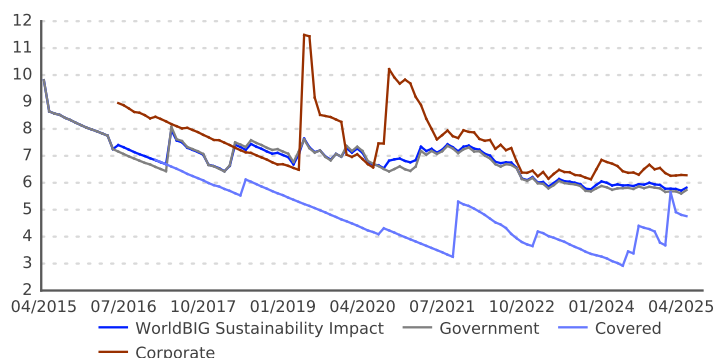
The WorldBIG Sustainability Impact is a multi-sector sustainability bond benchmark of investment-grade, multi-currency debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

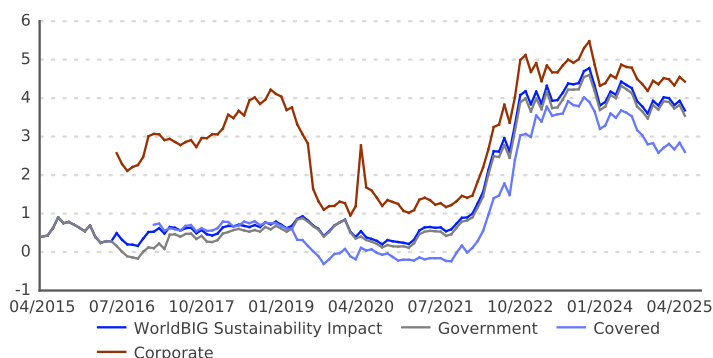
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG Sustainability Impact	336	454.12	428.30	100.00	2.69	7.58	3.68	5.82	41
AAA	107	248.79	237.74	55.51	2.59	6.34	3.55	5.31	12
AA	64	76.84	70.29	16.41	1.89	8.33	3.04	6.69	40
A	90	71.24	66.33	15.49	2.83	8.20	3.78	5.78	68
BBB	75	57.25	53.94	12.59	4.02	11.15	4.99	6.99	143
1-3 Years	75	94.77	93.39	21.81	2.21	2.19	3.36	2.09	36
3-5 Years	69	111.47	109.72	25.62	2.86	4.05	3.53	3.76	27
5-7 Years	56	86.04	80.90	18.89	2.43	6.06	3.68	5.54	32
7-10 Years	67	81.30	79.26	18.51	3.19	8.48	3.70	7.32	52
10+ Years	69	80.54	65.02	15.18	2.82	19.50	4.39	13.19	73
EUR	158	186.46	172.00	40.16	1.76	8.52	2.85	7.11	44
GBP	58	51.44	48.44	11.31	3.05	6.85	4.52	4.73	50
JPY	6	2.52	2.46	0.57	0.79	4.04	1.33	3.93	53
USD	114	213.70	205.40	47.96	3.44	6.97	4.22	5.02	38
Government	220	372.17	353.28	82.48	2.59	7.26	3.54	5.73	29
Foreign Sovereign	23	28.21	24.90	5.81	4.06	17.21	5.37	9.32	148
Government Related	197	343.97	328.38	76.67	2.47	6.45	3.40	5.46	20
Covered	4	2.50	2.41	0.56	2.00	5.09	2.60	4.76	46
Corporate	112	79.45	72.61	16.95	3.19	9.12	4.43	6.28	100
Finance	34	28.74	27.15	6.34	3.31	5.78	4.18	4.18	109
Industrial	46	32.50	29.32	6.85	2.72	10.08	4.11	7.28	78
Utility	32	18.21	16.15	3.77	3.84	12.67	5.43	7.97	122

* In USD billions

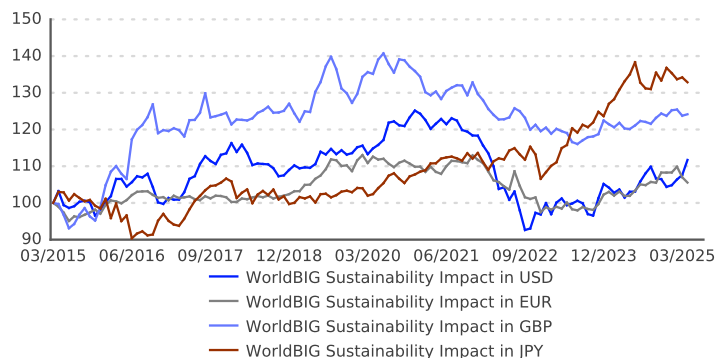
HISTORICAL EFFECTIVE DURATION



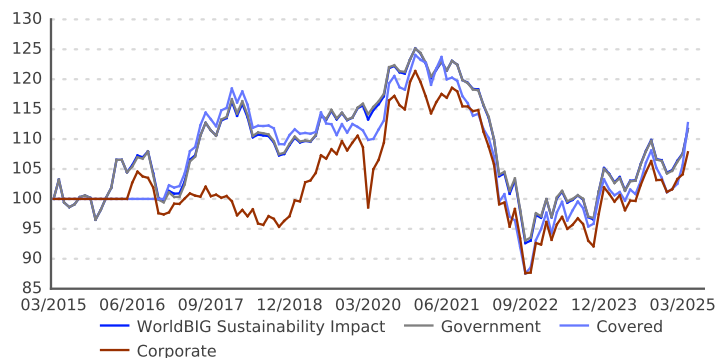
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*		Return*	Standard Deviation*
WorldBIG Sustainability Impact Index in USD	1.10	7.25	WorldBIG Sustainability Impact	1.10	7.25
WorldBIG Sustainability Impact Index in EUR	0.54	4.58	Government	1.10	7.17
WorldBIG Sustainability Impact Index in GBP	2.17	7.46	Covered	1.44	8.06
WorldBIG Sustainability Impact Index in JPY	2.86	6.84	Corporate	0.85	8.74

* 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*	7.02	2.71	-2.52	2.11	0.34	2.74	-2.87	1.24
1 Year	10.10	7.57	3.57	5.71	3.22	7.33	-0.20	2.04
3 Years	2.48	2.25	-0.04	0.13	0.38	1.52	5.82	-2.98
5 Years	-0.55	-0.46	-1.29	-2.11	-1.68	-1.01	5.35	-3.81

* 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"> 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:	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

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