

# FTSE US Broad Investment-Grade Green Impact Bond Index

Multi-Sector | US Dollar

The FTSE US Broad Investment-Grade Green Impact Bond Index (USBIG Green Impact) constituents are selected from the FTSE US Broad Investment-Grade Bond Index (USBIG), screened in accordance with the transparent and defined green bond criteria.

The USBIG Green Impact leverages Climate Bonds Initiative (CBI) data to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement.

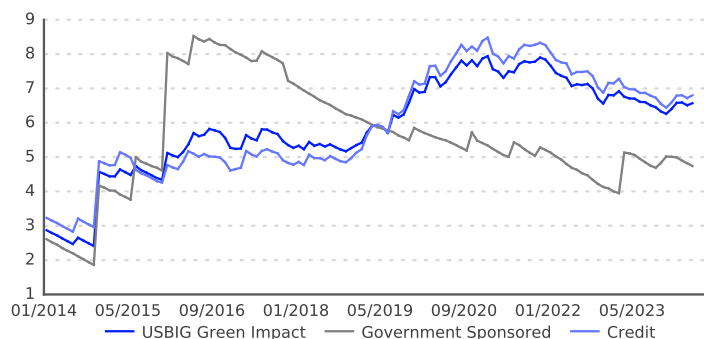
The USBIG Green Impact is a multi-sector green bond benchmark of investment-grade, US Dollar denominated debt issued by US Treasury, government-sponsored, and corporations.

## INDEX PROFILE

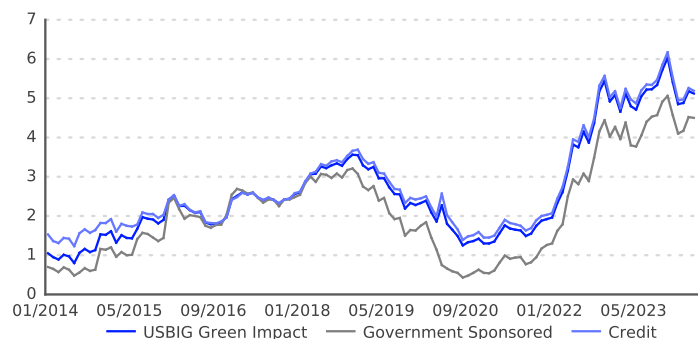
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>USBIG Green Impact</b>	<b>184</b>	<b>144.26</b>	<b>129.79</b>	<b>100.00</b>	<b>3.33</b>	<b>9.78</b>	<b>5.12</b>	<b>6.57</b>	<b>76</b>
AAA	14	24.32	22.21	17.11	2.13	5.13	4.50	4.52	9
AA	21	17.88	16.68	12.85	3.48	7.88	4.81	5.80	43
A	76	48.25	42.04	32.39	3.58	14.47	5.16	8.60	81
BBB	73	53.82	48.87	37.65	3.60	8.30	5.47	6.03	115
1-3 Years	33	27.17	26.20	20.19	2.76	2.08	5.10	1.95	43
3-5 Years	29	20.48	19.63	15.13	3.56	4.13	4.96	3.69	64
5-7 Years	23	19.67	17.11	13.19	2.25	5.97	4.86	5.37	64
7-10 Years	55	48.31	44.25	34.10	3.72	8.40	5.15	6.92	93
10+ Years	44	28.64	22.59	17.40	3.79	26.06	5.41	14.67	102
Government Sponsored	8	15.20	14.14	10.89	2.56	5.45	4.50	4.74	8
Credit	176	129.06	115.65	89.11	3.42	10.29	5.19	6.80	85

\* In USD billions

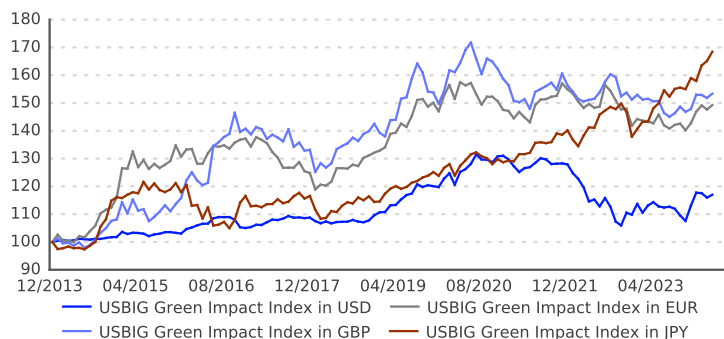
## HISTORICAL EFFECTIVE DURATION



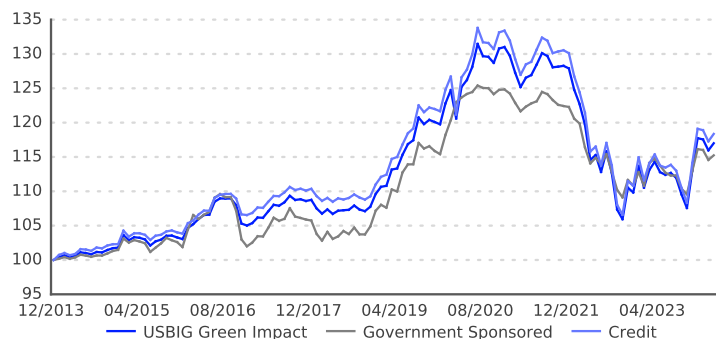
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



	Return*	Standard Deviation*		Return*	Standard Deviation*
USBIG Green Impact Index in USD	1.54	5.33	USBIG Green Impact	1.54	5.33
USBIG Green Impact Index in EUR	3.99	7.62	Government Sponsored	1.39	4.24
USBIG Green Impact Index in GBP	4.26	8.88	Credit	1.66	5.65
USBIG Green Impact Index in JPY	5.22	7.27	* in USD, Annualized Since Inception (in %)		

\* Annualized Since Inception (in %)

#### ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.64	1.63	-1.02	0.27	-0.71	6.67	-2.11
1 Year	3.44	4.06	1.32	1.24	2.68	17.63	-2.80
3 Years	-2.23	0.57	-4.17	0.69	-3.05	8.58	-5.83
5 Years	0.67	1.46	-1.29	1.30	-0.24	7.17	-2.24

\* Not annualized

#### DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE US 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:	Refinitiv
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

SBUGIE	FTSE USBIG Green Impact Bond Index, in EUR terms
SBUGIG	FTSE USBIG Green Impact Bond Index, in GBP terms
SBUGIY	FTSE USBIG Green Impact Bond Index, in JPY terms
SBUGIU	FTSE USBIG Green Impact Bond Index, in USD terms
SBUGIEC	FTSE USBIG Green Impact Bond Index, currency-hedged in EUR terms
SBUGIGC	FTSE USBIG Green Impact Bond Index, currency-hedged in GBP terms
SBUGIYC	FTSE USBIG Green Impact Bond Index, currency-hedged in JPY terms

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