

FTSE WorldBIG USD Corporate Capped Select 10+ Years Index

Corporate | USD

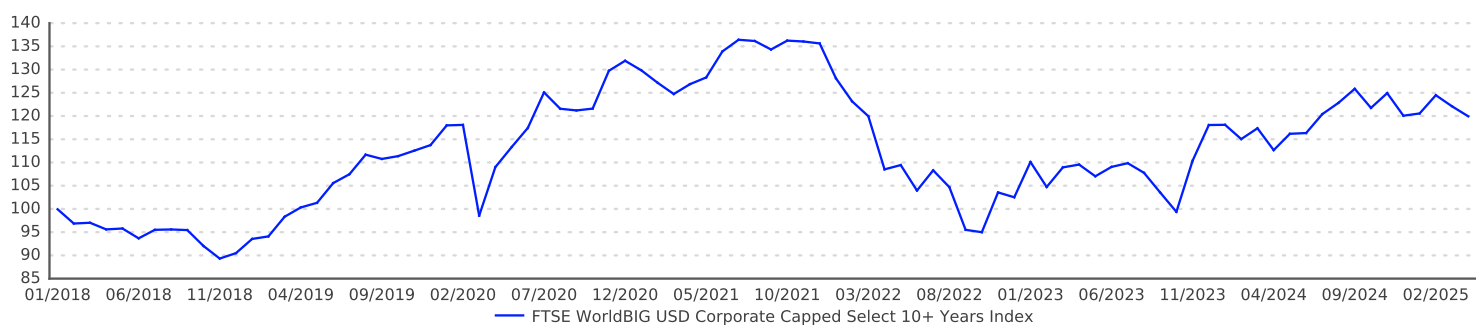
The FTSE WorldBIG USD Corporate Capped Select 10+ Years Index is designed to represent the performance of the global USD corporate bond universe, with selection on bonds in BBB and 10+ Years sector with higher coupon and yield to maturity.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
FTSE WorldBIG USD Corporate Capped Select 10+ Years Index	157	188.65	179.35	100.00	5.89	25.27	6.40	12.13

* In USD billions

HISTORICAL INDEX LEVEL (in USD)



ANNUALIZED RETURNS (in %)

	USD
	Unhedged
YTD*	-0.11
1 Year	6.46
3 Years	3.39
5 Years	1.93
Since Inception	2.55

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate and zero coupon bonds. Excludes fixed-to-floating and step-coupon bonds.
Minimum Maturity:	Greater than or equal to 10 years
Minimum Issue Size:	USD 750 million
Credit Quality:	BBB-, BBB, or BBB+ by S&P or the S&P equivalent of the Moody's rating. An index quality is assigned to each index bond as of profile fixing, from the higher rating of S&P versus Moody's.
Weighting:	Market capitalization
Capping:	20% on single industry and 10% on single issuer
Composition:	The USD portion of the FTSE World Broad Investment-Grade Corporate Bond Index. Exclude emerging countries. Exclude junior subordinated, subordinated, and senior subordinated bonds.
Selection:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service
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, 2017

VENDOR CODES

CFIIUCC1
 FTSE WorldBIG USD Corporate Capped Select 10+ Years Index, in USD terms

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