

FTSE World Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index

Multi-Sector | Multi-Currency

The FTSE World Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index (WorldBIG SLB0+) is designed to measure the performance of investment-grade multi-currency Sustainability-Linked Bonds (SLBs) issued by government, government-sponsored, supranational, covered, and corporations. Its constituents are selected from the FTSE World Broad Investment-Grade Bond Index (WorldBIG), screened in accordance with the transparent and defined SLBs criteria which are aligned with International Capital Markets Association (ICMA) Sustainability-Linked Bond Principles (SLBP).

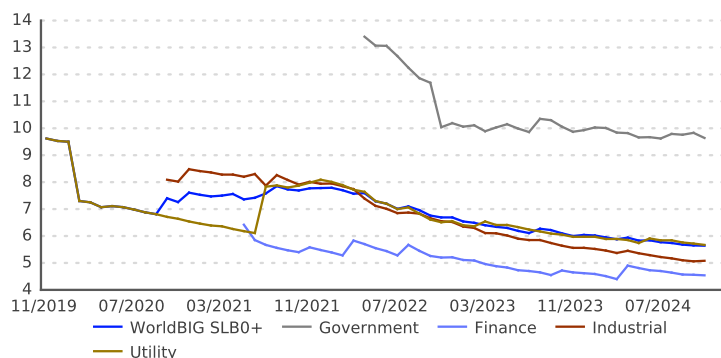
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

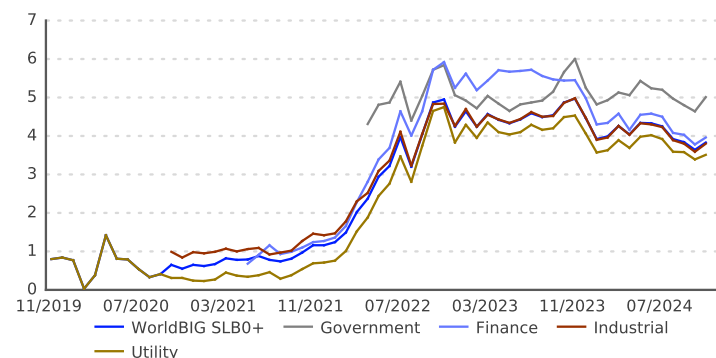
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG SLB0+	121	100.04	95.74	100.00	2.75	6.79	3.83	5.64	93
AA	4	4.61	4.24	4.43	0.49	3.62	2.85	3.48	50
A	21	19.84	19.23	20.09	3.40	8.90	4.02	6.43	80
BBB	96	75.59	72.27	75.49	2.72	6.43	3.84	5.55	99
1-3 Years	16	13.84	13.45	14.05	1.39	2.11	3.13	2.02	64
3-5 Years	32	25.54	24.61	25.70	2.26	4.10	3.43	3.80	82
5-7 Years	24	17.90	16.79	17.54	2.56	6.09	3.89	5.46	115
7-10 Years	39	31.98	30.65	32.01	3.45	8.51	4.18	7.20	100
10+ Years	10	10.78	10.25	10.71	3.91	15.22	4.55	10.44	100
Government	6	8.69	8.56	8.95	4.90	14.96	5.01	9.64	91
Foreign Sovereign	5	8.15	8.01	8.37	5.00	15.31	5.13	9.74	93
Government Related	1	0.54	0.55	0.58	3.38	9.69	3.27	8.24	60
Corporate	115	91.35	87.18	91.05	2.54	6.01	3.71	5.25	93
Finance	7	4.30	4.15	4.34	2.76	5.09	3.96	4.54	117
Industrial	72	56.75	54.66	57.09	2.80	5.81	3.80	5.08	95
Utility	36	30.30	28.37	29.63	2.05	6.52	3.51	5.67	86

* In USD billions

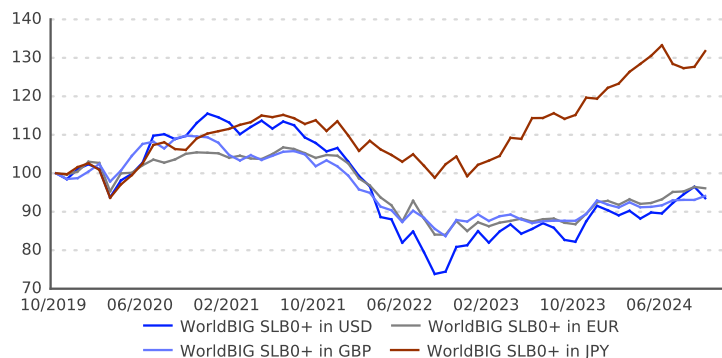
HISTORICAL EFFECTIVE DURATION



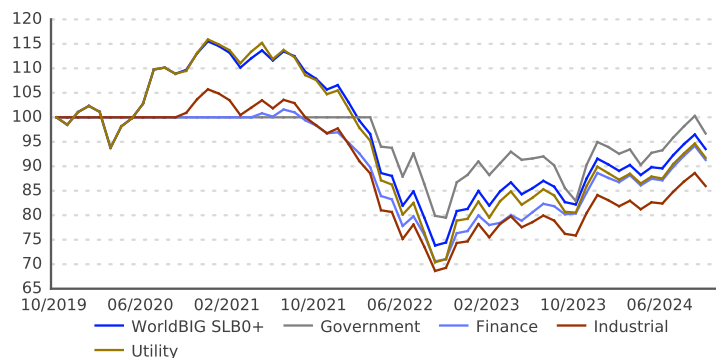
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
WorldBIG SLB0+ in USD	-1.33	12.00
WorldBIG SLB0+ in EUR	-0.79	8.05
WorldBIG SLB0+ in GBP	-1.20	7.08
WorldBIG SLB0+ in JPY	5.67	8.43

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldBIG SLB0+	-1.33	12.00
Government	-1.30	14.54
Finance	-2.57	10.64
Industrial	-3.64	11.40
Utility	-1.71	12.94

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.14	4.53	3.93	3.08	1.28	4.20	10.36	-0.49
1 Year	13.77	12.82	10.76	10.82	7.38	12.23	14.43	6.14
3 Years	-4.65	-1.35	-2.60	-3.43	-2.59	-2.28	5.01	-6.00
5 Years	-1.33	0.24	-0.79	-1.51	-1.20	-0.57	5.67	-2.98
Since Inception	-1.33	0.24	-0.79	-1.51	-1.20	-0.57	5.67	-2.98

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Sustainability-Linked Bond Eligibility:	LSEG Reference Data Services identifies Sustainability-Linked Bonds that are aligned with the core principles provided by International Capital Markets Association (ICMA) Sustainability-Linked Bond Principles (SLBP).
Minimum Maturity:	Entry: At least one year. Exit: At least one month. Fixed-to-floating rate bonds are removed one month prior to the fixed-to-floating rate date.
Minimum Quality:	Minimum quality depends on the underlying index
Pricing:	LSEG Pricing Service except for: - 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)
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:	October 31, 2019

VENDOR CODES

SBWSL0U	FTSE World Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index, in USD terms
SBWSL0UC	FTSE World Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index, currency-hedged in USD terms
SBWSL0E	FTSE World Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index, in EUR terms
SBWSL0EC	FTSE World Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index, currency-hedged in EUR terms

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