

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).

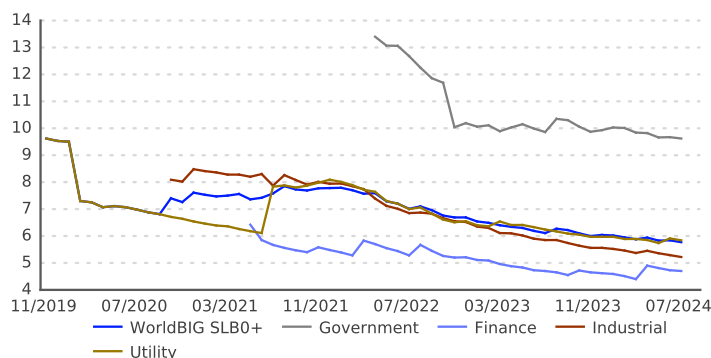
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

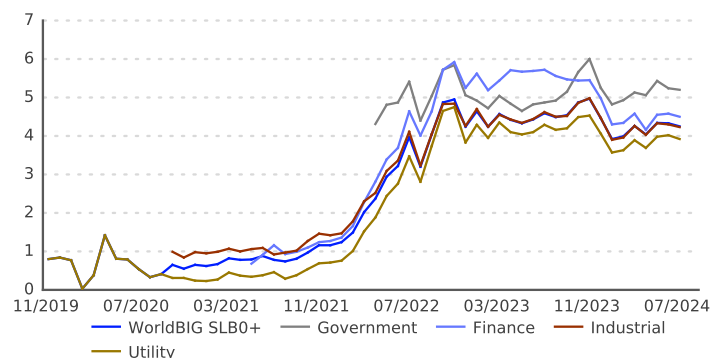
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG SLB0+	119	96.96	90.24	100.00	2.69	7.02	4.25	5.77	111
AA	4	4.55	4.08	4.52	0.49	3.96	3.29	3.78	56
A	19	18.14	17.26	19.13	3.34	9.41	4.34	6.62	82
BBB	96	74.27	68.90	76.36	2.66	6.63	4.28	5.68	121
1-3 Years	14	12.39	11.84	13.12	1.48	2.34	3.76	2.23	82
3-5 Years	30	23.66	22.27	24.67	2.22	4.21	3.90	3.88	95
5-7 Years	23	17.93	16.40	18.17	2.39	5.97	4.27	5.34	142
7-10 Years	39	30.13	28.10	31.14	3.39	8.54	4.55	7.15	116
10+ Years	13	12.85	11.64	12.90	3.48	14.64	4.67	10.29	113
Government	6	8.67	8.49	9.41	4.90	15.31	5.20	9.62	101
Foreign Sovereign	5	8.14	7.95	8.81	5.00	15.66	5.32	9.71	103
Government Related	1	0.54	0.54	0.60	3.38	10.03	3.55	8.24	73
Corporate	113	88.29	81.74	90.59	2.47	6.21	4.15	5.37	112
Finance	8	4.79	4.47	4.95	2.51	5.28	4.50	4.70	149
Industrial	73	57.01	53.55	59.34	2.77	6.03	4.23	5.22	114
Utility	32	26.49	23.73	26.29	1.81	6.75	3.92	5.84	100

* In USD billions

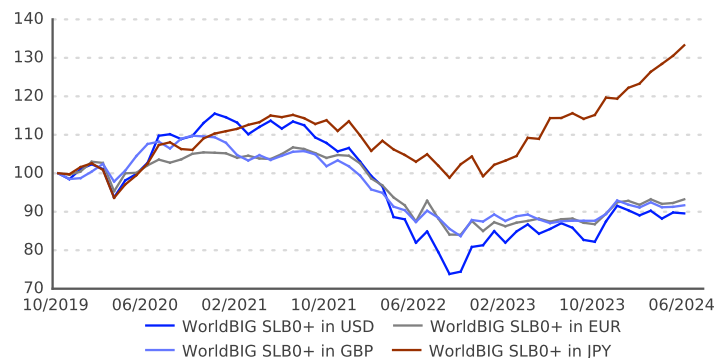
HISTORICAL EFFECTIVE DURATION



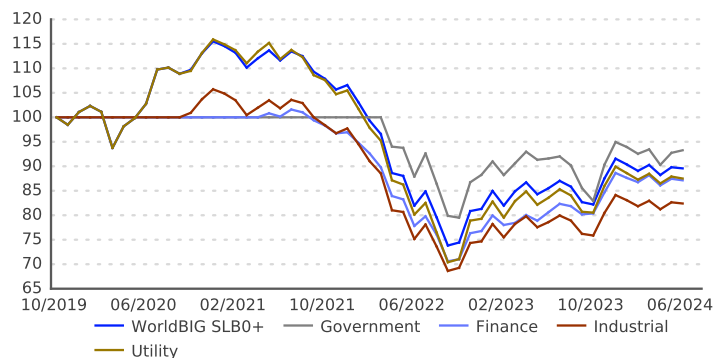
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
WorldBIG SLB0+ in USD	-2.33	12.17
WorldBIG SLB0+ in EUR	-1.49	8.25
WorldBIG SLB0+ in GBP	-1.84	7.28
WorldBIG SLB0+ in JPY	6.35	8.39

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldBIG SLB0+	-2.33	12.17
Government	-3.05	15.14
Finance	-4.26	10.72
Industrial	-5.03	11.55
Utility	-2.82	13.13

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.17	0.68	0.84	-0.10	-1.34	0.54	11.63	-2.22
1 Year	4.73	7.52	6.61	5.58	5.33	6.97	16.56	1.13
3 Years	-7.07	-2.96	-3.88	-4.91	-4.28	-3.84	5.16	-6.97
Since Inception	-2.33	-0.54	-1.49	-2.28	-1.84	-1.37	6.35	-3.56

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Sustainability-Linked Bond Eligibility:	Refinitiv data 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:	Refinitiv pricing 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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