



# 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).

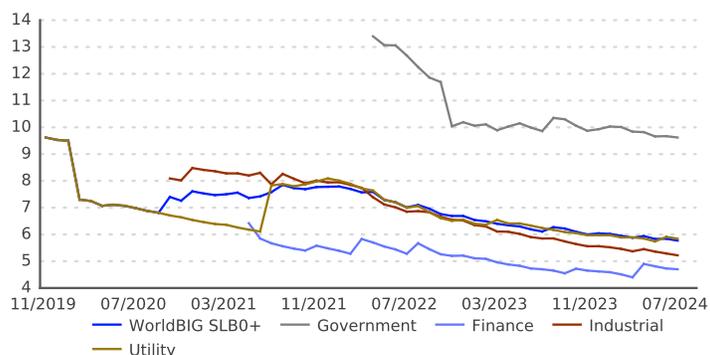
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

## INDEX PROFILE

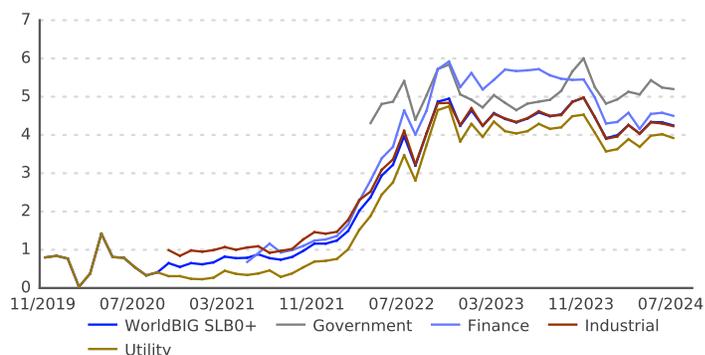
| Description           | # of Issues | Par Amount*  | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps)  |
|-----------------------|-------------|--------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|------------|
| <b>WorldBIG SLB0+</b> | <b>119</b>  | <b>96.96</b> | <b>90.24</b>  | <b>100.00</b>     | <b>2.69</b>        | <b>7.02</b>          | <b>4.25</b>           | <b>5.77</b>        | <b>111</b> |
| 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



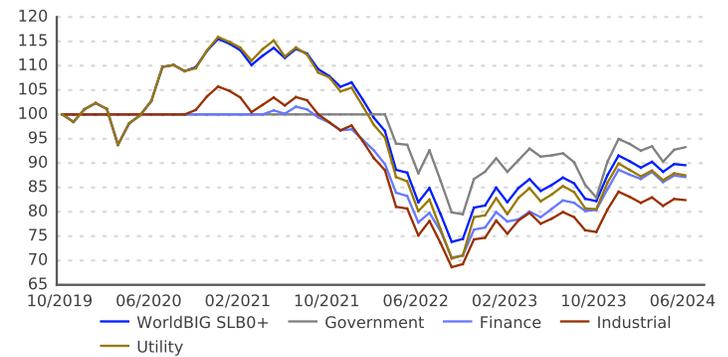
## HISTORICAL YIELD TO MATURITY



**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.<br>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:<br>- Israel (provided by Tel Aviv Stock Exchange)<br>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)<br>- Poland (provided by BondSpot)<br>- 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.<br>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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