

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).

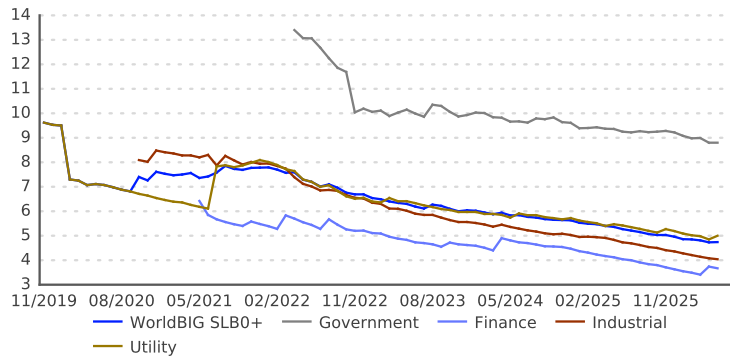
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

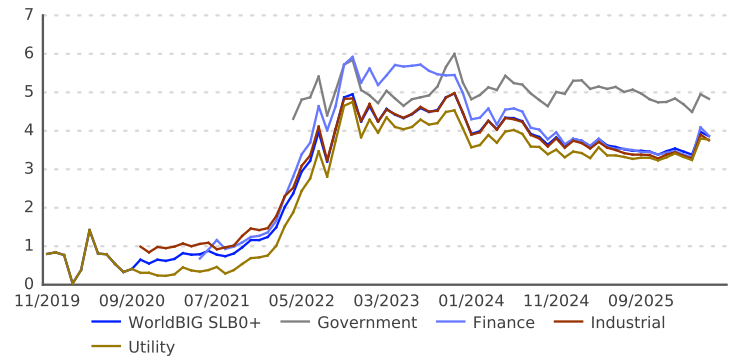
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG SLB0+	134	117.15	113.75	100.00	2.93	5.68	3.86	4.74	67
AA	4	4.99	4.73	4.15	0.49	2.13	2.63	2.02	6
A	30	30.23	29.37	25.82	3.34	7.33	3.97	5.57	57
BBB	100	81.93	79.66	70.03	2.93	5.29	3.89	4.60	75
1-3 Months	3	2.64	2.65	2.33	1.60	0.14	2.38	0.14	-45
6-9 Months	2	1.76	1.76	1.55	1.44	0.54	2.75	0.53	37
9-12 Months	1	0.70	0.70	0.62	2.38	0.93	2.92	0.92	39
0-1 Year	6	5.10	5.11	4.50	1.65	0.39	2.58	0.38	-6
1-3 Years	28	26.26	25.86	22.73	2.30	2.11	3.44	1.99	49
3-5 Years	31	25.27	24.54	21.57	2.46	3.94	3.61	3.61	73
5-7 Years	31	24.22	23.86	20.97	3.58	6.08	4.18	5.31	80
7-10 Years	32	29.37	28.21	24.80	3.38	8.33	4.12	7.11	79
10+ Years	6	6.94	6.17	5.42	3.86	16.83	5.16	11.42	72
Government	7	10.56	10.44	9.18	4.72	12.83	4.83	8.80	68
Foreign Sovereign	6	9.97	9.85	8.66	4.80	13.10	4.90	8.91	69
Government Related	1	0.59	0.59	0.52	3.38	8.20	3.69	7.00	57
Corporate	127	106.59	103.31	90.82	2.76	4.98	3.76	4.33	67
Finance	6	4.04	3.99	3.51	2.95	4.12	3.87	3.67	94
Industrial	80	67.23	66.05	58.07	2.92	4.59	3.75	4.04	67
Utility	41	35.32	33.27	29.25	2.42	5.81	3.77	5.00	65

* In USD billions

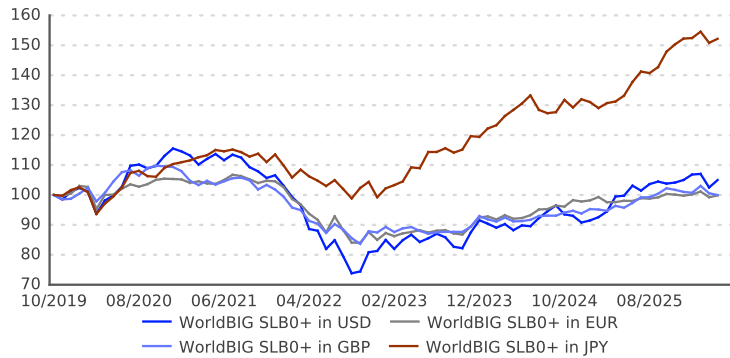
HISTORICAL EFFECTIVE DURATION



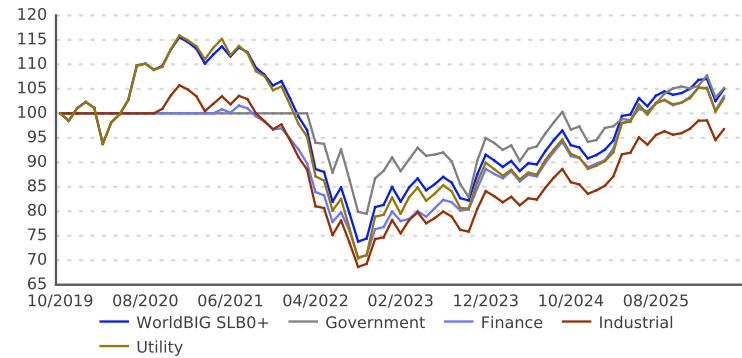
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.03	0.55	0.09	-0.10	-1.04	0.48	-0.05	-0.55
1 Year	5.55	4.67	2.29	2.44	3.76	4.50	15.96	0.83
3 Years	6.58	6.29	4.45	4.27	3.85	5.96	11.69	1.06
5 Years	-1.29	0.63	-0.78	-1.31	-0.92	0.03	6.08	-3.45
Since Inception	0.75	1.36	-0.02	-0.46	-0.00	0.72	6.67	-2.07

* 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 for the WGBI portion of the index except for: <ul style="list-style-type: none"> - UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices) - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices) - 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) LSEG Pricing Service for the non-WGBI portion of the index
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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