



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).

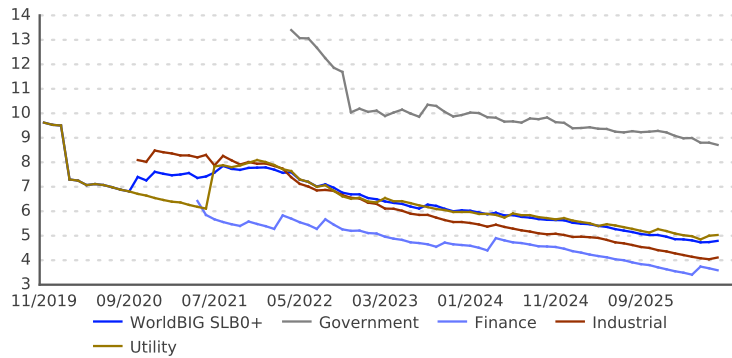
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

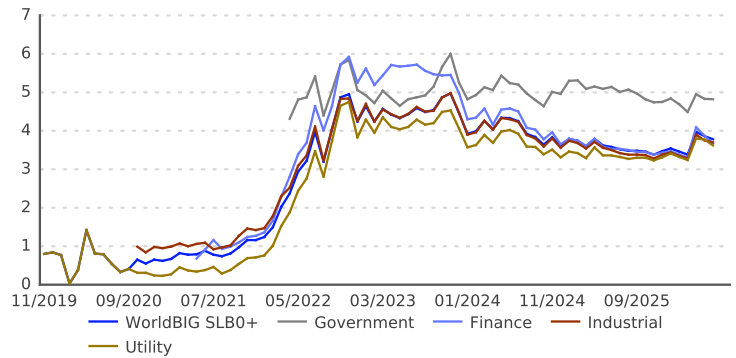
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG SLB0+	132	115.01	112.26	100.00	2.97	5.73	3.78	4.79	67
AA	3	3.50	3.25	2.90	0.33	2.86	2.94	2.78	34
A	30	30.12	29.40	26.19	3.35	7.25	3.86	5.51	53
BBB	99	81.39	79.61	70.91	2.94	5.29	3.79	4.60	73
3-6 Months	2	1.75	1.75	1.56	1.44	0.45	2.75	0.44	42
9-12 Months	2	1.58	1.59	1.41	3.07	0.91	2.63	0.90	18
0-1 Year	4	3.33	3.34	2.97	2.21	0.67	2.69	0.66	30
1-3 Years	30	27.82	27.46	24.46	2.25	2.14	3.32	2.02	47
3-5 Years	28	22.58	22.05	19.64	2.50	3.96	3.51	3.62	72
5-7 Years	34	26.76	26.46	23.57	3.58	6.06	4.10	5.29	78
7-10 Years	30	27.61	26.75	23.83	3.35	8.32	4.01	7.10	75
10+ Years	6	6.92	6.20	5.53	3.86	16.76	5.08	11.37	69
Government	7	10.54	10.48	9.33	4.72	12.75	4.82	8.71	68
Foreign Sovereign	6	9.96	9.88	8.80	4.80	13.02	4.89	8.81	69
Government Related	1	0.58	0.59	0.53	3.38	8.11	3.56	6.93	56
Corporate	125	104.47	101.79	90.67	2.79	5.02	3.68	4.39	66
Finance	6	4.02	4.01	3.57	2.95	4.03	3.67	3.59	86
Industrial	79	65.90	64.96	57.87	2.99	4.66	3.70	4.11	66
Utility	40	34.55	32.81	29.23	2.39	5.82	3.62	5.03	66

* In USD billions

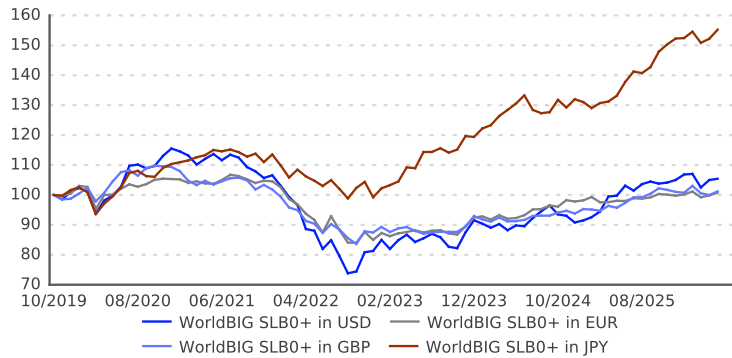
HISTORICAL EFFECTIVE DURATION



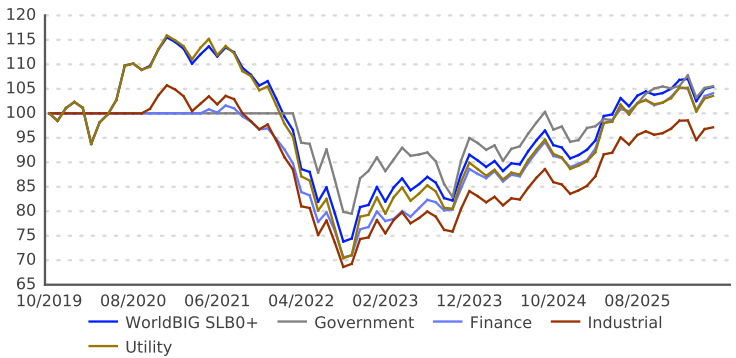
HISTORICAL YIELD TO MATURITY



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*	0.39	1.52	1.04	0.72	0.17	1.46	1.96	0.16
1 Year	5.66	5.12	2.79	2.94	5.71	4.98	16.56	1.37
3 Years	7.74	6.66	4.54	4.65	4.77	6.36	12.53	1.49
5 Years	-1.49	0.80	-0.57	-1.16	-0.44	0.20	6.18	-3.34
Since Inception	0.80	1.49	0.12	-0.33	0.18	0.85	6.91	-1.94

* 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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