

FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index

Multi-Sector | Multi-Currency

The FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (WorldBIG ex-FFE) provides a broad-based measure of the global fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of currency, maturity, and rating.

The WorldBIG ex-FFE measures the performance of the FTSE World Broad Investment-Grade Bond Index (WorldBIG) after excluding issuers involved in Tobacco, Controversial Weapons and any revenue tied to Fossil Fuels. Issuers are also excluded based on Controversial Conduct.

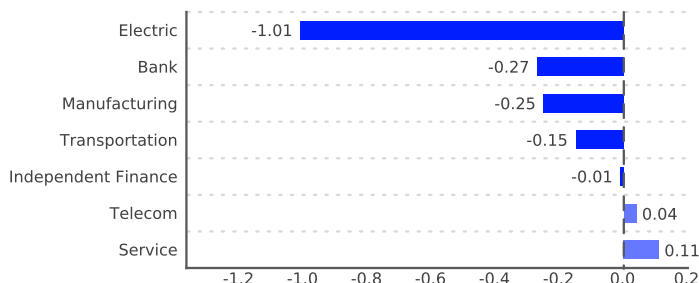
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
WorldBIG ex-FFE	13,922	55,781.28	52,571.55	100.00	2.86	8.91	3.60	6.53
AAA	2,019	6,140.75	5,874.19	11.17	2.05	7.66	2.70	6.20
AA	2,382	29,998.69	27,627.54	52.55	2.96	8.90	4.05	6.32
A	4,425	12,539.26	12,208.59	23.22	2.45	9.61	2.60	7.49
BBB	5,096	7,102.57	6,861.23	13.05	3.89	8.80	4.36	5.92
1-3 Years	3,717	12,406.50	12,402.55	23.59	2.56	1.96	3.01	1.87
3-5 Years	3,171	10,530.98	10,504.89	19.98	2.97	4.00	3.25	3.68
5-7 Years	2,082	7,446.56	7,157.65	13.62	2.71	5.99	3.55	5.30
7-10 Years	2,059	12,334.56	11,647.39	22.16	3.20	8.43	4.15	7.04
10+ Years	2,893	13,062.68	10,859.06	20.66	2.83	21.59	4.06	14.86
Government	3,788	38,360.63	36,320.91	69.09	2.59	9.39	3.16	6.91
Domestic Sovereign	1,324	33,640.28	31,880.45	60.64	2.58	9.51	3.12	7.01
Foreign Sov./Sov. Gtd.	558	897.99	825.69	1.57	4.21	12.62	5.14	7.33
Government Related	1,906	3,822.37	3,614.77	6.88	2.25	7.58	3.06	5.94
Collateralized	1,382	8,907.05	8,110.62	15.43	3.23	7.13	4.76	5.59
Corporate	8,752	8,513.59	8,140.02	15.48	3.73	8.61	4.42	5.73
Finance	3,641	3,737.79	3,669.87	6.98	3.87	6.41	4.36	4.71
Industrial	4,427	4,101.19	3,846.42	7.32	3.61	10.09	4.47	6.44
Utility	684	674.61	623.73	1.19	3.64	11.83	4.49	7.41
WorldBIG	16,847	58,410.30	55,052.01	100.00	2.91	8.98	3.65	6.53

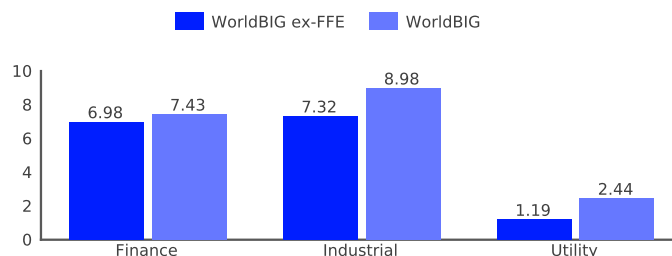
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

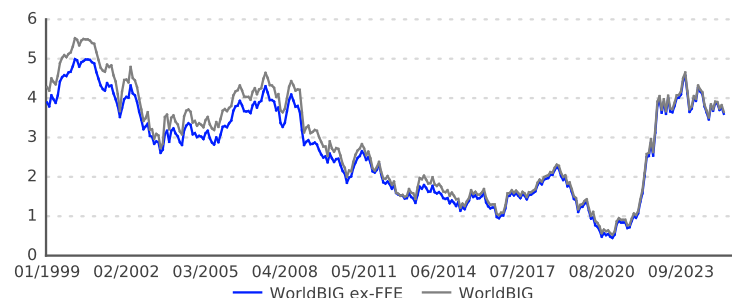
Top Underweights and Overweights (WorldBIG ex-FFE) - (WorldBIG)



Corporate - Industry (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



ANNUALIZED RETURNS (in %)

	WorldBIG ex-FFE								WorldBIG							
	USD		EUR		GBP		JPY		USD		EUR		GBP		JPY	
	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	5.80	2.30	-3.62	1.72	-0.80	2.33	-3.97	0.85	5.74	2.27	-3.68	1.70	-0.85	2.31	-4.03	0.83
1 Year	8.90	7.21	2.43	5.37	2.08	6.98	-1.29	1.70	8.91	7.23	2.44	5.39	2.10	6.99	-1.28	1.72
3 Years	1.26	1.98	-1.23	-0.14	-0.81	1.26	4.56	-3.23	1.39	2.06	-1.10	-0.07	-0.68	1.33	4.69	-3.17
5 Years	-1.54	-0.45	-2.27	-2.10	-2.66	-0.98	4.30	-3.80	-1.39	-0.35	-2.12	-2.00	-2.51	-0.89	4.46	-3.70
Since WorldBIG ex-FFE Inception	2.98	3.78	3.10	2.86	3.84	4.02	3.90	1.22	3.11	3.87	3.24	2.95	3.98	4.10	4.04	1.30

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Universe:	FTSE World Broad Investment-Grade Bond Index
Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	AUD, CAD, CNY*, DKK, EUR, GBP, ILS, JPY, MXN, MYR, NOK, NZD, PLN, SEK, SGD, USD
Minimum Maturity:	At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Issue Size:	Varies by market
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Exclusionary Screening:	Tobacco, Controversial Weapons, Controversial Conduct, and any revenue tied to Fossil Fuels (Arctic Oil & Gas Exploration, Oil & Gas, Oil Sands, Shale Energy, Thermol Coal)
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
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
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.
Base Date:	December 31, 1998

* China inclusion commenced with the November 2021 profiles and will be phased in over a 36-month period.

** Price Adjustments for Mortgages: Carry-adjusted to reflect the difference between index settlement dates and standard PSA settlement dates.

VENDOR CODES

SBWXFU	FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, in USD terms
SBWXFE	FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, in EUR terms
SBWXFUC	FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, currency-hedged in USD terms
SBWXFEC	FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, currency-hedged in EUR terms

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