



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).

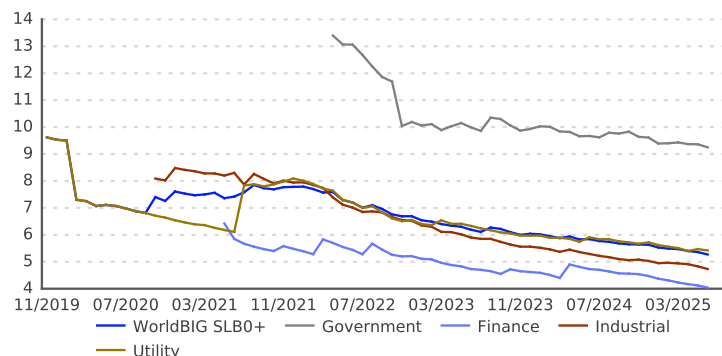
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

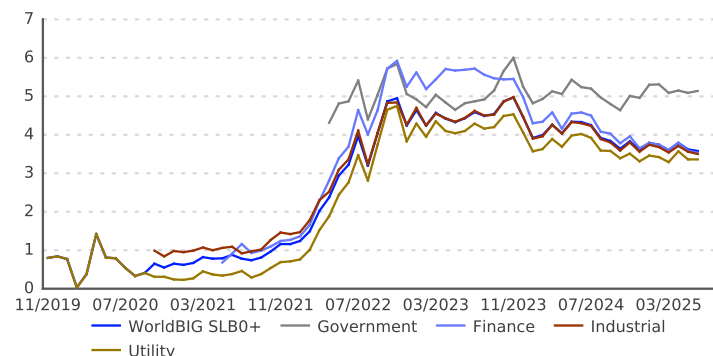
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG SLB0+	134	113.51	110.34	100.00	2.81	6.32	3.58	5.27	89
AA	3	4.09	3.84	3.48	0.36	2.90	2.46	2.78	47
A	28	26.28	25.45	23.07	3.30	8.32	3.83	6.19	80
BBB	103	83.14	81.05	73.45	2.78	5.85	3.56	5.10	93
3-6 Months	1	1.42	1.41	1.28	0.50	0.47	2.46	0.46	54
9-12 Months	2	1.97	1.93	1.75	0.59	0.96	2.94	0.95	44
0-1 Year	3	3.39	3.34	3.02	0.55	0.76	2.74	0.74	48
1-3 Years	21	17.82	17.91	16.23	2.33	2.12	2.67	2.01	72
3-5 Years	31	25.20	24.37	22.09	1.95	3.88	3.11	3.63	79
5-7 Years	29	21.83	20.98	19.01	2.86	5.97	3.77	5.35	100
7-10 Years	38	33.33	32.56	29.51	3.48	8.18	3.99	6.99	98
10+ Years	12	11.96	11.18	10.13	4.06	14.74	4.80	10.25	100
Government	6	8.75	8.55	7.75	4.89	14.34	5.14	9.25	89
Foreign Sovereign	5	8.18	7.96	7.22	5.00	14.71	5.28	9.36	91
Government Related	1	0.57	0.59	0.53	3.38	9.11	3.31	7.73	62
Corporate	128	104.76	101.79	92.25	2.64	5.65	3.45	4.93	89
Finance	7	4.47	4.46	4.04	2.76	4.53	3.53	4.04	94
Industrial	78	63.29	62.14	56.32	2.86	5.37	3.50	4.73	90
Utility	43	37.00	35.19	31.89	2.26	6.26	3.36	5.42	85

* In USD billions

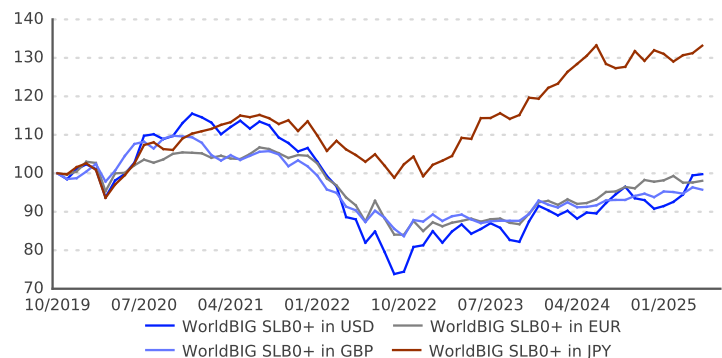
HISTORICAL EFFECTIVE DURATION



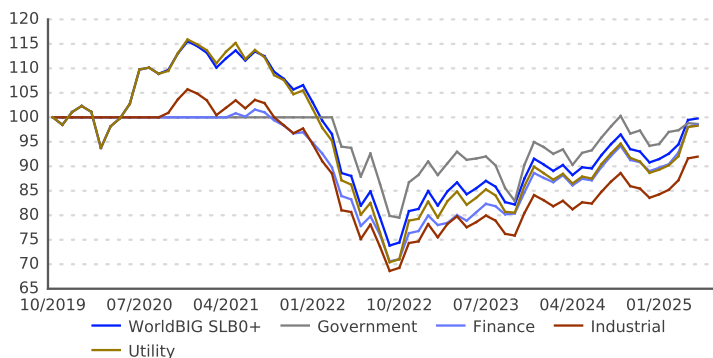
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
WorldBIG SLB0+ in USD	-0.04	11.66
WorldBIG SLB0+ in EUR	-0.35	7.73
WorldBIG SLB0+ in GBP	-0.78	6.80
WorldBIG SLB0+ in JPY	5.26	8.15

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldBIG SLB0+	-0.04	11.66
Government	-0.43	13.34
Finance	-0.35	10.40
Industrial	-1.78	11.07
Utility	-0.31	12.64

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	9.90	2.69	0.24	1.93	2.06	2.73	0.90	0.89
1 Year	11.11	8.48	6.25	6.61	4.90	8.31	2.02	3.07
3 Years	4.26	4.38	2.26	2.14	1.94	3.51	8.33	-1.17
5 Years	-0.01	0.69	-0.42	-1.03	-1.74	0.07	6.00	-2.84
Since Inception	-0.04	0.86	-0.35	-0.90	-0.78	0.13	5.26	-2.52

* 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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