



# 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).

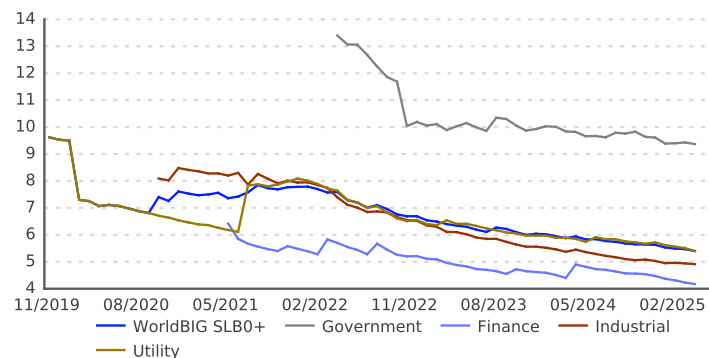
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

## INDEX PROFILE

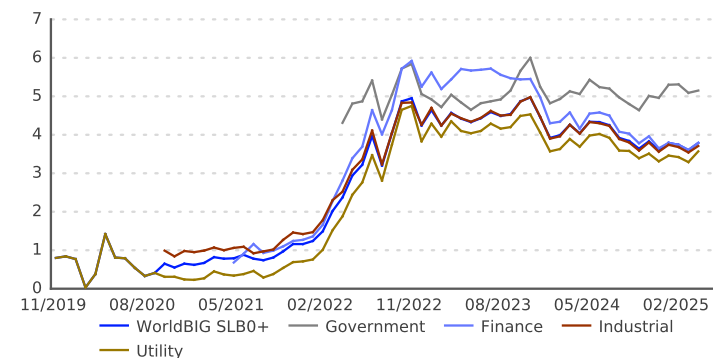
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>WorldBIG SLB0+</b>	<b>129</b>	<b>106.19</b>	<b>102.18</b>	<b>100.00</b>	<b>2.83</b>	<b>6.49</b>	<b>3.79</b>	<b>5.40</b>	<b>88</b>
AA	3	3.89	3.61	3.53	0.36	3.06	2.70	2.93	47
A	21	19.78	19.18	18.77	3.41	8.50	3.97	6.11	79
BBB	105	82.52	79.40	77.70	2.81	6.17	3.79	5.34	93
6-9 Months	1	1.35	1.34	1.31	0.50	0.63	2.57	0.62	41
0-1 Year	1	1.35	1.34	1.31	0.50	0.63	2.57	0.62	41
1-3 Years	20	17.24	17.14	16.77	2.02	2.11	2.87	2.02	63
3-5 Years	33	25.00	24.05	23.53	2.06	3.99	3.35	3.72	78
5-7 Years	26	19.19	18.20	17.81	2.83	6.11	3.94	5.48	104
7-10 Years	38	32.05	30.76	30.11	3.46	8.32	4.21	7.08	97
10+ Years	11	11.36	10.69	10.47	4.24	14.83	4.90	10.21	108
Government	6	8.68	8.50	8.32	4.90	14.55	5.15	9.37	103
Foreign Sovereign	5	8.14	7.95	7.78	5.00	14.90	5.26	9.47	106
Government Related	1	0.54	0.55	0.53	3.38	9.28	3.53	7.88	60
Corporate	123	97.51	93.68	91.68	2.64	5.77	3.66	5.04	87
Finance	7	4.29	4.20	4.11	2.75	4.67	3.79	4.17	100
Industrial	75	59.31	57.56	56.33	2.87	5.59	3.71	4.91	88
Utility	41	33.91	31.92	31.24	2.23	6.24	3.57	5.40	84

\* In USD billions

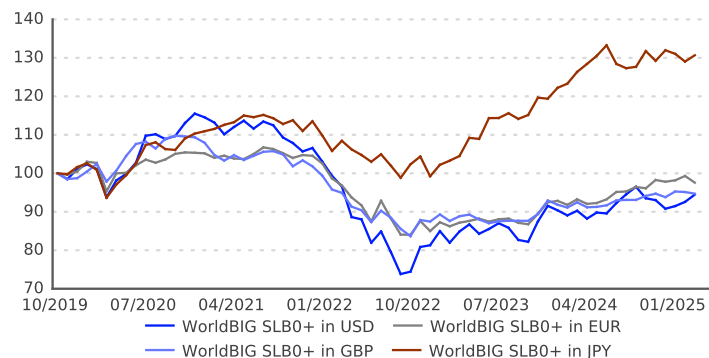
## HISTORICAL EFFECTIVE DURATION



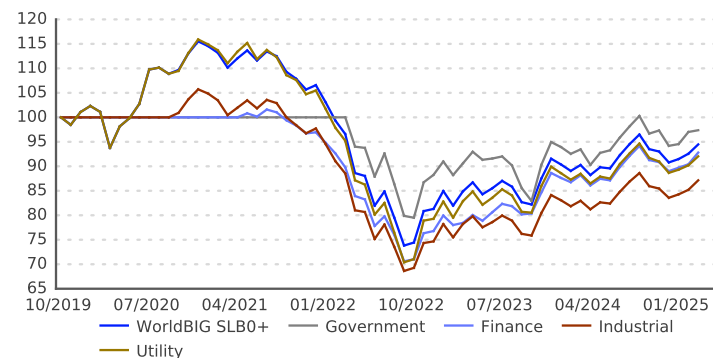
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
WorldBIG SLB0+ in USD	-1.04	11.62
WorldBIG SLB0+ in EUR	-0.45	7.85
WorldBIG SLB0+ in GBP	-1.00	6.85
WorldBIG SLB0+ in JPY	5.06	8.26

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldBIG SLB0+	-1.04	11.62
Government	-0.89	13.68
Finance	-1.89	10.22
Industrial	-3.01	10.99
Utility	-1.52	12.52

\* in USD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	4.06	0.91	-0.25	0.55	0.97	0.98	-0.99	-0.15
1 Year	4.67	5.82	4.65	4.12	2.44	5.63	3.42	0.26
3 Years	-0.73	1.75	0.25	-0.44	-0.08	0.86	6.42	-3.56
5 Years	0.15	1.37	0.47	-0.32	-0.65	0.71	6.90	-2.09
Since Inception	-1.04	0.56	-0.45	-1.18	-1.00	-0.18	5.06	-2.78

\* 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"> <li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li> <li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li> <li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li> <li>- Israel (provided by Tel Aviv Stock Exchange)</li> <li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li> <li>- Poland (provided by BondSpot)</li> <li>- Singapore (provided by the Monetary Authority of Singapore)</li> </ul> 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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