FTSE World Broad Investment-Grade Bond Index (WorldBIG®)

Multi-Sector | Multi-Currency

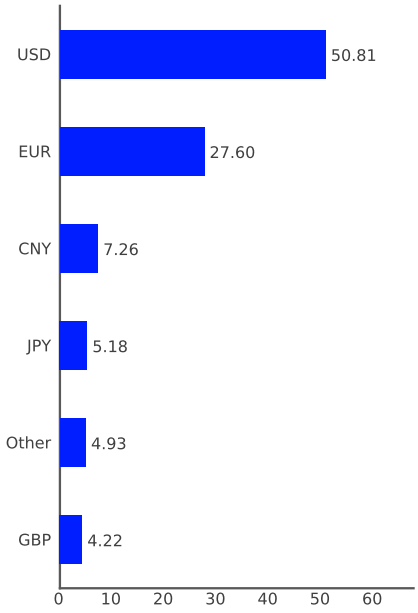
The FTSE World Broad Investment-Grade Bond Index (WorldBIG) is a multi-asset, multi-currency benchmark, which provides a broad-based measure of the global fixed income markets. The inclusion of government, government-sponsored/supranational, collateralized, and corporate debt makes the WorldBIG a comprehensive representation of the global, investment-grade universe. The index covers a broad array of asset classes and sub-indices are available in any combination of currency, maturity, and rating.

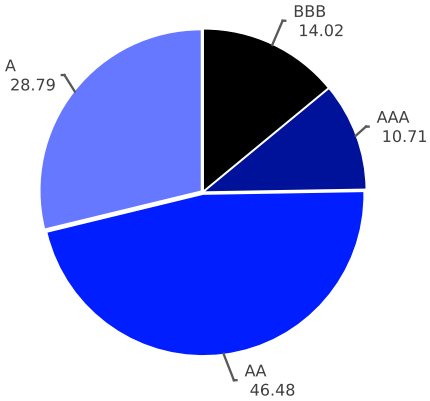
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WorldBIG	**18,269**	**65,484.91**	**59,166.22**	**100.00**	**3.17**	**8.85**	**4.65**	**6.10**	**25**
Non-MBS WorldBIG	17,987	57,568.23	52,297.98	88.39	3.10	8.97	4.47	6.12	24
1-3 Years	4,450	14,707.11	14,524.54	24.55	2.90	1.95	4.04	1.86	14
3-5 Years	4,211	11,744.97	11,241.96	19.00	2.90	4.00	4.29	3.70	24
5-7 Years	2,652	7,531.98	7,110.71	12.02	3.13	5.97	4.40	5.33	28
7-10 Years	2,703	8,277.87	7,806.03	13.19	3.56	8.51	4.51	7.19	31
10+ Years	3,971	15,306.29	11,614.74	19.63	3.18	21.25	5.18	13.58	30
WorldBIG 1-10 Yrs incl. MBS	14,298	50,178.62	47,551.48	80.37	3.16	5.06	4.52	4.28	24
Domestic Sovereign	1,455	38,991.93	35,196.84	59.49	2.82	9.22	4.15	6.39	4
Foreign Sov./Sov. Gtd.	1,007	1,855.41	1,707.10	2.89	3.58	8.41	5.09	5.47	66
Govt. Spon./Regional Govt.	1,994	3,816.05	3,458.68	5.85	2.76	8.14	4.35	5.84	22
Covered	1,447	9,034.83	7,925.65	13.40	3.48	7.50	5.73	5.68	33
Corporate	12,366	11,786.69	10,877.94	18.39	4.13	8.94	5.48	5.67	82

* In USD billions

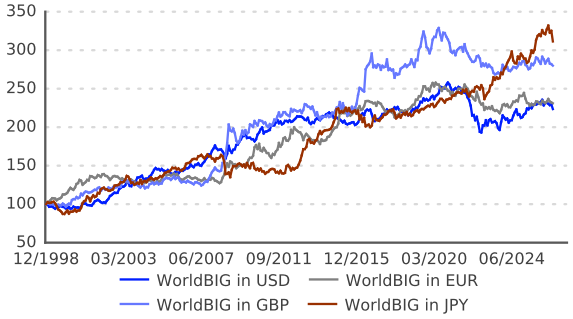
CURRENCY AND QUALITY COMPOSITION (Market Weight %)





Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
WorldBIG in USD	2.94	5.97
WorldBIG in EUR	3.06	6.35
WorldBIG in JPY	4.18	7.29
WorldBIG in GBP	3.78	7.68

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.13	-1.83	0.16	-3.10	-2.89	-4.00	-1.92	-1.85
1 Year	-2.71	-0.99	0.64	-2.78	3.52	-4.09	-1.41	-1.03
5 Years	-1.94	-0.36	-1.54	-2.32	5.01	-4.52	-1.64	-0.86
10 Years	0.03	1.27	-0.08	-0.73	4.52	-1.76	-0.19	0.49

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	AUD, CAD, CNY*, DKK, EUR, GBP, ILS, JPY, KRW**, 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
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: - 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) - South Korea (provided by Korea Asset Pricing) 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

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
WorldBIG in USD	SBWAU <INDEX>	WorldBIG in USD	.SBWAU
WorldBIG in EUR	SBWEU <INDEX>	WorldBIG in EUR	.SBWEU
WorldBIG in JPY	SBWPU <INDEX>	WorldBIG in JPY	.SBWPU
WorldBIG in GBP	SBWKU <INDEX>	WorldBIG in GBP	.SBWKU

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