

# FTSE World Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | Multi-Currency

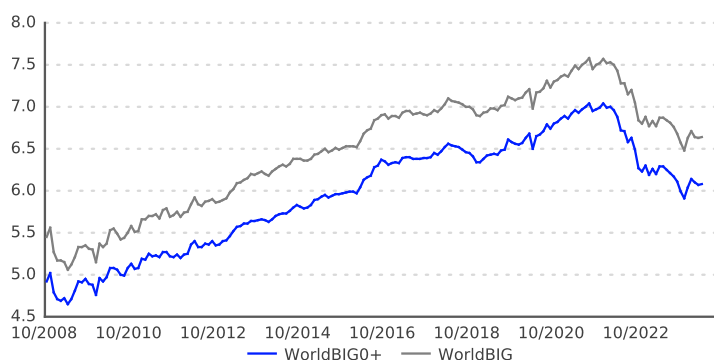
The FTSE World Broad Investment-Grade Bond 0+ Years Index (WorldBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE World Broad Investment-Grade Bond Index (WorldBIG) through to maturity. The FTSE World Broad Investment-Grade Bond Index is a multi-asset, 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)
<b>WorldBIG0+</b>	<b>17,897</b>	<b>57,318.22</b>	<b>53,465.19</b>	<b>100.00</b>	<b>2.61</b>	<b>8.36</b>	<b>4.03</b>	<b>6.08</b>	<b>35</b>
AAA	2,241	6,407.23	6,040.35	11.30	1.75	6.88	3.30	5.58	8
AA	2,866	29,827.70	27,078.72	50.65	2.56	8.36	4.41	5.84	18
A	5,857	12,418.86	12,096.58	22.63	2.43	9.19	2.98	7.20	35
BBB	6,933	8,664.43	8,249.54	15.43	3.65	8.29	4.86	5.59	109
<b>Non-MBS WorldBIG0+</b>	<b>17,629</b>	<b>49,643.24</b>	<b>46,673.87</b>	<b>87.30</b>	<b>2.52</b>	<b>8.43</b>	<b>3.87</b>	<b>6.17</b>	<b>33</b>
1-3 Months	337	964.71	969.52	1.81	1.80	0.15	4.53	0.15	23
3-6 Months	360	1,195.27	1,188.68	2.22	1.89	0.37	4.61	0.36	7
6-9 Months	425	1,290.41	1,279.11	2.39	1.97	0.61	4.54	0.59	16
9-12 Months	535	1,498.13	1,472.96	2.75	2.08	0.88	4.36	0.86	19
0-1 Year	1,657	4,948.52	4,910.27	9.18	1.95	0.55	4.50	0.53	16
1-3 Years	4,132	11,380.35	11,096.46	20.75	2.29	1.96	4.02	1.86	23
3-5 Years	3,498	9,007.82	8,699.24	16.27	2.53	4.01	3.69	3.72	33
5-7 Years	2,359	5,799.57	5,474.85	10.24	2.49	6.01	3.66	5.44	41
7-10 Years	2,297	6,201.24	5,896.67	11.03	2.78	8.46	3.64	7.37	45
10+ Years	3,686	12,305.74	10,596.39	19.82	2.86	21.94	3.82	15.04	41
WorldBIG0+ 1-10 Yrs incl. MBS	12,286	32,388.98	31,167.21	58.29	2.48	4.50	3.79	4.05	33
Domestic Sovereign	1,405	31,999.15	30,089.78	56.28	2.28	8.71	3.53	6.57	7
Foreign Sov./Sov. Gtd.	881	1,666.21	1,557.64	2.91	2.78	8.48	4.32	5.59	70
Govt. Spon./Regional Govt.	1,888	3,335.89	3,076.82	5.75	1.97	7.39	3.83	5.59	38
Covered	1,548	8,882.50	7,935.18	14.84	2.94	7.44	4.83	5.21	46
Corporate	12,175	11,434.47	10,805.77	20.21	3.42	8.36	4.83	5.58	96

\* In USD billions

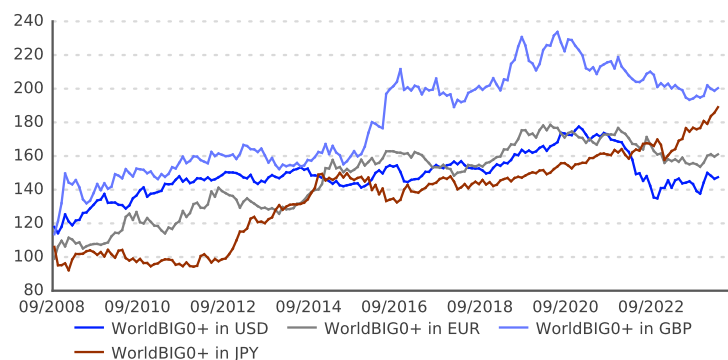
## HISTORICAL EFFECTIVE DURATION



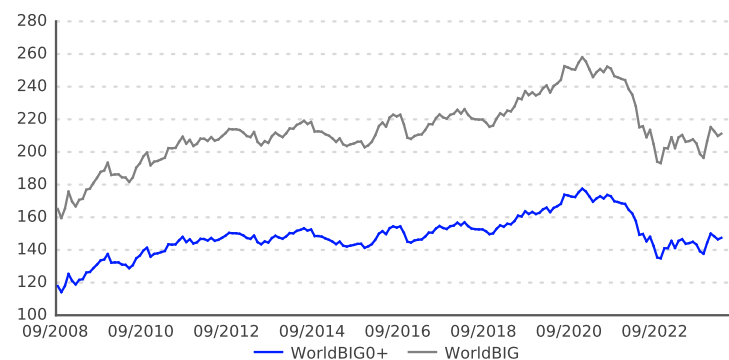
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
WorldBIG0+ in USD	1.45	5.98
WorldBIG0+ in EUR	3.19	6.86
WorldBIG0+ in GBP	3.73	8.73
WorldBIG0+ in JPY	3.80	7.40

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldBIG0+	1.45	5.98
WorldBIG	1.60	6.23

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.71	-0.18	0.53	-0.57	-0.81	-0.25	5.52	-1.65
1 Year	1.30	3.55	1.90	1.56	-0.85	2.92	15.19	-2.54
3 Years	-4.55	-1.85	-1.82	-3.65	-1.70	-2.54	6.00	-5.27
5 Years	-1.13	0.47	-0.35	-1.36	-0.51	-0.30	5.26	-2.29

\* 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, MXN, MYR, NOK, NZD, PLN, SEK, SGD, USD
Minimum Maturity:	At least one month. Fixed-to-floating rate bonds are removed one month 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 Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing**:	Pricing for the WGBI portion of the index: Refinitiv pricing except for: <ul style="list-style-type: none"> <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> For the non-WGBI portion of the index: Refinitiv
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, 2005

\* 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

SBWAZU FTSE World Broad Investment-Grade Bond 0+ Years Index, in USD terms

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