



FTSE Global Sustainability-Linked Bond 0+ Years Index

Multi-Sector | Multi-Currency

The FTSE Global Sustainability-Linked Bond 0+ Years Index (Global SLB0+) is designed to measure the performance of both investment-grade and high-yield multi-currency Sustainability-Linked Bonds (SLBs) issued by government, government-sponsored, supranational, covered, and corporations. Its constituents are selected from various FTSE Fixed Income indices, screened in accordance with the transparent and defined SLBs criteria which are aligned with International Capital Markets Association (ICMA) Sustainability-Linked Bond Principles (SLBP).

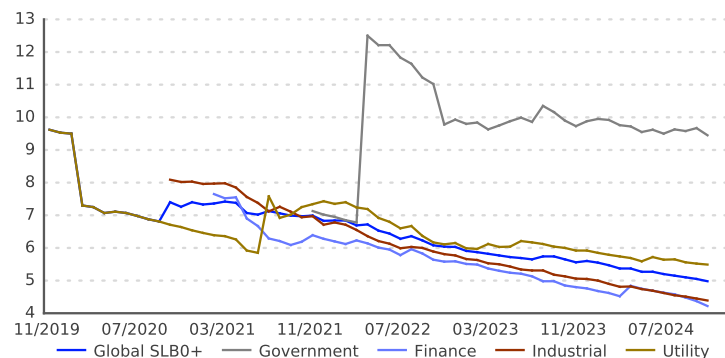
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

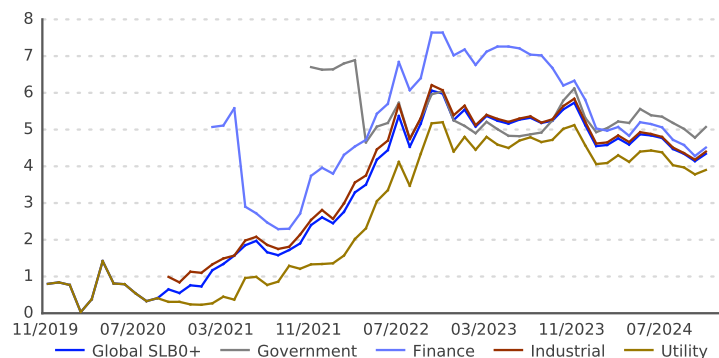
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|---------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|------------|
| Global SLB0+ | 247 | 159.58 | 153.96 | 100.00 | 3.36 | 6.08 | 4.34 | 4.98 | 139 |
| Investment-Grade | 143 | 108.21 | 103.48 | 67.21 | 2.78 | 6.82 | 3.89 | 5.65 | 93 |
| AA | 4 | 4.61 | 4.24 | 2.75 | 0.49 | 3.62 | 2.85 | 3.48 | 50 |
| A | 33 | 24.01 | 23.32 | 15.15 | 3.38 | 9.05 | 4.02 | 6.59 | 74 |
| BBB | 106 | 79.59 | 75.92 | 49.31 | 2.73 | 6.34 | 3.91 | 5.48 | 102 |
| High-Yield | 71 | 44.12 | 43.29 | 28.12 | 5.17 | 4.58 | 5.90 | 3.55 | 262 |
| BB | 53 | 32.42 | 32.13 | 20.87 | 4.89 | 4.43 | 5.47 | 3.57 | 227 |
| B | 15 | 9.68 | 9.24 | 6.00 | 5.65 | 4.98 | 6.77 | 3.59 | 325 |
| CCC | 3 | 2.02 | 1.92 | 1.25 | 7.42 | 5.15 | 8.89 | 3.17 | 531 |
| Not-Rated | 33 | 7.26 | 7.19 | 4.67 | 1.03 | 4.08 | 1.46 | 3.97 | 54 |
| 1-3 Months | 1 | 0.49 | 0.50 | 0.33 | 2.96 | 0.20 | 2.01 | 0.20 | 66 |
| 9-12 Months | 1 | 0.28 | 0.28 | 0.18 | 2.84 | 0.77 | 2.16 | 0.76 | 78 |
| 0-1 Year | 2 | 0.77 | 0.79 | 0.51 | 2.92 | 0.41 | 2.06 | 0.40 | 70 |
| 1-3 Years | 44 | 26.56 | 26.19 | 17.01 | 2.52 | 2.11 | 3.73 | 1.95 | 115 |
| 3-5 Years | 86 | 47.43 | 46.25 | 30.04 | 3.10 | 4.14 | 4.05 | 3.71 | 139 |
| 5-7 Years | 48 | 32.38 | 30.88 | 20.06 | 3.94 | 6.02 | 5.08 | 4.94 | 191 |
| 7-10 Years | 55 | 39.49 | 37.40 | 24.29 | 3.54 | 8.32 | 4.46 | 7.05 | 130 |
| 10+ Years | 12 | 12.96 | 12.45 | 8.09 | 4.11 | 14.99 | 4.66 | 10.25 | 88 |
| Government | 7 | 10.74 | 10.66 | 6.92 | 4.98 | 14.59 | 5.07 | 9.45 | 79 |
| Domestic Sovereign | 1 | 2.05 | 2.10 | 1.36 | 5.30 | 13.00 | 5.33 | 8.68 | 31 |
| Foreign Sovereign | 5 | 8.15 | 8.01 | 5.20 | 5.00 | 15.31 | 5.13 | 9.74 | 93 |
| Government Related | 1 | 0.54 | 0.55 | 0.36 | 3.38 | 9.69 | 3.27 | 8.24 | 60 |
| Corporate | 240 | 148.85 | 143.30 | 93.08 | 3.25 | 5.47 | 4.29 | 4.65 | 143 |
| Finance | 19 | 8.01 | 7.68 | 4.99 | 3.24 | 5.00 | 4.51 | 4.22 | 176 |
| Industrial | 173 | 104.30 | 101.22 | 65.75 | 3.49 | 5.17 | 4.40 | 4.39 | 152 |
| Utility | 48 | 36.54 | 34.39 | 22.34 | 2.54 | 6.42 | 3.90 | 5.49 | 110 |

* In USD billions

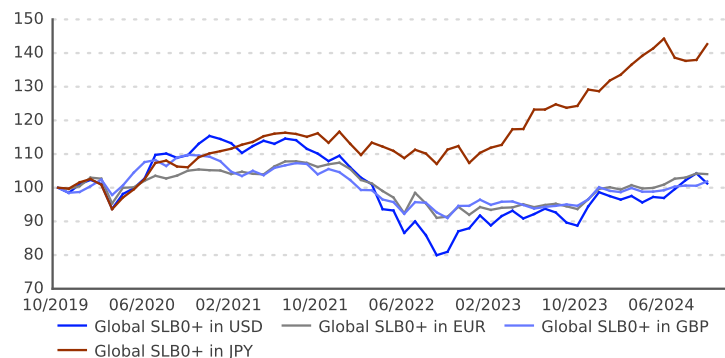
HISTORICAL EFFECTIVE DURATION



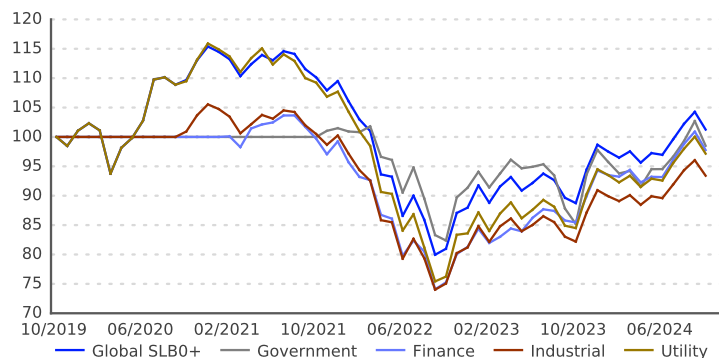
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



| | Return* | Standard Deviation* |
|---------------------|---------|---------------------|
| Global SLB0+ in USD | 0.25 | 11.27 |
| Global SLB0+ in EUR | 0.80 | 7.53 |
| Global SLB0+ in GBP | 0.38 | 6.60 |
| Global SLB0+ in JPY | 7.36 | 8.14 |

* Annualized Since Inception (in %)

| | Return* | Standard Deviation* |
|--------------|---------|---------------------|
| Global SLB0+ | 0.25 | 11.27 |
| Government | -0.50 | 13.29 |
| Finance | -0.60 | 10.54 |
| Industrial | -1.66 | 10.62 |
| Utility | -0.58 | 12.08 |

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

| | USD | | EUR | | GBP | | JPY | |
|-----------------|----------|--------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | 2.61 | 5.30 | 4.41 | 3.85 | 1.75 | 4.98 | 10.87 | 0.29 |
| 1 Year | 14.10 | 13.76 | 11.08 | 11.74 | 7.69 | 13.17 | 14.76 | 7.08 |
| 3 Years | -2.77 | 0.33 | -0.67 | -1.80 | -0.67 | -0.61 | 7.09 | -4.35 |
| 5 Years | 0.25 | 1.47 | 0.80 | -0.31 | 0.38 | 0.66 | 7.36 | -1.77 |
| Since Inception | 0.25 | 1.47 | 0.80 | -0.31 | 0.38 | 0.66 | 7.36 | -1.77 |

* 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 except for: <ul style="list-style-type: none">- 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 Africa (provided by Johannesburg Stock Exchange)- Thailand (provided by the Thai Bond Market Association "ThaiBMA") |
| 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

| | |
|----------|---|
| SBGSL0U | FTSE Global Sustainability-Linked Bond 0+ Years Index, in USD terms |
| SBGSL0UC | FTSE Global Sustainability-Linked Bond 0+ Years Index, currency-hedged in USD terms |
| SBGSL0E | FTSE Global Sustainability-Linked Bond 0+ Years Index, in EUR terms |
| SBGSL0EC | FTSE Global Sustainability-Linked Bond 0+ Years Index, currency-hedged in EUR terms |

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