



# 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).

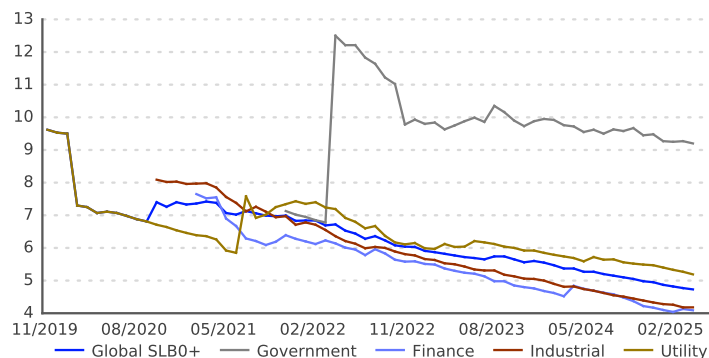
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

## INDEX PROFILE

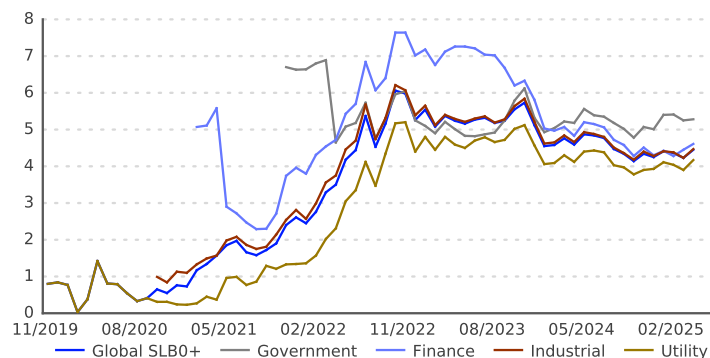
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global SLB0+</b>	<b>268</b>	<b>170.71</b>	<b>165.25</b>	<b>100.00</b>	<b>3.52</b>	<b>5.78</b>	<b>4.45</b>	<b>4.73</b>	<b>150</b>
Investment-Grade	152	114.66	110.14	66.65	2.89	6.56	3.89	5.43	91
AA	3	3.89	3.61	2.18	0.36	3.06	2.70	2.93	47
A	33	23.96	23.16	14.01	3.38	8.65	4.04	6.26	73
BBB	116	86.81	83.37	50.45	2.87	6.14	3.90	5.31	98
High-Yield	79	48.16	47.40	28.68	5.42	4.25	6.20	3.30	305
BB	58	34.68	34.41	20.83	5.08	4.17	5.67	3.37	260
B	18	12.23	11.83	7.16	6.37	4.53	7.53	3.10	405
CCC	3	1.24	1.15	0.70	5.71	3.80	8.25	3.16	613
Not-Rated	37	7.90	7.72	4.67	1.03	3.76	1.82	3.62	51
3-6 Months	1	0.28	0.28	0.17	2.84	0.36	2.08	0.36	54
6-9 Months	2	1.95	1.93	1.17	1.08	0.62	3.41	0.61	61
9-12 Months	1	0.35	0.34	0.21	5.38	0.98	7.12	0.93	304
0-1 Year	4	2.58	2.56	1.55	1.85	0.64	3.76	0.62	93
1-3 Years	49	29.48	29.50	17.85	2.74	1.99	3.43	1.83	113
3-5 Years	97	51.86	50.50	30.56	3.23	3.96	4.30	3.53	167
5-7 Years	56	37.99	36.06	21.82	4.39	6.08	5.59	5.01	225
7-10 Years	48	34.94	33.51	20.28	3.40	8.27	4.17	7.06	101
10+ Years	14	13.86	13.12	7.94	4.46	14.55	5.10	9.97	103
Government	7	10.75	10.52	6.36	4.98	14.18	5.28	9.20	90
Domestic Sovereign	1	2.07	2.02	1.22	5.30	12.59	5.81	8.47	36
Foreign Sovereign	5	8.14	7.95	4.81	5.00	14.90	5.26	9.47	106
Government Related	1	0.54	0.55	0.33	3.38	9.28	3.53	7.88	60
Corporate	261	159.96	154.73	93.64	3.42	5.22	4.40	4.43	154
Finance	23	9.07	8.86	5.36	3.59	4.95	4.61	4.09	177
Industrial	184	109.74	107.02	64.76	3.62	4.91	4.47	4.18	161
Utility	54	41.15	38.85	23.51	2.86	6.11	4.17	5.19	130

\* In USD billions

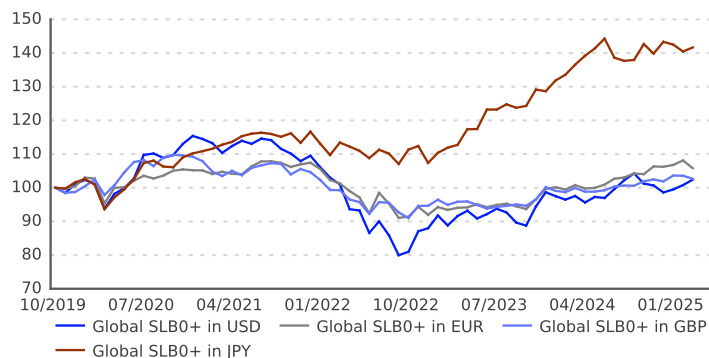
## HISTORICAL EFFECTIVE DURATION



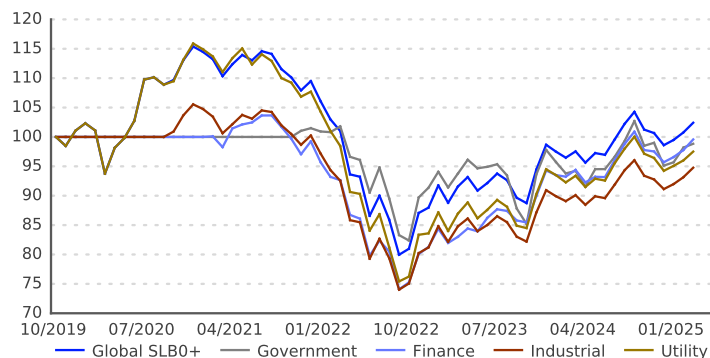
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



	Return*	Standard Deviation*
Global SLB0+ in USD	0.44	10.90
Global SLB0+ in EUR	1.04	7.37
Global SLB0+ in GBP	0.49	6.40
Global SLB0+ in JPY	6.64	8.01

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global SLB0+	0.44	10.90
Government	-0.34	12.71
Finance	-0.10	10.10
Industrial	-1.19	10.21
Utility	-0.46	11.68

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.87	1.08	-0.43	0.72	0.78	1.15	-1.17	0.02
1 Year	5.00	6.15	4.98	4.44	2.77	5.97	3.75	0.64
3 Years	0.46	2.99	1.46	0.76	1.13	2.10	7.70	-2.35
5 Years	1.78	2.62	2.10	0.90	0.97	1.96	8.64	-0.85
Since Inception	0.44	1.70	1.04	-0.06	0.49	0.96	6.64	-1.65

\* 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 sovereign bonds 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> <li>- South Africa (provided by Johannesburg Stock Exchange)</li> <li>- Thailand (provided by the Thai Bond Market Association "ThaiBMA")</li> </ul> LSEG Pricing Service for the non-sovereign bonds 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

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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