

FTSE Euro Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index

Multi-Sector | Euro

The FTSE Euro Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (EuroBIG ex-FFE) provides a broad-based measure of the global fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of currency, maturity, and rating.

The EuroBIG ex-FFE measures the performance of the FTSE Euro Broad Investment-Grade Bond Index (EuroBIG) after excluding issuers involved in Tobacco, Controversial Weapons and any revenue tied to Fossil Fuels. Issuers are also excluded based on Controversial Conduct.

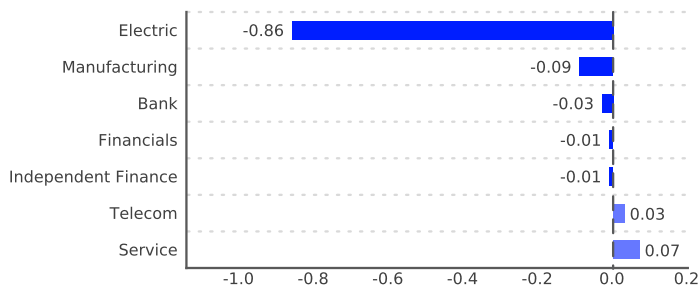
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
EuroBIG ex-FFE	6,082	14,078.47	13,413.74	100.00	2.18	8.36	2.78	6.48
AAA	1,455	3,592.59	3,396.51	25.32	1.63	7.70	2.44	6.34
AA	1,131	4,742.06	4,350.02	32.43	1.90	10.18	2.80	7.50
A	1,564	2,586.64	2,520.24	18.79	2.41	7.55	2.86	6.04
BBB	1,932	3,157.17	3,146.97	23.46	3.02	7.05	3.06	5.56
1-3 Years	1,749	3,270.66	3,271.03	24.39	1.76	2.02	2.17	1.96
3-5 Years	1,593	3,003.95	2,988.42	22.28	2.15	4.00	2.50	3.79
5-7 Years	1,089	2,190.88	2,074.23	15.46	1.74	5.98	2.81	5.62
7-10 Years	900	2,254.60	2,264.47	16.88	2.95	8.49	3.05	7.48
10+ Years	751	3,358.38	2,815.60	20.99	2.37	19.89	3.54	14.41
Government	1,750	10,687.61	10,079.42	75.14	2.10	9.40	2.73	7.14
Domestic Sovereign	410	8,079.73	7,667.86	57.16	2.19	9.65	2.71	7.27
Foreign Sovereign	180	222.44	208.63	1.56	2.86	7.89	3.78	6.09
Government Related	1,160	2,385.45	2,202.93	16.42	1.71	8.68	2.70	6.78
Collateralized	1,081	911.01	881.46	6.57	1.77	4.61	2.56	4.19
Corporate	3,251	2,479.84	2,452.85	18.29	2.66	5.26	3.07	4.59
Finance	1,439	1,156.97	1,163.41	8.67	2.89	4.44	3.05	3.98
Industrial	1,513	1,103.60	1,075.96	8.02	2.45	5.82	3.06	5.00
Utility	299	219.27	213.48	1.59	2.56	6.75	3.19	5.82
EuroBIG	6,863	14,672.19	13,992.09	100.00	2.19	8.25	2.79	6.41

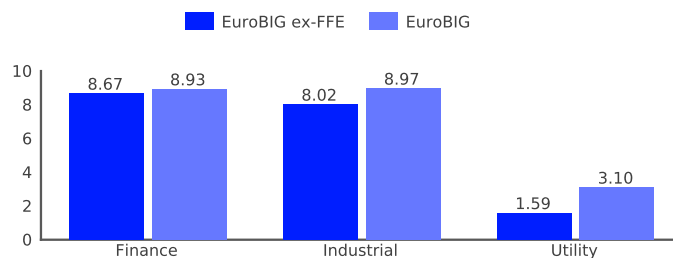
* In EUR billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

Top Underweights and Overweights (EuroBIG ex-FFE) - (EuroBIG)



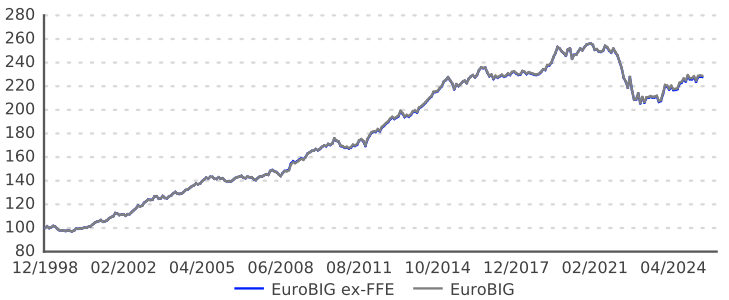
Corporate - Industry (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in EUR)



ANNUALIZED RETURNS (in %)

	EuroBIG ex-FFE								EuroBIG							
	EUR		USD		GBP		JPY		EUR		USD		GBP		JPY	
	Unhgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Unhgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd
YTD*	0.83	14.30	1.78	4.46	1.80	5.05	-0.37	0.87	14.35	1.82	4.50	1.84	5.10	-0.33		
1 Year	4.72	14.69	6.61	5.80	6.45	2.99	1.40	4.78	14.76	6.67	5.86	6.52	3.05	1.47		
3 Years	1.36	5.35	3.45	1.19	2.77	7.53	-1.88	1.51	5.51	3.60	1.35	2.92	7.69	-1.73		
5 Years	-1.79	-0.92	-0.16	-2.95	-0.67	5.04	-3.59	-1.69	-0.82	-0.05	-2.85	-0.57	5.14	-3.49		
Since EuroBIG ex-FFE Inception	3.16	3.15	4.05	3.91	4.29	4.12	1.51	3.17	3.17	4.07	3.93	4.31	4.14	1.53		

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	EUR
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 Size Outstanding:	EMU Sovereigns: EUR 2.5 billion or the equivalent for the non-redenominated bonds Other: EUR 500 million or the equivalent for non-redenominated bonds
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Exclusionary Screening:	Tobacco, Controversial Weapons, Controversial Conduct, and any revenue tied to Fossil Fuels (Arctic Oil & Gas Exploration, Oil & Gas, Oil Sands, Shale Energy, Thermal Coal)
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 except for: - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)
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

VENDOR CODES

SBEXFL FTSE Euro Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, in EUR terms

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