



FTSE Euro Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index

Multi-Sector | Euro

The FTSE Euro Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index (EuroBIG SLB0+) is designed to measure the performance of investment-grade Euro-denominated Sustainability-Linked Bonds (SLBs) issued by government, government-sponsored, covered, and corporations. Its constituents are selected from the FTSE Euro Broad Investment-Grade Bond Index (EuroBIG), screened in accordance with the transparent and defined SLBs criteria which are aligned with International Capital Markets Association (ICMA) Sustainability-Linked Bond Principles (SLBP).

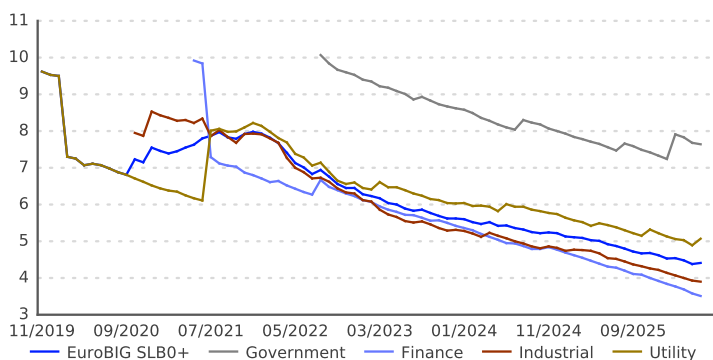
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

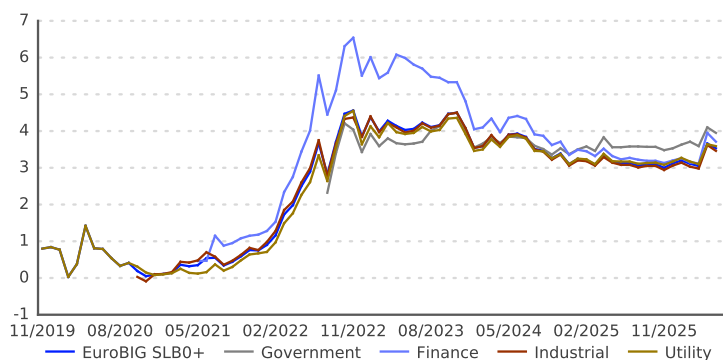
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG SLB0+	109	78.34	76.27	100.00	2.64	5.06	3.53	4.41	65
AA	4	4.25	4.03	5.28	0.49	2.13	2.63	2.02	6
A	22	17.40	16.98	22.26	2.92	5.31	3.48	4.56	59
BBB	83	56.70	55.27	72.46	2.71	5.21	3.61	4.54	72
1-3 Months	3	2.25	2.26	2.97	1.60	0.14	2.38	0.14	-45
6-9 Months	2	1.50	1.50	1.97	1.44	0.54	2.75	0.53	37
9-12 Months	1	0.60	0.60	0.78	2.38	0.93	2.92	0.92	39
0-1 Year	6	4.35	4.36	5.72	1.65	0.39	2.58	0.38	-6
1-3 Years	21	17.85	17.72	23.24	2.28	1.99	3.17	1.88	50
3-5 Years	29	19.75	19.21	25.18	2.32	3.86	3.47	3.56	69
5-7 Years	21	13.25	13.24	17.36	3.29	5.95	3.69	5.24	77
7-10 Years	29	20.90	19.92	26.12	3.10	8.33	3.94	7.19	82
10+ Years	3	2.25	1.82	2.39	2.09	13.42	4.25	11.29	76
Government	3	2.75	2.76	3.62	3.85	9.15	3.95	7.64	77
Foreign Sovereign	2	2.25	2.26	2.96	3.96	9.36	4.01	7.78	82
Government Related	1	0.50	0.50	0.66	3.38	8.20	3.69	7.00	57
Corporate	106	75.59	73.51	96.38	2.60	4.92	3.51	4.29	65
Finance	5	3.10	3.11	4.08	3.04	3.92	3.71	3.51	93
Industrial	64	45.30	44.80	58.75	2.73	4.41	3.46	3.90	64
Utility	37	27.20	25.59	33.56	2.32	5.86	3.59	5.07	62

* In EUR billions

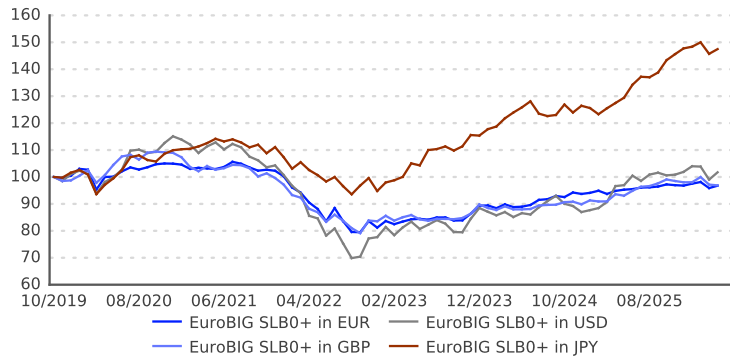
HISTORICAL EFFECTIVE DURATION



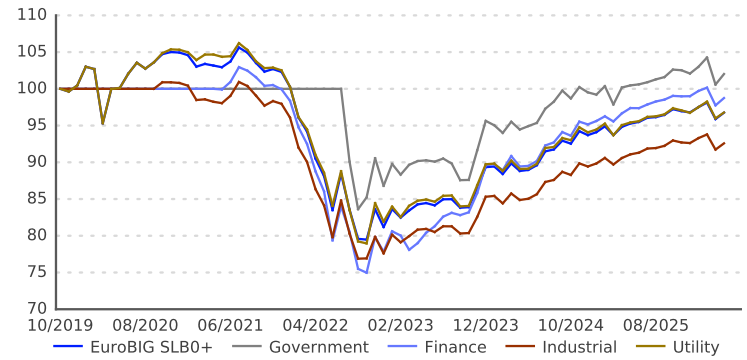
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.03	-0.03	-0.14	0.63	-1.16	0.56	-0.17	-0.48
1 Year	2.05	2.05	5.31	4.25	3.51	4.09	15.69	0.43
3 Years	4.71	4.71	6.85	6.70	4.11	6.41	11.98	1.50
5 Years	-1.27	-1.27	-1.78	0.62	-1.42	0.05	5.55	-3.42
Since Inception	-0.51	-0.51	0.27	1.27	-0.49	0.66	6.16	-2.12

* 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: - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)
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

SBESL0L FTSE Euro Broad Investment-Grade Sustainability-Linked Bond 0+ Years Index, in EUR terms

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