

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).

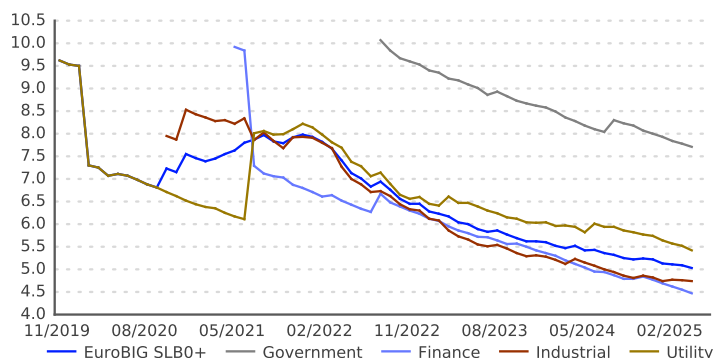
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

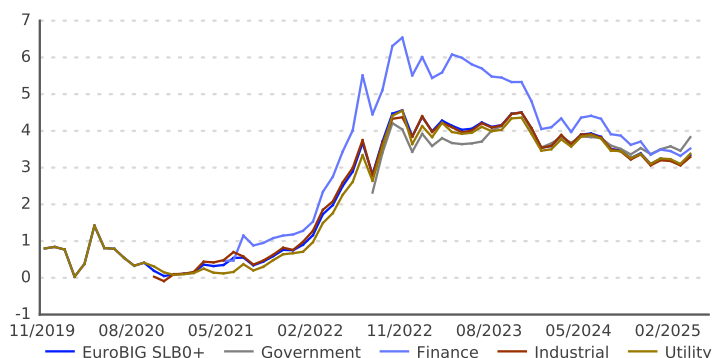
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG SLB0+	103	75.20	72.73	100.00	2.46	5.72	3.34	5.03	83
AA	3	3.60	3.34	4.59	0.36	3.06	2.70	2.93	47
A	14	10.60	10.50	14.44	2.90	5.05	3.16	4.47	73
BBB	86	61.00	58.89	80.97	2.50	5.99	3.41	5.25	86
6-9 Months	1	1.25	1.24	1.70	0.50	0.63	2.57	0.62	41
0-1 Year	1	1.25	1.24	1.70	0.50	0.63	2.57	0.62	41
1-3 Years	18	14.85	14.82	20.38	2.08	2.13	2.75	2.03	63
3-5 Years	27	19.70	18.98	26.09	1.90	4.04	3.09	3.78	77
5-7 Years	20	13.55	13.04	17.93	2.60	6.04	3.47	5.48	91
7-10 Years	30	20.80	19.88	27.33	3.02	8.45	3.79	7.32	95
10+ Years	7	5.05	4.77	6.56	3.49	11.95	4.15	9.65	106
Government	2	1.25	1.28	1.76	3.83	9.27	3.83	7.71	91
Foreign Sovereign	1	0.75	0.78	1.07	4.12	9.26	4.02	7.59	111
Government Related	1	0.50	0.50	0.69	3.38	9.28	3.53	7.88	60
Corporate	101	73.95	71.45	98.24	2.43	5.66	3.33	4.98	82
Finance	5	3.10	3.11	4.27	3.04	5.00	3.52	4.47	109
Industrial	59	42.49	41.66	57.29	2.60	5.32	3.29	4.74	81
Utility	37	28.35	26.68	36.68	2.11	6.23	3.38	5.42	82

* In EUR billions

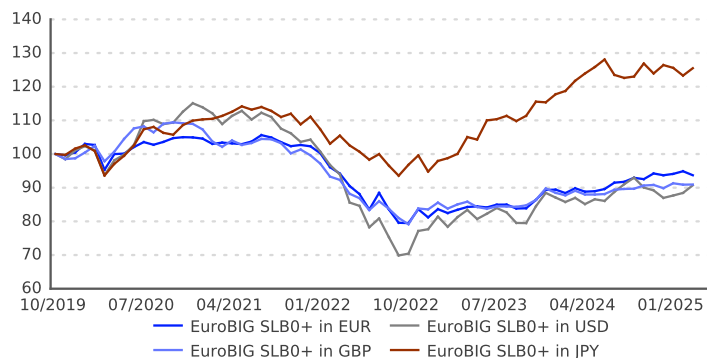
HISTORICAL EFFECTIVE DURATION



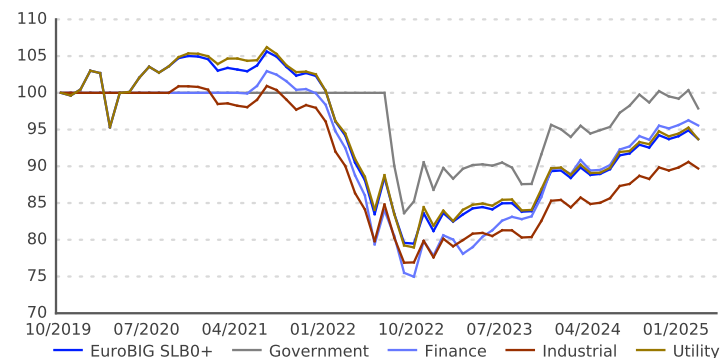
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG SLB0+ in EUR	-1.19	8.16
EuroBIG SLB0+ in USD	-1.78	12.22
EuroBIG SLB0+ in GBP	-1.74	7.33
EuroBIG SLB0+ in JPY	4.28	8.65

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG SLB0+	-1.19	8.16
Government	-0.80	10.76
Finance	-1.15	9.32
Industrial	-2.39	7.50
Utility	-1.20	8.46

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.00	0.00	4.32	0.35	1.22	0.43	-0.74	-0.70
1 Year	4.29	4.29	4.31	5.94	2.09	5.81	3.07	0.46
3 Years	-0.17	-0.17	-1.15	1.95	-0.50	1.12	5.97	-3.29
5 Years	-0.34	-0.34	-0.65	1.29	-1.45	0.68	6.04	-2.10
Since Inception	-1.19	-1.19	-1.78	0.49	-1.74	-0.21	4.28	-2.80

* 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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