FTSE RUSSELL
An LSEG Business

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).

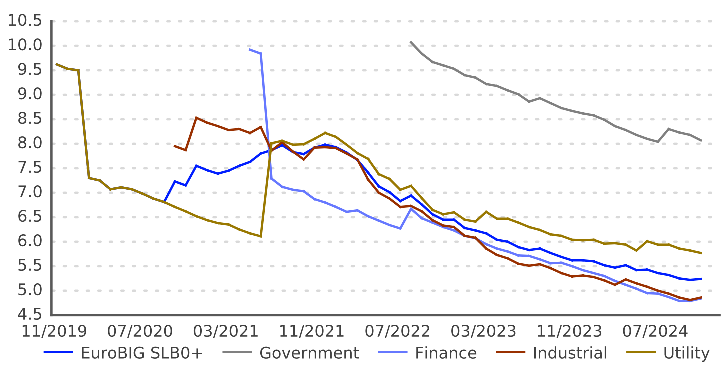
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

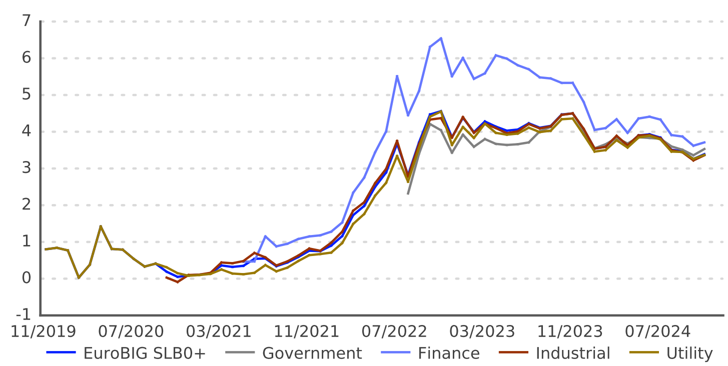
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG SLB0+	**96**	**69.75**	**67.09**	**100.00**	**2.35**	**5.97**	**3.39**	**5.24**	**92**
AA	4	4.25	3.90	5.82	0.49	3.62	2.85	3.48	50
A	14	10.60	10.47	15.60	2.90	5.47	3.24	4.83	81
BBB	78	54.90	52.72	78.58	2.39	6.25	3.46	5.46	98
1-3 Years	14	11.65	11.37	16.95	1.40	2.09	2.99	2.01	65
3-5 Years	26	20.10	19.47	29.02	2.14	4.09	3.17	3.80	82
5-7 Years	20	13.50	12.80	19.07	2.37	6.00	3.56	5.42	113
7-10 Years	29	19.30	18.47	27.52	2.93	8.63	3.64	7.44	104
10+ Years	7	5.20	4.98	7.42	3.08	11.98	3.76	9.69	100
Government	2	1.25	1.29	1.93	3.83	9.68	3.53	8.07	87
Foreign Sovereign	1	0.75	0.78	1.17	4.12	9.68	3.70	7.96	105
Government Related	1	0.50	0.51	0.76	3.38	9.69	3.27	8.24	60
Corporate	94	68.50	65.80	98.07	2.32	5.90	3.38	5.19	93
Finance	5	3.10	3.06	4.55	3.04	5.41	3.71	4.84	130
Industrial	56	39.80	38.72	57.71	2.48	5.47	3.36	4.86	93
Utility	33	25.60	24.02	35.81	2.00	6.64	3.37	5.77	87

* In EUR billions

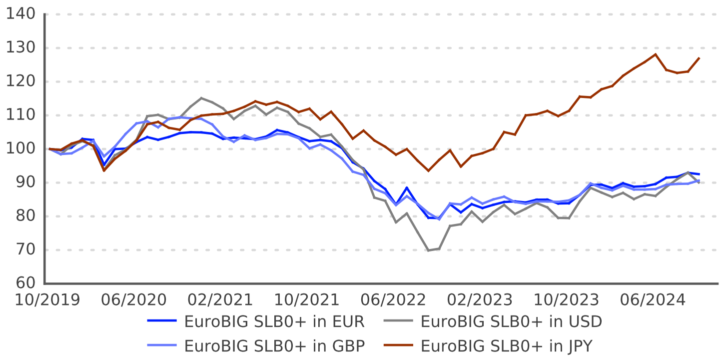
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



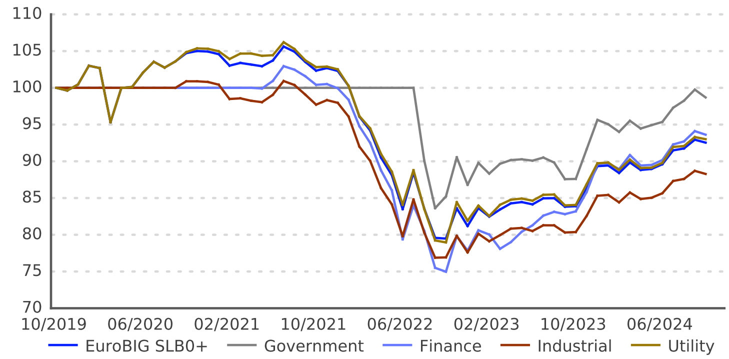
HISTORICAL INDEX LEVEL (By Currency)



	Return*	Standard Deviation*
EuroBIG SLB0+ in EUR	-1.54	8.43
EuroBIG SLB0+ in USD	-2.07	12.60
EuroBIG SLB0+ in GBP	-1.95	7.58
EuroBIG SLB0+ in JPY	4.88	8.80

* Annualized Since Inception (in %)

HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG SLB0+	-1.54	8.43
Government	-0.58	11.55
Finance	-1.87	9.78
Industrial	-3.01	7.78
Utility	-1.44	8.72

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.59	3.59	1.80	5.00	0.95	4.71	10.00	0.03
1 Year	10.31	10.31	13.30	12.23	6.93	11.73	13.96	5.69
3 Years	-3.30	-3.30	-5.34	-1.28	-3.29	-2.15	4.26	-5.85
5 Years	-1.54	-1.54	-2.07	0.17	-1.95	-0.60	4.88	-3.01
Since Inception	-1.54	-1.54	-2.07	0.17	-1.95	-0.60	4.88	-3.01

* 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
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