

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).

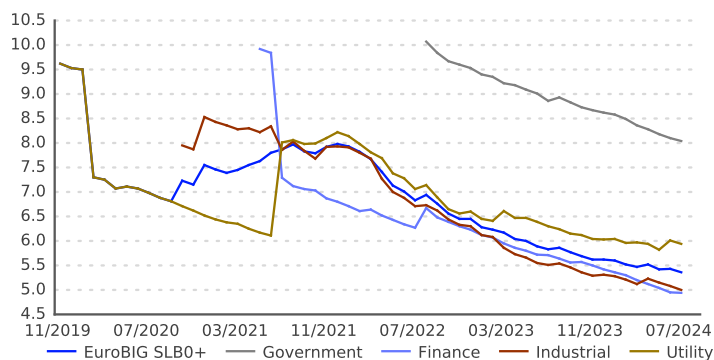
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

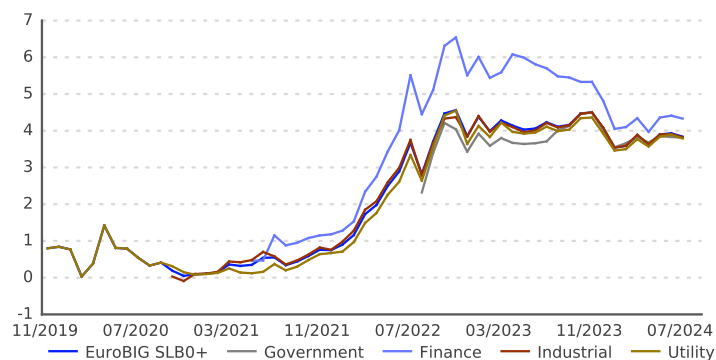
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG SLB0+	94	67.83	63.21	100.00	2.25	6.14	3.84	5.36	110
AA	4	4.25	3.80	6.02	0.49	3.96	3.29	3.78	56
A	12	9.15	8.86	14.01	2.69	5.52	3.49	4.84	75
BBB	78	54.43	50.55	79.97	2.31	6.41	3.94	5.57	120
1-3 Years	13	11.05	10.56	16.71	1.48	2.36	3.69	2.25	84
3-5 Years	23	18.05	17.09	27.04	2.12	4.19	3.64	3.88	97
5-7 Years	21	14.63	13.42	21.23	2.16	5.88	4.01	5.31	138
7-10 Years	27	16.89	15.76	24.93	2.82	8.56	3.93	7.35	117
10+ Years	10	7.20	6.38	10.10	2.58	11.66	4.03	9.64	115
Government	2	1.25	1.29	2.05	3.83	10.02	3.81	8.04	99
Foreign Sovereign	1	0.75	0.79	1.25	4.12	10.01	3.97	7.92	116
Government Related	1	0.50	0.51	0.80	3.38	10.03	3.55	8.24	73
Corporate	92	66.58	61.92	97.95	2.22	6.06	3.84	5.30	110
Finance	6	3.60	3.41	5.39	2.70	5.54	4.33	4.94	166
Industrial	57	40.58	38.44	60.81	2.45	5.66	3.82	5.00	111
Utility	29	22.40	20.07	31.76	1.73	6.88	3.79	5.94	100

* In EUR billions

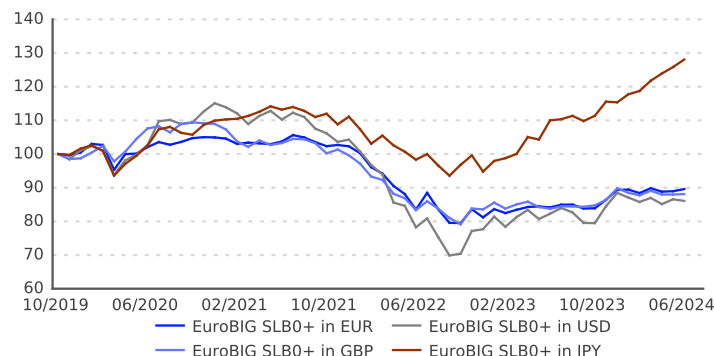
HISTORICAL EFFECTIVE DURATION



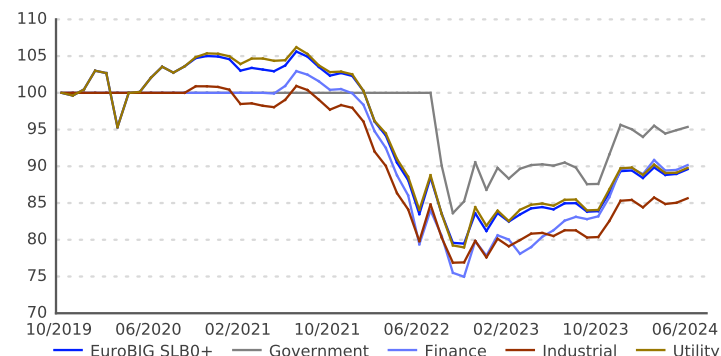
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG SLB0+ in EUR	-2.33	8.64
EuroBIG SLB0+ in USD	-3.16	12.78
EuroBIG SLB0+ in GBP	-2.68	7.78
EuroBIG SLB0+ in JPY	5.45	8.82

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG SLB0+	-2.33	8.64
Government	-2.45	12.35
Finance	-3.21	10.14
Industrial	-4.05	8.00
Utility	-2.28	8.93

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.29	0.29	-2.69	1.06	-1.87	0.94	11.03	-1.82
1 Year	6.49	6.49	4.61	8.39	5.21	7.90	16.43	2.03
3 Years	-4.76	-4.76	-7.92	-2.87	-5.15	-3.71	4.20	-6.82
Since Inception	-2.33	-2.33	-3.16	-0.64	-2.68	-1.43	5.45	-3.61

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Sustainability-Linked Bond Eligibility:	Refinitiv data 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:	Refinitiv
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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