

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).

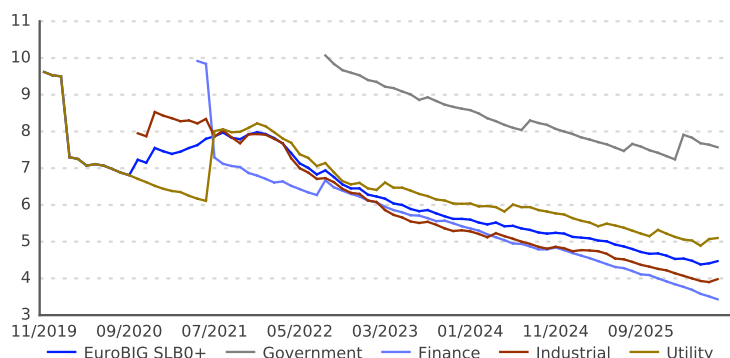
SLBs are any type of bond instrument for which the financial and/or structural characteristics can vary depending on whether the issuer achieves predefined sustainability or ESG objectives. SLBs are a forward-looking performance-based instrument.

INDEX PROFILE

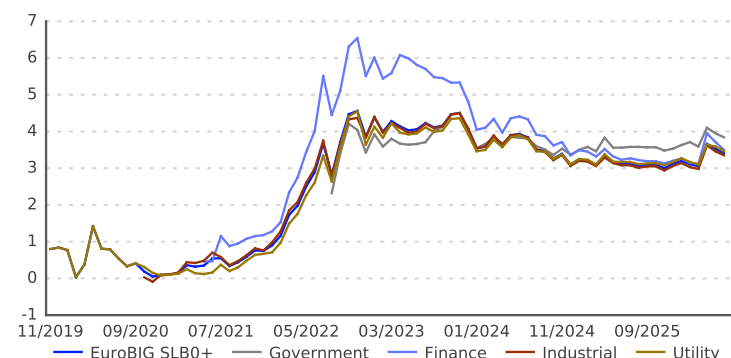
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG SLB0+	106	76.09	74.60	100.00	2.67	5.12	3.41	4.47	65
AA	3	3.00	2.79	3.74	0.33	2.86	2.94	2.78	34
A	22	17.40	17.09	22.91	2.92	5.22	3.29	4.50	52
BBB	81	55.70	54.72	73.35	2.72	5.22	3.47	4.55	71
3-6 Months	2	1.50	1.50	2.01	1.44	0.45	2.75	0.44	42
9-12 Months	2	1.35	1.36	1.82	3.07	0.91	2.63	0.90	18
0-1 Year	4	2.85	2.86	3.84	2.21	0.67	2.69	0.66	30
1-3 Years	23	19.30	19.18	25.71	2.21	2.07	3.03	1.94	47
3-5 Years	26	17.55	17.18	23.03	2.35	3.88	3.32	3.56	67
5-7 Years	23	14.64	14.76	19.78	3.35	5.97	3.58	5.25	77
7-10 Years	27	19.50	18.77	25.16	3.04	8.34	3.79	7.20	77
10+ Years	3	2.25	1.85	2.49	2.09	13.34	4.11	11.25	70
Government	3	2.75	2.79	3.74	3.85	9.07	3.84	7.57	76
Foreign Sovereign	2	2.25	2.29	3.06	3.96	9.28	3.90	7.71	81
Government Related	1	0.50	0.51	0.68	3.38	8.11	3.56	6.93	56
Corporate	103	73.34	71.80	96.26	2.63	4.98	3.40	4.35	64
Finance	5	3.10	3.15	4.22	3.04	3.83	3.50	3.43	85
Industrial	62	43.55	43.31	58.06	2.81	4.50	3.35	3.98	63
Utility	36	26.70	25.34	33.97	2.29	5.89	3.46	5.10	65

* In EUR billions

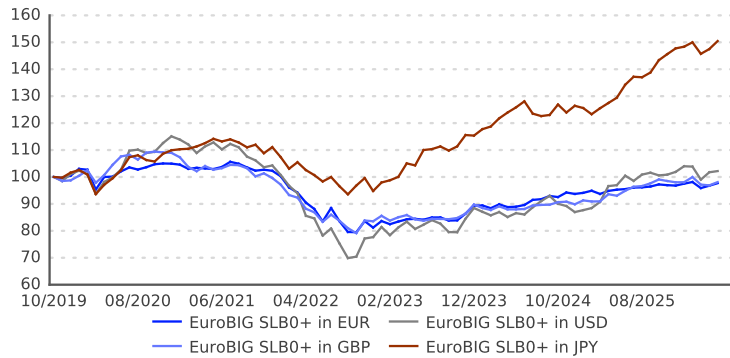
HISTORICAL EFFECTIVE DURATION



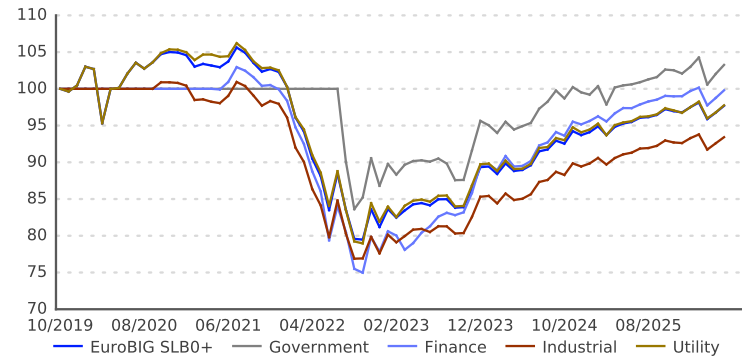
HISTORICAL YIELD TO MATURITY



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*	0.94	0.94	0.29	1.74	0.08	1.68	1.86	0.37
1 Year	2.53	2.53	5.39	4.69	5.44	4.55	16.27	0.95
3 Years	4.97	4.97	8.19	6.95	5.20	6.69	12.99	1.81
5 Years	-1.04	-1.04	-1.96	0.87	-0.91	0.31	5.68	-3.22
Since Inception	-0.35	-0.35	0.33	1.42	-0.29	0.82	6.40	-1.97

* 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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