

FTSE Euro Broad Investment-Grade Sustainability Impact Bond Index

**FTSE
RUSSELL**
An LSEG Business

Multi-Sector | Euro

The FTSE Euro Broad Investment-Grade Sustainability Impact Bond Index (EuroBIG Sustainability Impact) constituents are selected from the FTSE Euro Broad Investment-Grade Bond Index (EuroBIG), screened in accordance with the transparent and defined sustainability bond criteria.

The EuroBIG Sustainability Impact leverages LSEG Reference Data Services to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, LSEG Reference Data Services identifies eligible Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG).

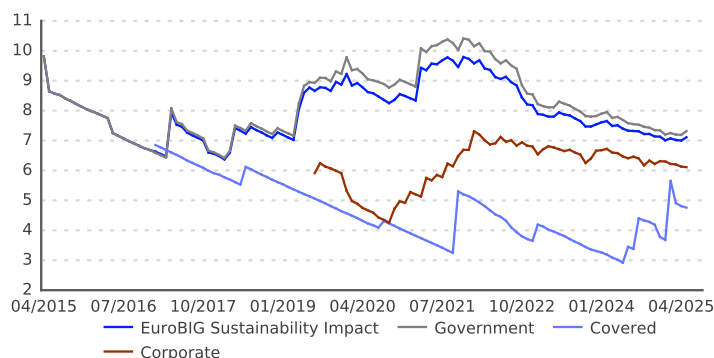
The EuroBIG Sustainability Impact is a multi-sector sustainability bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

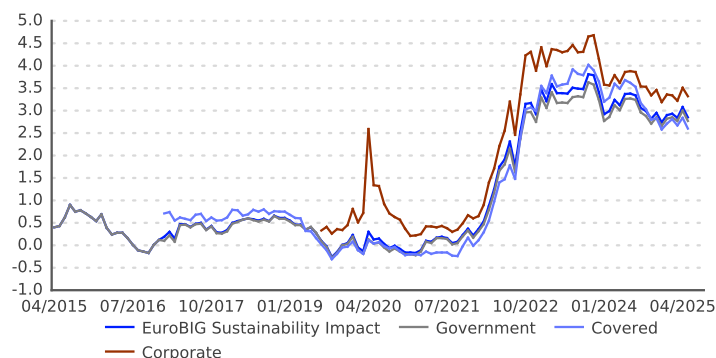
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Sustainability Impact	158	164.03	151.31	100.00	1.76	8.52	2.85	7.11	44
AAA	38	62.63	55.68	36.80	1.52	10.71	2.73	8.57	19
AA	52	55.75	51.59	34.09	1.61	8.13	2.78	6.97	37
A	40	28.75	27.70	18.31	2.05	6.12	2.83	5.62	55
BBB	28	16.90	16.35	10.80	2.70	5.77	3.49	5.05	128
1-3 Years	30	28.05	27.61	18.25	1.19	2.17	2.25	2.11	45
3-5 Years	28	23.95	23.00	15.20	1.29	4.01	2.47	3.86	47
5-7 Years	23	23.35	21.50	14.21	1.37	6.15	2.86	5.85	58
7-10 Years	43	44.53	43.39	28.67	2.51	8.31	3.00	7.50	43
10+ Years	34	44.15	35.81	23.66	1.85	16.47	3.34	13.33	32
Government	117	138.13	126.59	83.67	1.66	8.81	2.77	7.32	34
Foreign Sovereign	5	4.25	3.86	2.55	2.55	7.68	3.97	6.54	157
Government Related	112	133.88	122.74	81.12	1.63	8.84	2.73	7.35	30
Covered	4	2.20	2.12	1.40	2.00	5.09	2.60	4.76	46
Corporate	37	23.70	22.60	14.93	2.35	7.16	3.32	6.11	99
Finance	18	9.95	9.66	6.38	2.38	4.34	3.36	3.88	130
Industrial	15	11.15	10.40	6.87	2.32	9.82	3.31	8.21	72
Utility	4	2.60	2.54	1.68	2.40	6.57	3.20	5.95	87

* In EUR billions

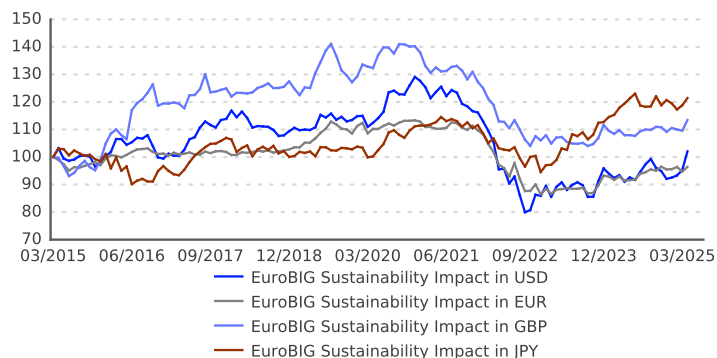
HISTORICAL EFFECTIVE DURATION



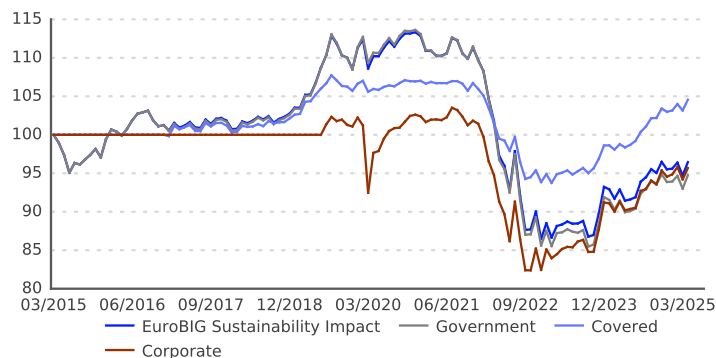
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Sustainability Impact Index in USD	0.20	9.64
EuroBIG Sustainability Impact Index in EUR	-0.36	5.67
EuroBIG Sustainability Impact Index in GBP	1.26	8.19
EuroBIG Sustainability Impact Index in JPY	1.94	7.63

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Sustainability Impact	-0.36	5.67
Government	-0.53	5.78
Covered	0.54	2.98
Corporate	-0.75	7.76

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.99	10.86	1.57	3.95	1.60	0.62	0.10
1 Year	5.48	12.14	7.26	5.12	7.10	1.64	1.80
3 Years	-0.28	2.23	1.79	0.15	1.03	5.57	-3.42
5 Years	-2.63	-1.91	-1.03	-3.02	-1.58	3.91	-4.38

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE Euro Broad Investment-Grade Bond Index
Sustainability Bond Eligibility:	LSEG Reference Data Services identifies eligible Sustainability Bonds that are in line with International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG) and its proceeds are specifically earmarked for projects that have both green and social benefit
Minimum Maturity:	At least one year
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
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:	March 31, 2015

VENDOR CODES

SBETIE FTSE Euro Broad Investment-Grade Sustainability Impact Bond Index, in EUR terms

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