

FTSE Euro Broad Investment-Grade Sustainability Impact Bond Index

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).

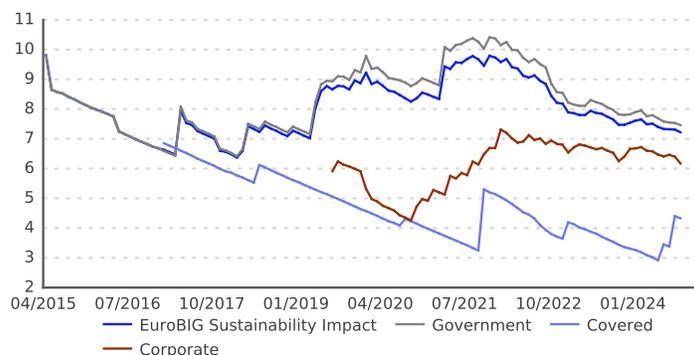
The EuroBIG Sustainability Impact is a multi-sector sustainability bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

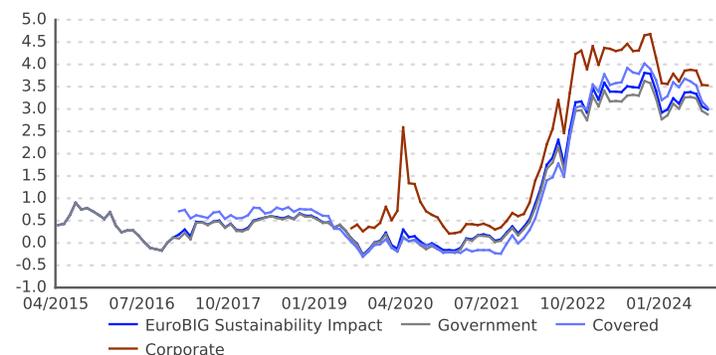
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Sustainability Impact	142	145.58	131.19	100.00	1.47	8.69	2.99	7.22	50
AAA	32	51.38	44.26	33.74	1.15	11.33	2.77	9.01	20
AA	45	51.75	46.81	35.68	1.30	8.20	2.91	7.05	42
A	38	26.80	25.38	19.35	1.78	6.02	3.09	5.48	66
BBB	27	15.65	14.75	11.24	2.50	6.21	3.76	5.41	136
1-3 Years	20	18.62	17.95	13.68	0.55	1.85	2.83	1.81	32
3-5 Years	33	29.43	28.09	21.41	1.45	3.84	2.92	3.66	62
5-7 Years	23	20.20	18.39	14.02	1.23	6.04	2.96	5.71	63
7-10 Years	42	42.88	40.21	30.65	2.01	8.49	3.01	7.70	53
10+ Years	24	34.45	26.55	20.24	1.43	18.32	3.16	15.00	34
Government	104	121.38	108.59	82.77	1.34	9.01	2.88	7.46	38
Foreign Sovereign	3	2.50	2.09	1.59	1.79	8.80	4.10	7.46	158
Government Related	101	118.88	106.50	81.18	1.33	9.01	2.86	7.46	36
Covered	2	1.20	1.08	0.82	1.06	4.70	3.03	4.33	54
Corporate	36	23.00	21.52	16.40	2.17	7.22	3.53	6.17	109
Finance	18	9.95	9.47	7.22	2.38	5.00	3.78	4.42	139
Industrial	14	10.55	9.68	7.38	1.92	9.33	3.33	7.82	81
Utility	4	2.50	2.38	1.81	2.34	7.15	3.39	6.43	100

* In EUR billions

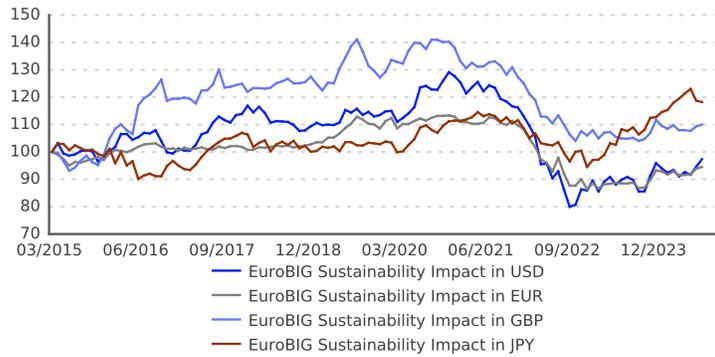
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Sustainability Impact Index in USD	-0.28	9.53
EuroBIG Sustainability Impact Index in EUR	-0.60	5.76
EuroBIG Sustainability Impact Index in GBP	1.02	8.37
EuroBIG Sustainability Impact Index in JPY	1.80	7.69

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Sustainability Impact	-0.60	5.76
Government	-0.77	5.87
Covered	0.14	2.98
Corporate	-1.41	8.10

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.35	1.56	2.46	2.46	-1.49	2.24	4.89	-1.55
1 Year	6.41	8.52	8.36	8.36	4.63	7.78	8.54	1.81
3 Years	-5.58	-7.58	-3.68	-3.68	-6.15	-4.49	1.51	-7.87
5 Years	-3.49	-3.40	-1.83	-1.83	-4.86	-2.52	2.91	-4.82

* 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
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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