**Sustainability-Linked Bonds**

**Market Information Template**

*The use of a summary reflecting the main characteristics of a Sustainability-Linked Bond and illustrating its key features in alignment with the 5 core components of the SLBP may help inform market participants.* *This contributes to market transparency and clarifies issuers’ alignment with the Principles.*

**Issuer name:**

**ISIN code:**

**Date of completion or of latest update:**

**KPIs’ and SPTs’ thematic:**

|  |  |  |  |
| --- | --- | --- | --- |
|  | Environmental |  | Both environmental and social |
|  | Social |  | Other (please specify): |

**I- SLBP Alignment**

**SLBP component 1: Selection of Key Performance Indicators (KPIs) \***

KPIs are related to:

|  |  |  |  |
| --- | --- | --- | --- |
|  | International Standards or Taxonomies |  | SDGs |
|  | ESG ratings |  | Other (please specify): |

Please describe alignment with this SLBP component *(indicate clearly to which taxonomy the selected KPIs refer to or the exact goal number if SDG related)*:

Please provide related online information if available:

**SLBP component 2:** **Calibration of Sustainability Performance Targets (SPTs) \***

Please describe alignment with this SLBP component (Issuers are encouraged to position this information within the context of the issuer’s overarching objectives, strategy, policy and/or processes relating to ESG):

Please provide related online information if available:

Please describe evaluation of SPTs against specific Sustainable Development Goals:

**\*** T*he metric(s) should be spelled out under KPI and the target(s) in number should be mentioned: e.g. KPI: Scope 1 and 2 emissions measured in tCO2e per unit sold and SPT: Decrease scope 1 and 2 GHG emissions by 2030 (vs 2018 base year) - eqv. 66% per unit sold.*

**SLBP component 3:** **Bond characteristics**

At the launch of the bond, the structure is:

|  |  |  |  |
| --- | --- | --- | --- |
|  | a step-up structure |  | a variable redemption structure |

Please describe alignment with this SLBP component:

Please provide related online information if available:

**SLBP component 4: Reporting**

Please describe alignment with this SLBP component:

Please provide related online information if available:

**SLBP component 5: Verification**

Please describe the alignment with this SLBP component:

Please provide related online information if available:

**II- European Central Bank (ECB) eligibility criteria (central bank collateral - APP and PEPP)**

Please confirm if the Performance Targets measuring quantified improvements in the issuer’s sustainability profile over a predefined period of time refer to “on*e or more of the environmental objectives set out in the EU Taxonomy Regulation and/or to one or more of the United Nations Sustainable Development Goals relating to climate change or environmental degradation*.”\*. In addition, *"in order to be eligible, debt instruments shall have either of the following coupon structure until final redemption: [...] Multi-step or floating coupons with steps linked to SPTs, provided the issuer’s compliance with SPTs is subject to verification by an independent third party in accordance with the terms and conditions of the debt instrument."\*\**

Please describe the alignment with those requirements:

Please provide references where the related information can be found in the publicly available issuance document (prospectus or any other legally binding document) including page number and section:

*Once completed, this template can be sent to the central banks, members of the Eurosystem. For further information, please refer to* [*FAQ on Sustainability-Linked Bonds*](https://www.ecb.europa.eu/paym/coll/standards/marketable/html/slb-qa.en.html)*.*

*\** *New article 2(88a), guideline ECB/2014/60*

*\*\* Amended article 63, guideline ECB/2014/60*