FTSE Euro Broad Investment-Grade Choice Bond Index

Multi-Sector | Euro

The FTSE Euro Broad Investment-Grade Choice Bond Index (EuroBIG Choice) provides a broad-based measure of the global fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of currency, maturity, and rating.

The EuroBIG Choice measures the performance of the FTSE Euro Broad Investment-Grade Bond Index (EuroBIG) after excluding issuers involved in Vice Products (Adult Entertainment, Alcohol, Cannabis, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Controversial Weapons, Conventional Weapons, Small Arms). Issuers are also excluded based on Controversial Conduct.

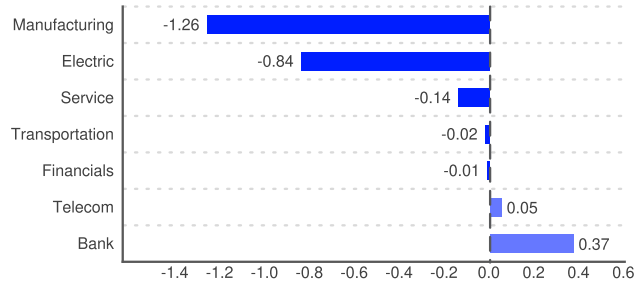
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Choice	**6,292**	**14,993.39**	**13,681.44**	**100.00**	**2.46**	**8.28**	**3.88**	**6.14**	**40**
AAA	1,546	3,855.81	3,540.36	25.88	1.96	7.70	3.38	6.11	-10
AA	959	2,621.46	2,311.17	16.89	2.15	10.48	3.78	7.32	22
A	1,880	5,294.23	4,758.77	34.78	2.46	8.37	4.08	6.12	60
BBB	1,907	3,221.89	3,071.14	22.45	3.30	7.05	4.22	5.34	78
1-3 Years	1,766	3,455.03	3,398.26	24.84	2.15	2.00	3.46	1.92	28
3-5 Years	1,662	3,201.58	3,051.20	22.30	2.18	3.98	3.71	3.72	40
5-7 Years	1,210	2,312.36	2,173.95	15.89	2.56	5.94	3.94	5.39	51
7-10 Years	930	2,415.08	2,244.49	16.41	2.93	8.43	4.07	7.31	48
10+ Years	724	3,609.33	2,813.55	20.56	2.62	19.51	4.37	13.52	37
Government	1,954	11,634.71	10,452.25	76.40	2.35	9.24	3.83	6.72	30
Domestic Sovereign	439	8,675.68	7,784.77	56.90	2.40	9.55	3.83	6.86	30
Foreign Sovereign	214	281.77	262.86	1.92	3.38	7.52	4.60	5.78	114
Government Related	1,301	2,677.26	2,404.62	17.58	2.08	8.45	3.73	6.40	23
Collateralized	1,094	922.45	875.68	6.40	2.15	4.47	3.65	3.99	31
Corporate	3,244	2,436.22	2,353.51	17.20	3.08	5.13	4.20	4.36	84
Finance	1,598	1,270.78	1,243.77	9.09	3.26	4.41	4.22	3.88	90
Industrial	1,316	915.99	872.10	6.37	2.83	5.78	4.13	4.77	74
Utility	330	249.45	237.64	1.74	3.12	6.45	4.31	5.39	86
EuroBIG	**7,329**	**15,789.02**	**14,438.32**	**100.00**	**2.48**	**8.15**	**3.90**	**6.07**	**42**

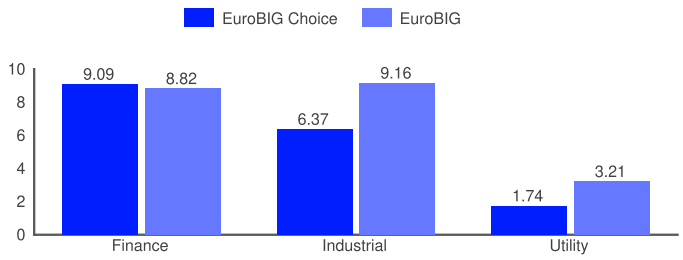
* In EUR billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

Top Underweights and Overweights (EuroBIG Choice) - (EuroBIG)

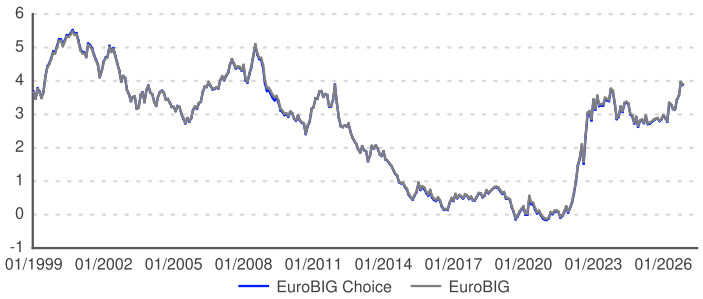


Corporate - Industry (Market Weight in %)

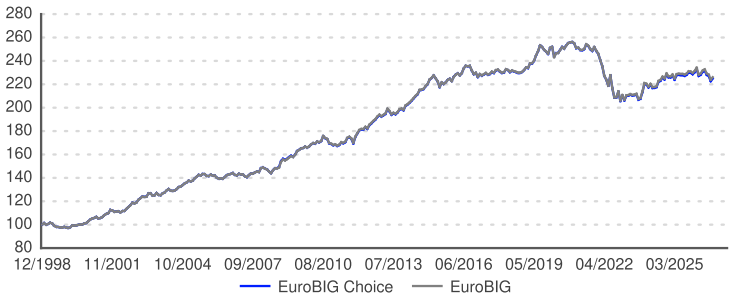


Source: FTSE Russell as of October 31, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in EUR)



ANNUALIZED RETURNS (in %)

	EuroBIG Choice							EuroBIG						
	EUR	USD		GBP		JPY		EUR	USD		GBP		JPY	
	Unhgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	-1.66	-6.53	-0.25	-6.16	-0.32	-6.09	-2.70	-1.60	-6.47	-0.18	-6.09	-0.25	-6.03	-2.64
1 Year	-2.25	-5.46	-0.51	-7.28	-0.57	-3.35	-3.58	-2.18	-5.39	-0.44	-7.21	-0.50	-3.28	-3.51
3 Years	2.69	4.57	4.58	1.18	4.38	5.94	-0.04	2.77	4.65	4.66	1.26	4.46	6.03	0.04
5 Years	-1.98	-2.68	-0.06	-2.24	-0.55	3.81	-4.23	-1.89	-2.60	0.03	-2.15	-0.46	3.90	-4.15
Since EuroBIG Choice Inception	2.95	2.77	3.90	3.57	4.12	4.01	1.31	2.97	2.79	3.92	3.59	4.14	4.03	1.34

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	EUR
Minimum Maturity:	At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Size Outstanding:	EMU Sovereigns: EUR 2.5 billion or the equivalent for the non-redenominated bonds Other: EUR 500 million or the equivalent for non-redenominated bonds
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Exclusionary Screening:	Vice Products (Adult Entertainment, Alcohol, Cannabis, Gambling, Tobacco), Non-Renewable Energy (Fossil Fuels, Nuclear Power), Weapons (Controversial Weapons, Conventional Weapons, Small Arms), and Controversial Conduct
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service except for: - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)
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.
Base Date:	December 31, 1998

VENDOR CODES

SBECL FTSE Euro Broad Investment-Grade Choice Bond Index, in EUR terms

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