

FTSE Euro Broad Investment-Grade Green Impact Bond Index

Multi-Sector | Euro

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

The EuroBIG Green Impact leverages Climate Bonds Initiative (CBI) data to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement.

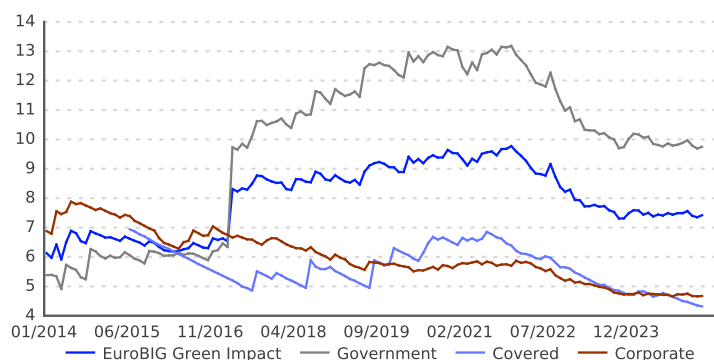
The EuroBIG Green Impact is a multi-sector green bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

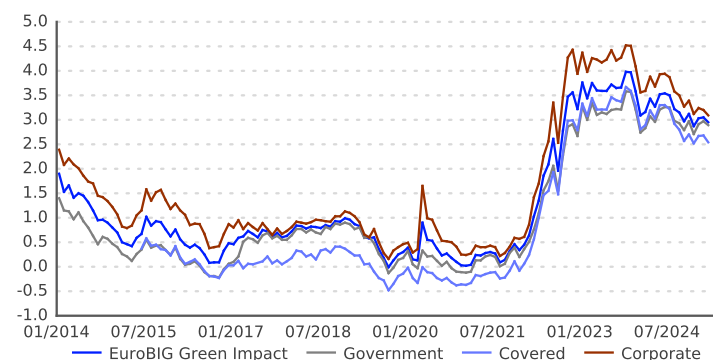
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Green Impact	845	1,019.90	952.67	100.00	2.17	9.30	2.95	7.42	49
AAA	134	262.42	242.19	25.42	1.45	8.70	2.46	7.32	3
AA	120	277.32	237.63	24.94	1.75	14.27	3.04	11.17	34
A	220	166.93	159.18	16.71	2.21	6.87	3.00	5.79	65
BBB	371	313.24	313.68	32.93	3.13	6.70	3.24	5.49	88
1-3 Years	215	168.02	167.39	17.57	1.93	2.06	2.61	1.98	54
3-5 Years	209	178.13	176.97	18.58	2.29	4.01	2.75	3.75	58
5-7 Years	174	176.45	171.89	18.04	2.20	5.97	2.88	5.49	55
7-10 Years	152	172.17	170.56	17.90	2.66	8.30	2.95	7.38	42
10+ Years	95	325.14	265.86	27.91	1.96	18.29	3.35	14.56	41
Government	225	585.54	519.67	54.55	1.81	12.32	2.89	9.75	28
Domestic Sovereign	24	271.97	232.27	24.38	1.78	14.58	2.96	11.76	21
Foreign Sovereign	19	20.17	18.97	1.99	2.50	7.35	3.51	5.99	114
Government Related	182	293.40	268.43	28.18	1.78	10.55	2.78	8.28	27
Covered	70	53.00	51.50	5.41	1.64	4.61	2.54	4.32	31
Corporate	550	381.36	381.51	40.05	2.81	5.33	3.09	4.67	81
Finance	246	175.09	176.29	18.50	2.82	4.06	3.00	3.69	81
Industrial	109	72.49	72.67	7.63	3.03	5.80	3.22	5.05	90
Utility	195	133.79	132.55	13.91	2.66	6.73	3.14	5.77	76

* In EUR billions

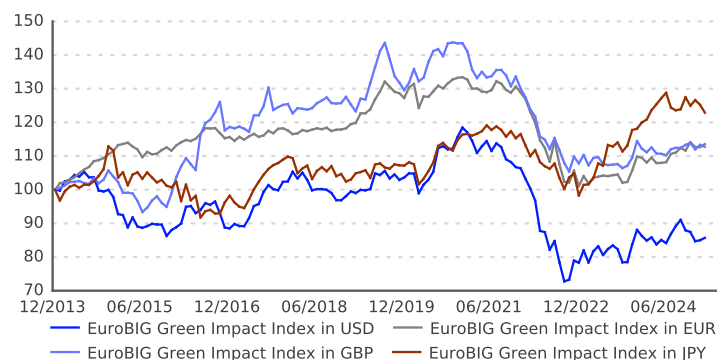
HISTORICAL EFFECTIVE DURATION



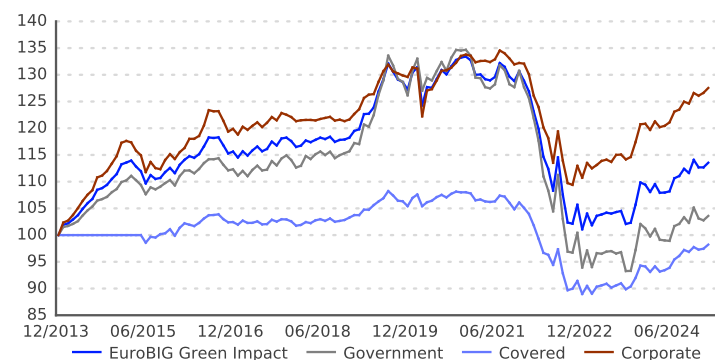
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Green Impact Index in USD	-1.37	9.65
EuroBIG Green Impact Index in EUR	1.14	5.88
EuroBIG Green Impact Index in GBP	1.08	8.02
EuroBIG Green Impact Index in JPY	1.86	8.30

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Green Impact	1.14	5.88
Government	0.32	7.09
Covered	-0.18	3.84
Corporate	2.20	5.22

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.77	1.21	1.02	0.67	1.05	-2.95	0.32
1 Year	5.06	0.97	6.76	1.44	6.54	1.66	1.03
3 Years	-2.66	-5.13	-0.58	-3.09	-1.44	3.77	-5.64
5 Years	-2.88	-3.94	-1.28	-3.66	-1.92	2.70	-4.57

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Universe:	FTSE Euro Broad Investment-Grade Bond Index
Green Bond Eligibility:	Climate Bonds Initiative (CBI) identifies eligible Green Bonds whose proceeds are specifically earmarked for projects that have environmental and/or climate benefit and are aligned with Paris Agreement
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:	December 31, 2013

VENDOR CODES

SBEGIE	FTSE EuroBIG Green Impact Bond Index, in EUR terms
SBEGIG	FTSE EuroBIG Green Impact Bond Index, in GBP terms
SBEGIY	FTSE EuroBIG Green Impact Bond Index, in JPY terms
SBEGIU	FTSE EuroBIG Green Impact Bond Index, in USD terms
SBEGIGC	FTSE EuroBIG Green Impact Bond Index, currency-hedged in GBP terms
SBEGIYC	FTSE EuroBIG Green Impact Bond Index, currency-hedged in JPY terms
SBEGIUC	FTSE EuroBIG Green Impact Bond Index, currency-hedged in USD terms
SBEGIDGE	FTSE EuroBIG Green Impact Domestic Government Bond Index, in EUR terms

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