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.

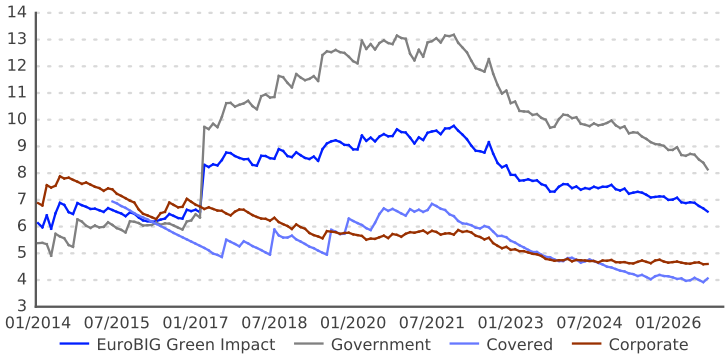
The EuroBIG Green Impact is a multi-sector green bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

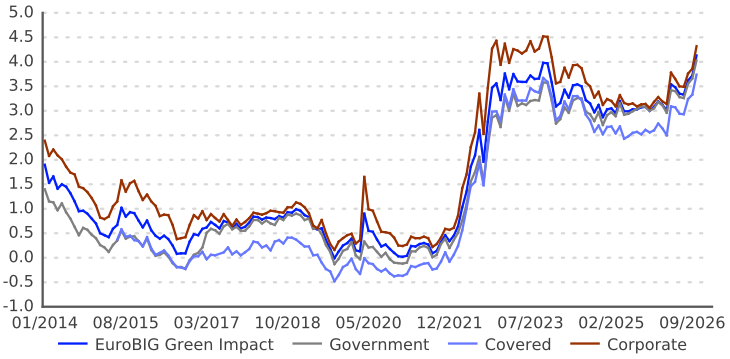
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Green Impact	**1,038**	**1,298.28**	**1,151.76**	**100.00**	**2.53**	**8.62**	**4.13**	**6.56**	**42**
AAA	179	373.30	333.95	28.99	1.91	7.73	3.60	6.17	-6
AA	120	234.77	193.86	16.83	2.08	11.83	4.07	8.51	22
A	289	315.53	266.38	23.13	2.51	9.44	4.39	7.15	63
BBB	450	374.68	357.56	31.04	3.43	6.79	4.45	5.41	82
1-3 Years	244	211.59	208.26	18.08	2.31	2.05	3.66	1.95	36
3-5 Years	282	262.90	250.49	21.75	2.41	4.07	3.95	3.80	48
5-7 Years	242	264.77	251.69	21.85	2.90	6.00	4.06	5.40	43
7-10 Years	159	167.30	157.14	13.64	3.27	8.41	4.33	7.19	51
10+ Years	111	391.72	284.19	24.67	2.15	17.07	4.57	13.04	35
Government	287	774.04	646.56	56.14	2.12	10.89	4.03	8.14	20
Domestic Sovereign	28	361.02	282.74	24.55	2.02	13.21	4.16	10.00	19
Foreign Sovereign	19	20.97	19.28	1.67	2.96	7.66	4.46	6.23	75
Government Related	240	392.05	344.55	29.91	2.17	8.93	3.90	6.71	18
Covered	79	63.25	60.23	5.23	2.21	4.45	3.74	4.06	25
Corporate	672	460.98	444.97	38.63	3.25	5.36	4.32	4.60	77
Finance	286	201.46	196.45	17.06	3.20	4.36	4.20	3.87	72
Industrial	142	94.12	90.11	7.82	3.27	5.58	4.44	4.77	88
Utility	244	165.40	158.41	13.75	3.30	6.45	4.40	5.41	76

* In EUR billions

HISTORICAL EFFECTIVE DURATION

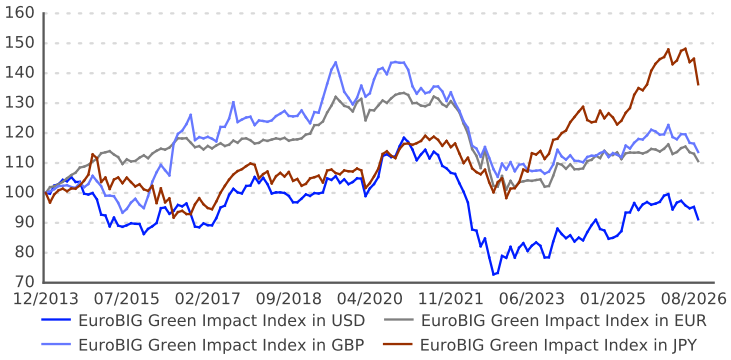


HISTORICAL YIELD TO MATURITY

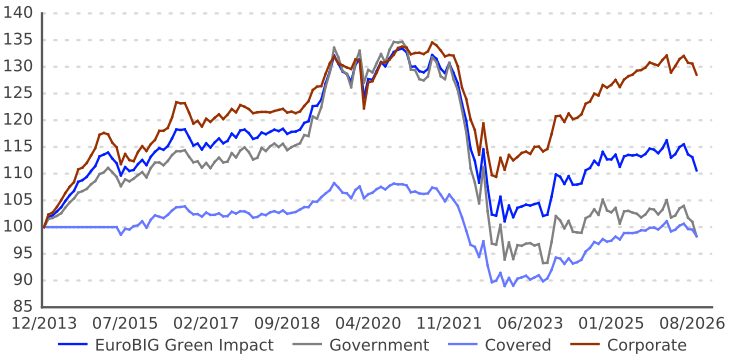


Source: FTSE Russell as of September 30, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.83	-6.03	-1.54	-4.85	-1.59	-5.79	-3.72
1 Year	-2.71	-5.95	-0.91	-4.69	-0.96	0.07	-4.01
3 Years	2.71	5.14	4.61	2.22	4.40	6.97	-0.11
5 Years	-3.13	-3.52	-1.21	-3.23	-1.74	3.32	-5.37

* 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 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:	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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