

# 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.

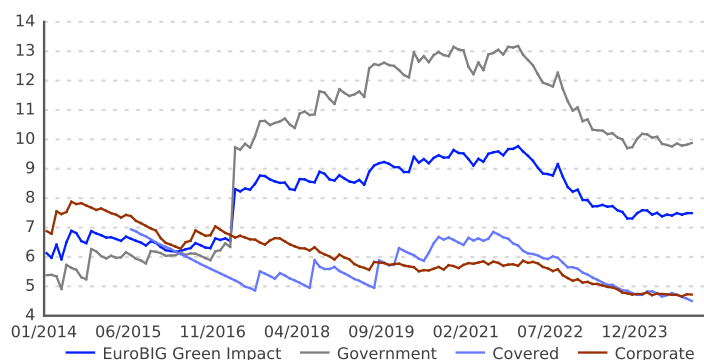
The EuroBIG Green Impact is a multi-sector green bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

## INDEX PROFILE

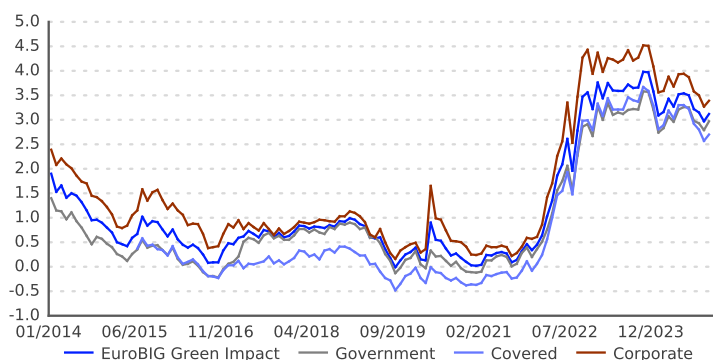
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>EuroBIG Green Impact</b>	<b>820</b>	<b>974.16</b>	<b>899.19</b>	<b>100.00</b>	<b>2.11</b>	<b>9.37</b>	<b>3.12</b>	<b>7.49</b>	<b>57</b>
AAA	129	248.72	227.19	25.27	1.39	9.02	2.57	7.57	3
AA	121	265.86	226.94	25.24	1.69	14.25	3.09	11.15	36
A	209	157.57	147.89	16.45	2.14	6.96	3.24	5.85	76
BBB	361	302.02	297.16	33.05	3.07	6.60	3.51	5.44	103
1-3 Years	200	156.77	154.68	17.20	1.88	2.16	2.94	2.07	61
3-5 Years	206	167.33	164.13	18.25	2.25	4.01	3.04	3.76	70
5-7 Years	169	178.61	171.21	19.04	2.15	6.05	3.06	5.56	63
7-10 Years	155	167.06	162.28	18.05	2.55	8.46	3.12	7.50	52
10+ Years	90	304.40	246.89	27.46	1.90	18.46	3.33	14.69	43
Government	217	551.37	484.26	53.85	1.74	12.45	2.97	9.88	30
Domestic Sovereign	23	259.80	219.55	24.42	1.75	14.75	2.99	11.94	22
Foreign Sovereign	18	19.17	17.89	1.99	2.38	7.27	3.58	5.96	110
Government Related	176	272.40	246.82	27.45	1.70	10.63	2.90	8.32	31
Covered	67	51.50	49.65	5.52	1.64	4.84	2.70	4.50	29
Corporate	536	371.29	365.27	40.62	2.73	5.41	3.39	4.72	96
Finance	238	169.91	168.57	18.75	2.71	4.11	3.35	3.71	97
Industrial	110	72.64	71.40	7.94	2.99	5.84	3.52	5.08	106
Utility	188	128.74	125.31	13.94	2.60	6.89	3.38	5.89	88

\* In EUR billions

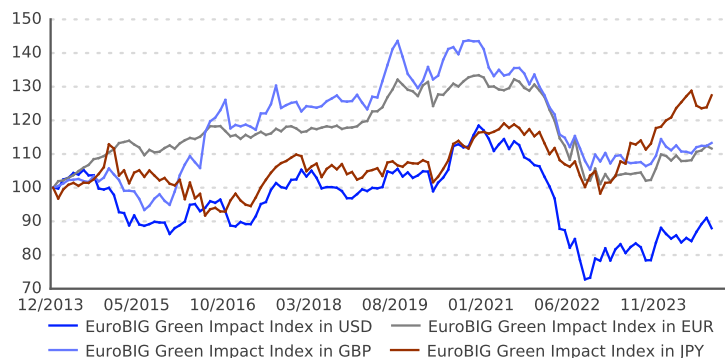
## HISTORICAL EFFECTIVE DURATION



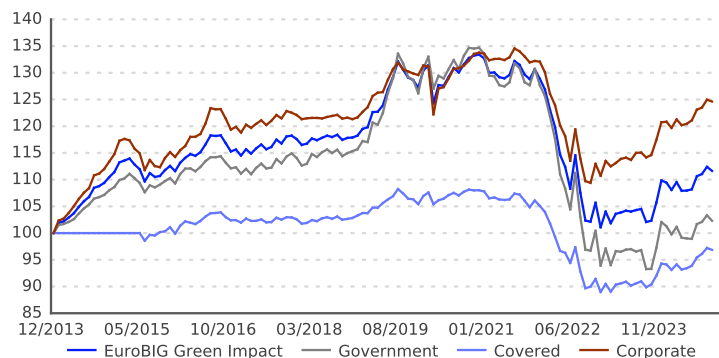
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Green Impact Index in USD	-1.18	9.75
EuroBIG Green Impact Index in EUR	1.02	5.92
EuroBIG Green Impact Index in GBP	1.16	8.12
EuroBIG Green Impact Index in JPY	2.27	8.36

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Green Impact	1.02	5.92
Government	0.21	7.12
Covered	-0.34	3.88
Corporate	2.05	5.27

\* in EUR, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.62	-0.13	3.03	-0.97	2.73	7.91	-1.92
1 Year	9.12	12.07	11.07	5.78	10.53	12.72	4.49
3 Years	-4.66	-6.67	-2.69	-4.66	-3.54	2.79	-7.20
5 Years	-2.87	-3.40	-1.21	-3.27	-1.92	3.46	-4.34

\* 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

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.