



# 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.

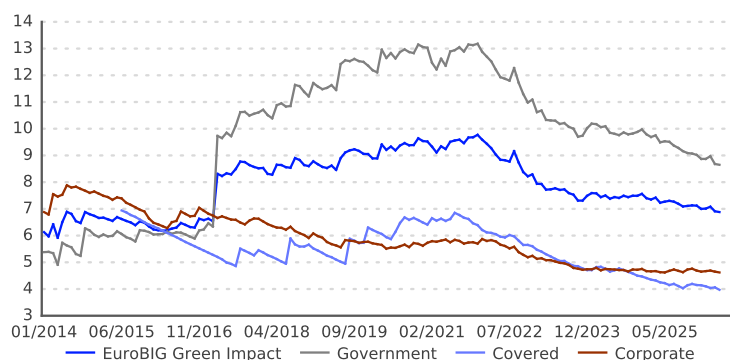
The EuroBIG Green Impact is a multi-sector green bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

## INDEX PROFILE

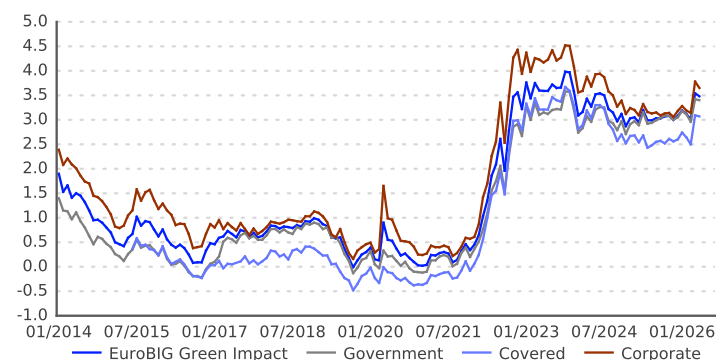
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>EuroBIG Green Impact</b>	<b>973</b>	<b>1,205.97</b>	<b>1,106.65</b>	<b>100.00</b>	<b>2.42</b>	<b>8.82</b>	<b>3.48</b>	<b>6.88</b>	<b>41</b>
AAA	171	338.80	309.22	27.94	1.72	7.87	3.01	6.41	0
AA	111	219.84	189.11	17.09	2.02	12.25	3.44	9.11	21
A	265	290.33	257.44	23.26	2.40	9.68	3.66	7.57	53
BBB	426	357.00	350.88	31.71	3.34	6.91	3.78	5.60	80
1-3 Years	233	193.40	192.43	17.39	2.18	1.98	3.05	1.89	38
3-5 Years	250	229.01	224.10	20.25	2.37	4.00	3.24	3.74	47
5-7 Years	223	254.59	246.21	22.25	2.58	6.04	3.36	5.52	43
7-10 Years	157	157.72	155.13	14.02	3.27	8.43	3.67	7.27	54
10+ Years	110	371.26	288.79	26.10	2.10	17.43	3.93	13.61	31
Government	278	724.88	631.07	57.03	2.03	11.23	3.40	8.65	20
Domestic Sovereign	26	338.86	280.08	25.31	1.98	13.55	3.53	10.59	16
Foreign Sovereign	18	19.47	18.47	1.67	2.94	7.99	3.82	6.51	77
Government Related	234	366.55	332.52	30.05	2.03	9.26	3.27	7.13	19
Covered	76	58.50	56.81	5.13	2.00	4.29	3.07	3.97	24
Corporate	619	422.59	418.76	37.84	3.14	5.32	3.65	4.62	76
Finance	265	186.74	186.07	16.81	3.08	4.32	3.53	3.87	71
Industrial	135	88.10	86.97	7.86	3.23	5.46	3.74	4.74	85
Utility	219	147.74	145.72	13.17	3.16	6.49	3.74	5.50	77

\* In EUR billions

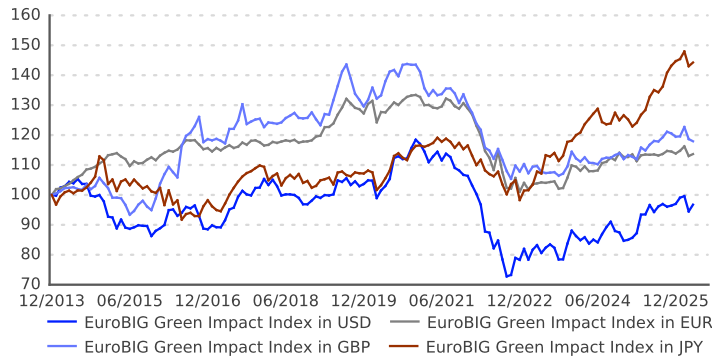
## HISTORICAL EFFECTIVE DURATION



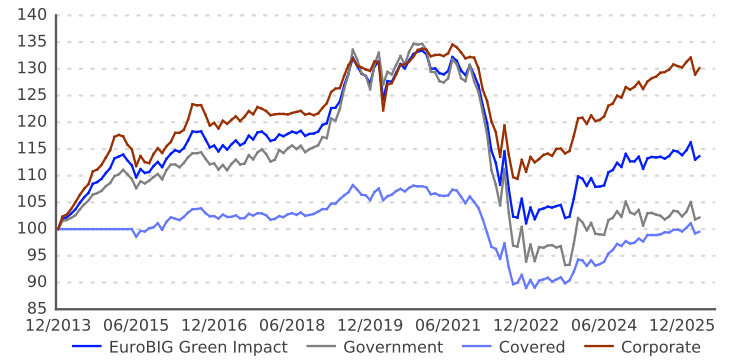
## HISTORICAL YIELD TO MATURITY



**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*	-0.16	-0.28	0.50	-1.29	0.44	-0.30	-0.60	
1 Year	0.38	3.58	2.53	1.82	2.39	13.80	-1.24	
3 Years	3.05	5.15	5.02	2.45	4.71	10.19	-0.16	
5 Years	-2.53	-3.03	-0.67	-2.67	-1.22	4.21	-4.67	

\* 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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