

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.

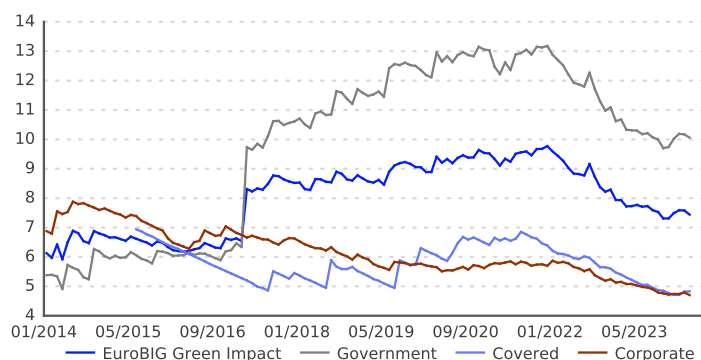
The EuroBIG Green Impact is a multi-sector green bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

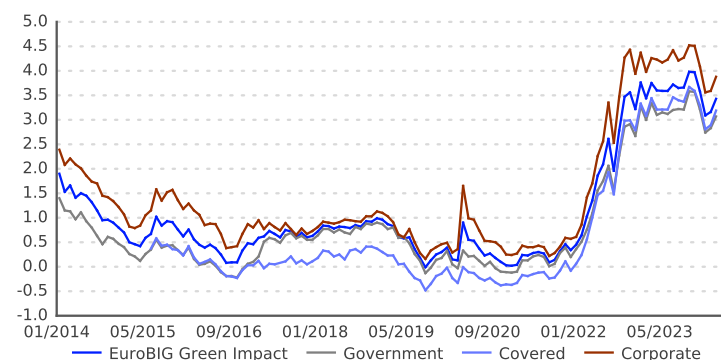
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Green Impact	742	860.02	770.76	100.00	1.87	9.27	3.43	7.44	74
AAA	117	219.80	194.77	25.27	1.13	8.87	2.83	7.51	17
AA	115	237.32	198.13	25.71	1.52	14.28	3.15	11.24	42
A	187	138.90	126.50	16.41	1.89	7.03	3.64	5.87	95
BBB	323	264.00	251.36	32.61	2.80	6.29	3.99	5.18	132
1-3 Years	169	130.77	126.16	16.37	1.58	2.09	3.76	2.01	83
3-5 Years	210	169.72	162.48	21.08	2.11	3.96	3.55	3.70	95
5-7 Years	140	130.22	121.25	15.73	1.95	5.97	3.39	5.48	88
7-10 Years	145	174.59	162.76	21.12	2.17	8.42	3.25	7.52	68
10+ Years	78	254.71	198.10	25.70	1.63	18.77	3.28	15.10	46
Government	179	462.22	392.80	50.96	1.47	12.65	3.07	10.06	36
Domestic Sovereign	22	226.57	187.79	24.36	1.53	14.97	3.03	12.09	27
Foreign Sovereign	14	14.67	12.96	1.68	1.92	7.54	3.71	6.14	107
Government Related	143	220.98	192.05	24.92	1.37	10.60	3.06	8.34	39
Covered	66	50.25	46.76	6.07	1.46	5.22	3.19	4.83	56
Corporate	497	347.55	331.19	42.97	2.47	5.37	3.88	4.70	121
Finance	231	165.11	158.35	20.54	2.52	4.28	4.01	3.83	133
Industrial	100	65.89	62.75	8.14	2.75	6.24	3.92	5.32	128
Utility	166	116.55	110.09	14.28	2.25	6.44	3.68	5.59	101

* In EUR billions

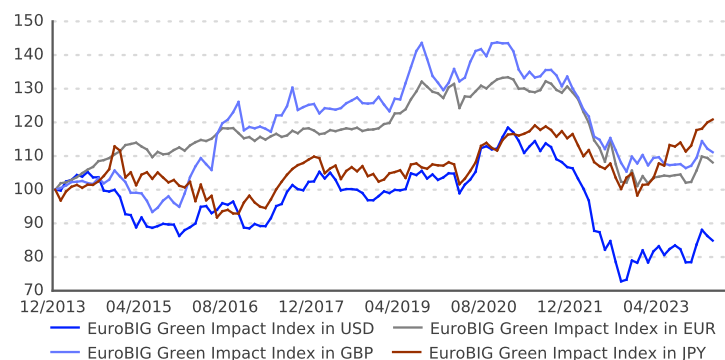
HISTORICAL EFFECTIVE DURATION



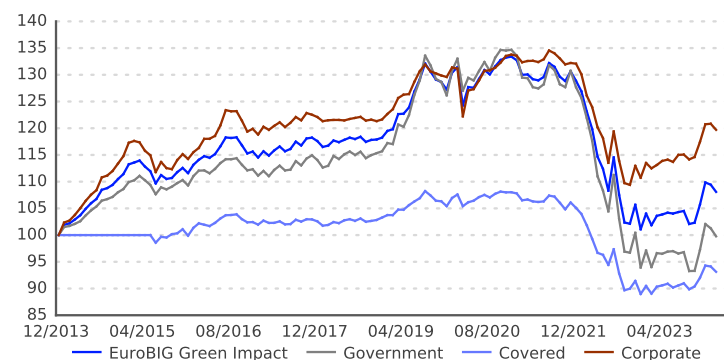
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Green Impact Index in USD	-1.60	9.84
EuroBIG Green Impact Index in EUR	0.77	6.02
EuroBIG Green Impact Index in GBP	1.04	8.34
EuroBIG Green Impact Index in JPY	1.88	8.46

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Green Impact	0.77	6.02
Government	-0.02	7.25
Covered	-0.81	3.92
Corporate	1.78	5.39

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.62	-3.62	-1.36	-2.87	-1.41	2.32	-2.35
1 Year	6.11	8.27	8.28	3.63	7.54	18.97	1.93
3 Years	-5.97	-9.50	-4.23	-6.43	-5.01	1.36	-7.55
5 Years	-2.04	-3.03	-0.21	-2.05	-1.08	2.88	-2.99

* 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:	Refinitiv
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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