

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.

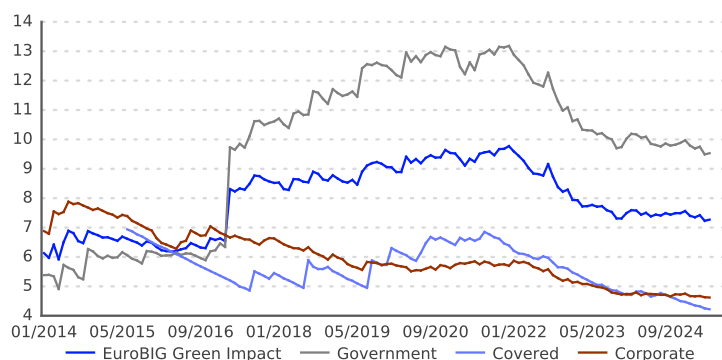
The EuroBIG Green Impact is a multi-sector green bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

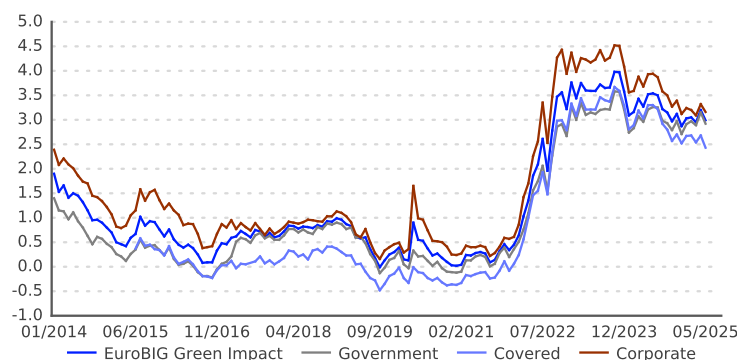
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Green Impact	873	1,051.19	977.10	100.00	2.21	9.15	2.99	7.27	59
AAA	144	279.27	258.30	26.44	1.52	8.62	2.43	7.20	6
AA	121	279.01	236.10	24.16	1.76	14.10	3.12	10.96	37
A	214	162.03	154.56	15.82	2.30	6.79	3.03	5.71	78
BBB	394	330.88	328.14	33.58	3.12	6.58	3.32	5.41	107
1-3 Years	225	175.58	175.71	17.98	1.98	2.01	2.48	1.93	70
3-5 Years	222	191.03	190.32	19.48	2.36	4.01	2.74	3.76	74
5-7 Years	180	183.13	178.57	18.28	2.28	6.01	2.91	5.56	66
7-10 Years	150	170.48	167.68	17.16	2.65	8.25	3.04	7.38	48
10+ Years	96	330.96	264.83	27.10	1.97	18.10	3.52	14.42	43
Government	231	603.09	531.49	54.39	1.83	12.10	2.92	9.53	30
Domestic Sovereign	25	279.69	236.04	24.16	1.81	14.38	3.02	11.57	20
Foreign Sovereign	19	20.17	18.72	1.92	2.50	7.18	3.63	5.75	136
Government Related	187	303.23	276.73	28.32	1.81	10.33	2.78	8.05	31
Covered	75	56.50	55.32	5.66	1.71	4.51	2.43	4.22	36
Corporate	567	391.60	390.30	39.94	2.85	5.27	3.16	4.62	102
Finance	255	180.46	181.34	18.56	2.86	3.97	3.05	3.61	104
Industrial	108	71.10	70.56	7.22	3.05	5.92	3.34	5.17	112
Utility	204	140.04	138.39	14.16	2.74	6.61	3.22	5.67	93

* In EUR billions

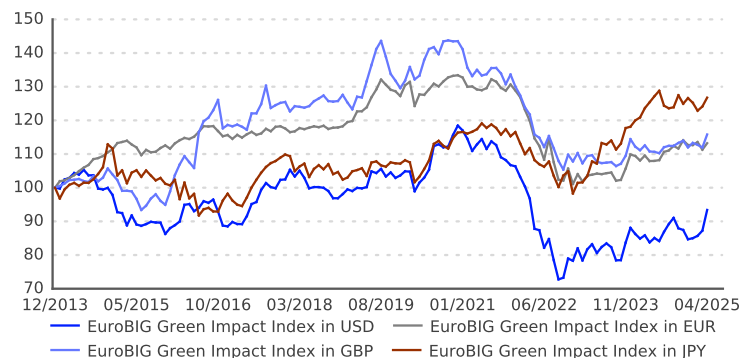
HISTORICAL EFFECTIVE DURATION



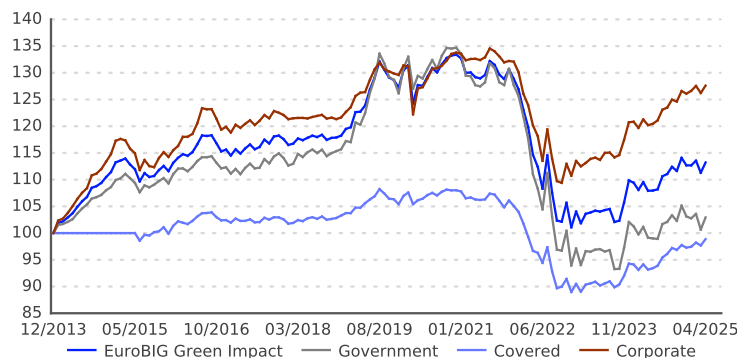
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Green Impact Index in USD	-0.60	9.83
EuroBIG Green Impact Index in EUR	1.10	5.89
EuroBIG Green Impact Index in GBP	1.30	8.03
EuroBIG Green Impact Index in JPY	2.11	8.26

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Green Impact	1.10	5.89
Government	0.26	7.12
Covered	-0.11	3.83
Corporate	2.17	5.20

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.48	10.31	1.04	3.43	1.09	0.12	-0.41
1 Year	4.91	11.53	6.66	4.56	6.51	1.10	1.19
3 Years	-0.42	2.09	1.65	0.01	0.87	5.42	-3.59
5 Years	-2.38	-1.65	-0.77	-2.77	-1.33	4.18	-4.15

* 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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