

FTSE Euro Broad Investment-Grade Impact Bond Index

Multi-Sector | Euro

The FTSE Euro Broad Investment-Grade Impact Bond Index (EuroBIG Impact) constituents are selected from the FTSE Euro Broad Investment-Grade Bond Index (EuroBIG), screened in accordance with the transparent and defined green, social and sustainability (GSS) bond criteria.

The EuroBIG Impact leverages LSEG Reference Data Services and Climate Bonds Initiative (CBI) data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, CBI data is used to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement. LSEG Reference Data Services identifies eligible Social and Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP) and/or ICMA Sustainability Bond Guidelines (SBG).

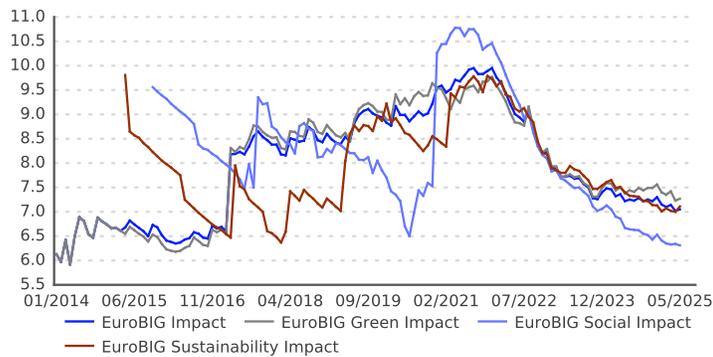
The EuroBIG Impact is a multi-sector GSS bond benchmark of investment-grade, Euro-denominated debt issued by government, government-sponsored, covered, and corporations.

INDEX PROFILE

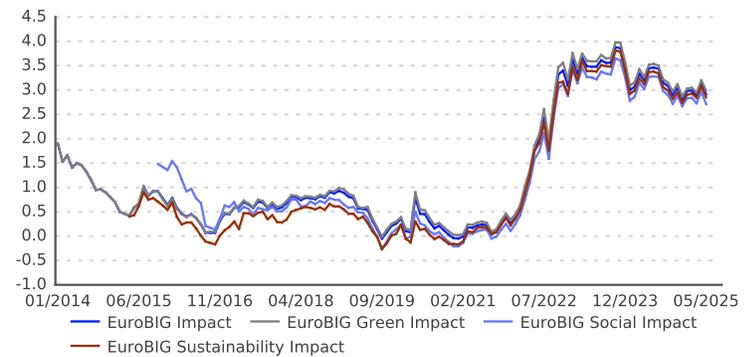
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Impact	1,242	1,550.35	1,430.84	100.00	2.00	8.73	2.91	7.05	54
Green Impact	873	1,051.19	977.10	68.29	2.21	9.15	2.99	7.27	59
Social Impact	211	335.13	302.43	21.14	1.46	7.50	2.71	6.31	42
Sustainability Impact	158	164.03	151.31	10.57	1.76	8.52	2.85	7.11	44
AAA	249	405.01	373.44	26.10	1.56	8.69	2.50	7.25	12
AA	237	545.94	470.79	32.90	1.44	11.14	2.87	8.89	33
A	296	224.69	215.09	15.03	2.31	6.84	3.03	5.75	76
BBB	460	374.70	371.51	25.96	3.10	6.37	3.31	5.28	109
1-3 Years	297	256.26	255.82	17.88	1.82	2.04	2.40	1.97	62
3-5 Years	313	301.92	298.28	20.85	2.06	3.98	2.64	3.77	64
5-7 Years	242	276.38	264.84	18.51	1.97	6.02	2.88	5.62	62
7-10 Years	224	256.34	251.21	17.56	2.58	8.23	3.02	7.39	46
10+ Years	166	459.45	360.69	25.21	1.75	17.48	3.46	14.19	39
Government	465	1,010.68	894.42	62.51	1.62	10.61	2.83	8.53	31
Domestic Sovereign	25	279.69	236.04	16.50	1.81	14.38	3.02	11.57	20
Foreign Sovereign	31	32.64	29.88	2.09	2.42	7.85	3.64	6.20	132
Government Related	409	698.35	628.51	43.93	1.52	9.23	2.71	7.49	30
Covered	115	83.35	82.08	5.74	1.90	4.71	2.48	4.38	37
Corporate	662	456.31	454.34	31.75	2.84	5.28	3.17	4.63	102
Finance	326	228.01	229.04	16.01	2.87	4.04	3.07	3.67	106
Industrial	128	85.67	84.37	5.90	2.94	6.37	3.33	5.50	107
Utility	208	142.64	140.93	9.85	2.73	6.61	3.22	5.68	93

* In EUR billions

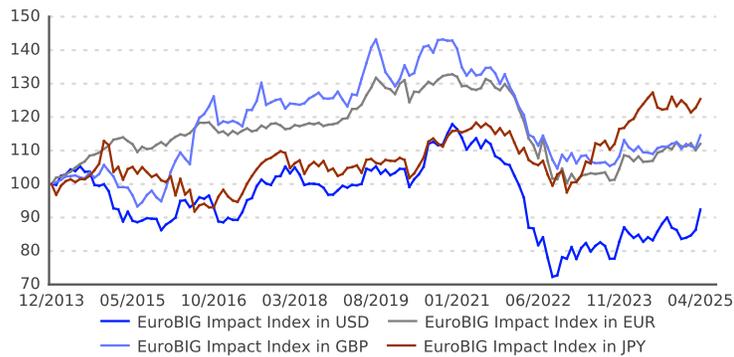
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Impact Index in USD	-0.69	9.72
EuroBIG Impact Index in EUR	1.01	5.74
EuroBIG Impact Index in GBP	1.21	7.97
EuroBIG Impact Index in JPY	2.02	8.18

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Impact	1.01	5.74
EuroBIG Green Impact	1.10	5.89
EuroBIG Social Impact	0.05	5.85
EuroBIG Sustainability Impact	-0.36	5.67

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.69	1.26	10.54	1.26	3.64	1.30	0.33	-0.19
1 Year	5.04	6.80	11.67	6.80	4.68	6.64	1.22	1.34
3 Years	-0.47	1.60	2.04	1.60	-0.04	0.83	5.36	-3.62
5 Years	-2.57	-0.96	-1.84	-0.96	-2.96	-1.52	3.98	-4.33

* 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
Social Bond Eligibility:	LSEG Reference Data Services identifies eligible Social Bonds that are in line with International Capital Markets Association (ICMA) Social Bond Principles (SBP) and its proceeds are specifically earmarked for projects that have social benefit
Sustainability Bond Eligibility:	LSEG Reference Data Services identifies eligible Sustainability Bonds that are in line with International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG) and its proceeds are specifically earmarked for projects that have both green and social benefit
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

SBEIE	FTSE Euro Broad Investment-Grade Impact Bond Index, in EUR terms
SBEIDGE	FTSE Euro Broad Investment-Grade Impact Domestic Government Bond Index, in EUR terms

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