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 Refinitiv data 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. Refinitiv data 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.

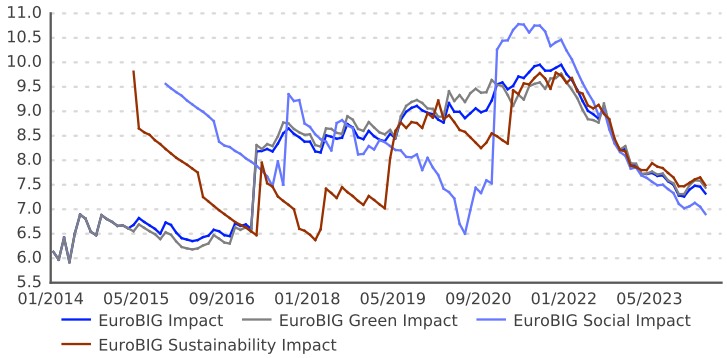
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EuroBIG Impact	**1,055**	**1,312.72**	**1,163.02**	**100.00**	**1.62**	**8.99**	**3.34**	**7.32**	**66**
Green Impact	742	860.02	770.76	66.27	1.87	9.27	3.43	7.44	74
Social Impact	173	310.07	267.01	22.96	1.05	8.18	3.15	6.90	48
Sustainability Impact	140	142.63	125.25	10.77	1.37	9.07	3.24	7.49	57
AAA	198	314.78	276.47	23.77	1.17	9.21	2.90	7.71	23
AA	225	509.10	429.05	36.89	1.15	11.25	3.08	9.12	38
A	256	189.91	173.46	14.91	1.87	7.01	3.62	5.87	93
BBB	376	298.93	284.05	24.42	2.76	6.17	3.99	5.11	133
1-3 Years	223	199.46	191.07	16.43	1.20	2.10	3.62	2.02	70
3-5 Years	283	256.68	244.59	21.03	1.93	3.98	3.43	3.73	84
5-7 Years	189	204.46	187.57	16.13	1.61	5.96	3.27	5.53	77
7-10 Years	218	273.08	251.91	21.66	1.97	8.39	3.20	7.56	63
10+ Years	142	379.04	287.88	24.75	1.40	18.09	3.25	14.85	44
Government	382	839.74	713.99	61.39	1.24	11.03	3.06	8.95	37
Domestic Sovereign	22	226.57	187.79	16.15	1.53	14.97	3.03	12.09	27
Foreign Sovereign	22	22.09	18.74	1.61	1.71	8.92	3.80	6.98	115
Government Related	338	591.09	507.46	43.63	1.11	9.60	3.05	7.86	38
Covered	96	70.45	66.05	5.68	1.52	5.00	3.24	4.61	58
Corporate	577	402.53	382.98	32.93	2.45	5.44	3.88	4.75	121
Finance	287	203.01	194.46	16.72	2.51	4.37	4.00	3.91	133
Industrial	121	80.97	76.57	6.58	2.60	6.64	3.87	5.63	123
Utility	169	118.55	111.95	9.63	2.25	6.45	3.68	5.60	101

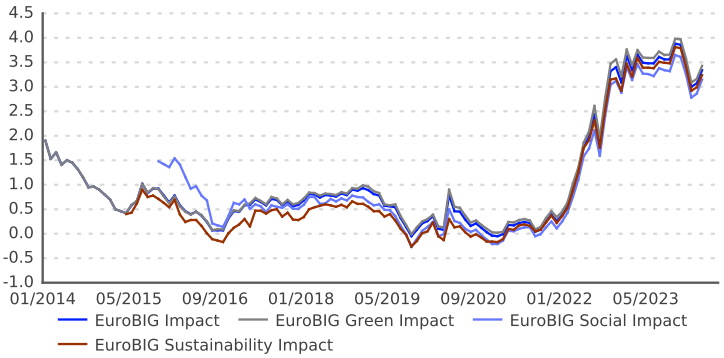
* In EUR billions

Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

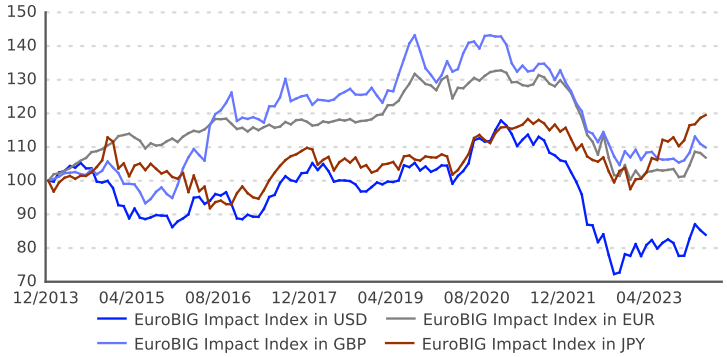
HISTORICAL EFFECTIVE DURATION



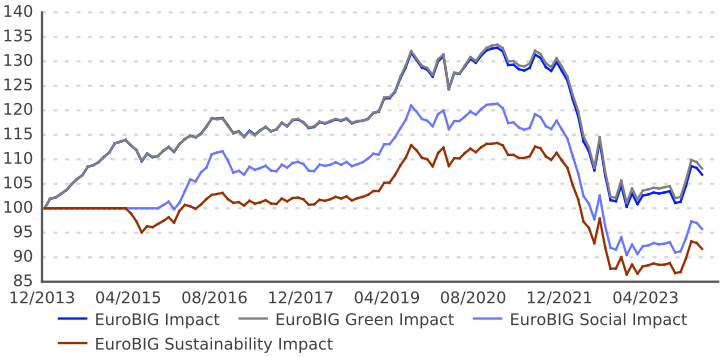
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in EUR)



	Return*	Standard Deviation*
EuroBIG Impact Index in USD	-1.71	9.72
EuroBIG Impact Index in EUR	0.66	5.88
EuroBIG Impact Index in GBP	0.93	8.28
EuroBIG Impact Index in JPY	1.77	8.36

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG Impact	0.66	5.88
EuroBIG Green Impact	0.77	6.02
EuroBIG Social Impact	-0.51	6.08
EuroBIG Sustainability Impact	-0.97	5.83

* in EUR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.61	-3.62	-1.35	-2.87	-1.41	2.33	-2.34
1 Year	5.96	8.12	8.12	3.48	7.39	18.80	1.79
3 Years	-6.14	-9.67	-4.41	-6.60	-5.18	1.17	-7.71
5 Years	-2.25	-3.24	-0.42	-2.26	-1.28	2.67	-3.19

* 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:	Refinitiv data 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:	Refinitiv data 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:	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

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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