



# FTSE Global Green Impact Bond Index

Multi-Sector | Multi-Currency

The FTSE Global Green Impact Bond Index (Global Green Impact) provides a comprehensive measure of the global green bond market across various asset classes and credit sectors. Its constituents are selected from various FTSE Fixed Income indices, screened in accordance with the transparent and defined green bond criteria.

The Global Green Impact leverages Climate Bonds Initiative (CBI) data to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement.

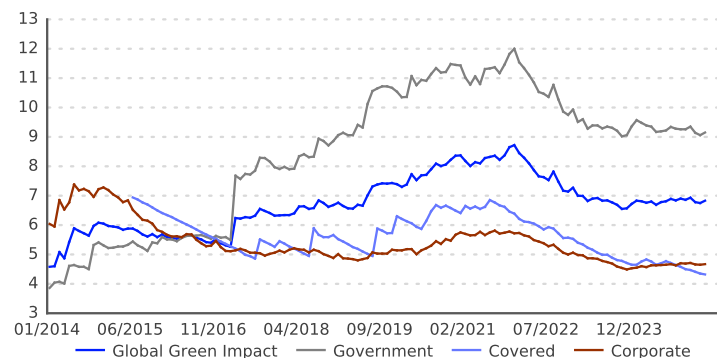
The Global Green Impact measures the performance of both investment-grade and high-yield multi-currency green debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

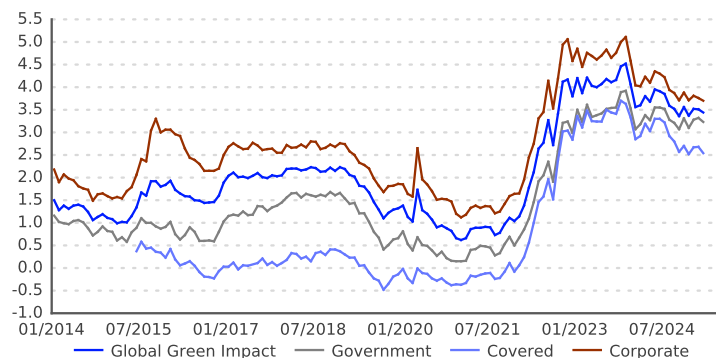
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Green Impact</b>	<b>1,687</b>	<b>1,638.46</b>	<b>1,526.80</b>	<b>100.00</b>	<b>2.59</b>	<b>9.04</b>	<b>3.44</b>	<b>6.83</b>	<b>65</b>
Investment-Grade	1,362	1,508.37	1,396.74	91.48	2.46	9.47	3.33	7.16	51
AAA	184	343.56	321.66	21.07	1.79	8.83	2.77	7.25	5
AA	187	422.14	350.02	22.93	1.90	13.97	3.48	10.44	32
A	446	306.60	293.04	19.19	2.59	7.25	3.22	5.44	62
BBB	545	436.07	432.01	28.30	3.43	7.19	3.71	5.60	94
High-Yield	128	74.41	73.52	4.82	5.36	4.52	6.43	3.57	330
BB	95	56.06	57.17	3.74	5.39	4.62	5.47	3.60	233
B	22	11.65	11.06	0.72	5.94	4.30	8.22	3.40	476
CCC	11	6.70	5.29	0.35	4.04	4.07	13.02	3.52	1,064
Not-Rated	197	55.69	56.54	3.70	2.39	3.17	2.06	2.89	59
1-3 Years	550	351.24	351.42	23.02	2.46	1.97	2.97	1.87	71
3-5 Years	380	276.64	274.70	17.99	2.87	4.00	3.36	3.69	83
5-7 Years	274	249.96	240.27	15.74	2.57	5.99	3.47	5.43	77
7-10 Years	283	325.06	310.87	20.36	2.93	8.34	3.68	7.28	51
10+ Years	200	435.55	349.54	22.89	2.26	20.20	3.72	14.84	48
AUD	51	32.61	31.65	2.07	3.74	6.10	4.50	5.22	49
CNH	24	7.50	7.66	0.50	2.88	6.02	2.45	4.95	45
CNY	238	105.63	108.27	7.09	2.54	2.67	2.00	2.42	50
EUR	911	1,097.65	1,027.69	67.31	2.25	9.12	3.04	7.27	59
GBP	66	113.27	83.03	5.44	2.09	14.57	4.99	9.59	49
JPY	59	13.85	13.28	0.87	0.69	6.23	1.43	5.81	37
USD	331	246.49	233.31	15.28	4.20	8.62	5.28	5.74	114
Government	382	838.90	738.49	48.37	2.04	12.04	3.23	9.15	28
Domestic Sovereign	34	388.28	318.82	20.88	1.78	15.22	3.28	11.74	15
Foreign Sovereign	45	42.39	40.27	2.64	3.35	8.29	4.03	6.21	98
Government Related	303	408.23	379.39	24.85	2.15	9.40	3.11	7.28	32
Covered	70	55.12	53.56	3.51	1.64	4.61	2.54	4.32	31
Corporate	1,235	744.44	734.75	48.12	3.27	5.98	3.70	4.67	104
Finance	443	305.40	305.67	20.02	2.98	3.92	3.19	3.41	85
Industrial	334	180.28	177.74	11.64	3.62	5.89	4.14	4.75	125
Utility	458	258.76	251.33	16.46	3.37	8.47	4.01	6.16	112

\* In USD billions

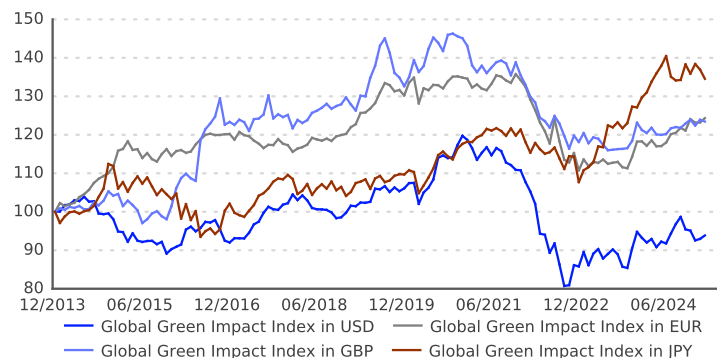
## HISTORICAL EFFECTIVE DURATION



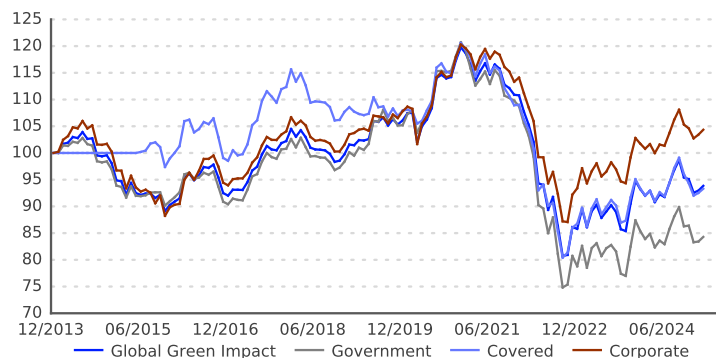
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Green Impact Index in USD	-0.57	7.85
Global Green Impact Index in EUR	1.97	5.33
Global Green Impact Index in GBP	1.90	7.09
Global Green Impact Index in JPY	2.69	7.46

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Green Impact	-0.57	7.85
Government	-1.52	8.88
Covered	-0.71	8.13
Corporate	0.38	7.40

\* in USD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.39	1.20	0.95	0.95	0.85	1.22	-2.78	0.49
1 Year	2.00	6.62	6.13	4.89	2.47	6.38	2.70	0.90
3 Years	-3.76	0.28	-1.26	-1.82	-1.70	-0.54	5.27	-4.78
5 Years	-2.68	-0.49	-1.61	-2.12	-2.40	-1.12	4.05	-3.78

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
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:	Minimum quality depends on the underlying index
Pricing:	LSEG Pricing Service except for: <ul style="list-style-type: none"> <li>- Israel (provided by Tel Aviv Stock Exchange)</li> <li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li> <li>- Poland (provided by BondSpot)</li> <li>- Singapore (provided by the Monetary Authority of Singapore)</li> </ul>
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

SBGGIE	FTSE Global Green Impact Bond Index, in EUR terms
SBGGIG	FTSE Global Green Impact Bond Index, in GBP terms
SBGGIY	FTSE Global Green Impact Bond Index, in JPY terms
SBGGIU	FTSE Global Green Impact Bond Index, in USD terms
SBGGIEC	FTSE Global Green Impact Bond Index, currency-hedged in EUR terms
SBGGIGC	FTSE Global Green Impact Bond Index, currency-hedged in GBP terms
SBGGIYC	FTSE Global Green Impact Bond Index, currency-hedged in JPY terms
SBGGIUC	FTSE Global Green Impact Bond Index, currency-hedged in USD terms
SBGGIUL	FTSE Global Green Impact US Dollar Bond Index, in USD terms
SBGGIEL	FTSE Global Green Impact Euro Bond Index, in EUR terms
SBGGIYL	FTSE Global Green Impact Japanese Yen Bond Index, in JPY terms
SBGGICYL	FTSE Global Green Impact Chinese Yuan (Onshore) Bond Index, in CNY terms
SBGGICHL	FTSE Global Green Impact Chinese Yuan (Offshore) Bond Index, in CNH terms
SBGGIADL	FTSE Global Green Impact Australian Dollar Bond Index, in AUD terms
SBGGIGL	FTSE Global Green Impact Sterling Bond Index, in GBP terms
SBGGISZL	FTSE Global Green Impact Swiss Franc Bond Index, in CHF terms

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