



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.

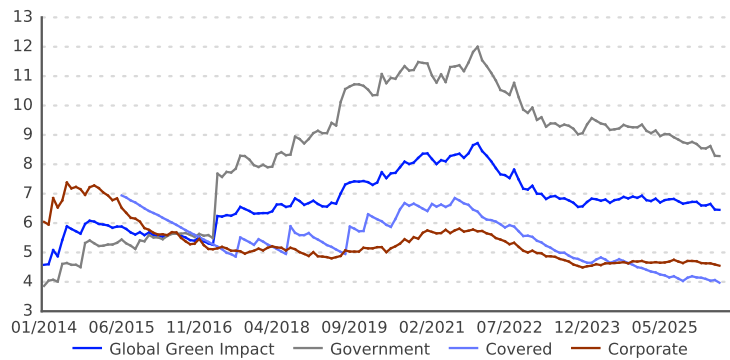
The Global Green Impact measures the performance of both investment-grade and high-yield multi-currency green debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

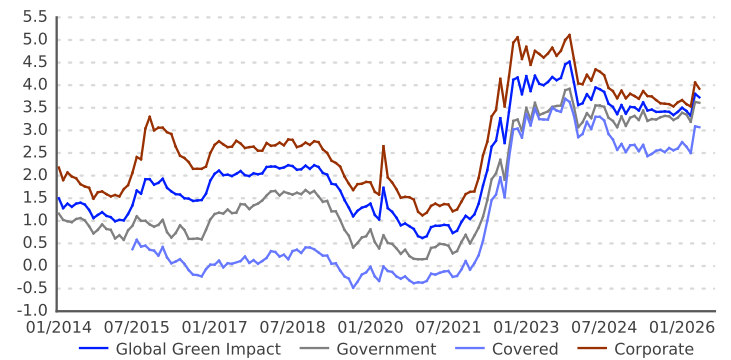
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Green Impact	1,863	2,067.57	1,901.44	100.00	2.69	8.63	3.73	6.45	53
Investment-Grade	1,518	1,928.35	1,762.88	92.71	2.59	8.96	3.66	6.70	42
AAA	218	476.48	442.68	23.28	2.02	8.22	3.19	6.68	1
AA	185	415.95	341.16	17.94	2.09	12.37	3.93	8.67	22
A	507	492.38	448.10	23.57	2.48	8.68	3.45	6.53	50
BBB	608	543.54	530.94	27.92	3.56	7.26	4.07	5.59	82
High-Yield	118	81.97	81.02	4.26	5.66	4.50	6.39	3.52	291
BB	83	57.29	58.28	3.06	5.75	4.41	5.71	3.45	217
B	27	18.72	18.03	0.95	5.95	4.89	7.26	3.77	386
CCC	8	5.95	4.70	0.25	3.87	4.16	11.48	3.45	846
Not-Rated	227	57.25	57.54	3.03	2.06	3.37	1.99	2.99	50
1-3 Years	575	430.52	430.48	22.64	2.47	2.01	3.01	1.90	50
3-5 Years	459	382.28	374.51	19.70	2.84	4.02	3.67	3.69	69
5-7 Years	338	390.14	376.42	19.80	2.95	6.03	3.79	5.43	60
7-10 Years	276	317.81	300.40	15.80	3.14	8.17	4.14	7.06	52
10+ Years	215	546.82	419.63	22.07	2.33	19.19	4.17	14.07	36
AUD	66	50.58	48.37	2.54	4.00	5.54	5.28	4.65	40
CNH	30	11.26	11.58	0.61	2.46	5.69	1.90	4.89	34
CNY	273	133.89	136.02	7.15	1.91	2.84	1.61	2.60	31
EUR	1,029	1,453.63	1,336.39	70.28	2.48	8.69	3.54	6.78	48
GBP	73	134.40	95.79	5.04	2.20	13.84	5.48	8.67	51
JPY	73	15.05	13.96	0.73	0.97	5.68	2.32	5.13	42
USD	309	235.89	224.69	11.82	4.45	8.23	5.26	5.45	106
Government	445	1,129.86	981.44	51.62	2.19	11.11	3.61	8.28	20
Domestic Sovereign	41	533.36	429.64	22.60	1.96	14.16	3.77	10.68	12
Foreign Sovereign	44	45.37	43.67	2.30	3.54	8.25	4.06	6.27	70
Government Related	360	551.12	508.13	26.72	2.31	8.39	3.43	6.42	23
Covered	76	68.62	66.65	3.51	2.00	4.29	3.07	3.97	24
Corporate	1,342	869.09	853.35	44.88	3.40	5.75	3.92	4.55	92
Finance	463	343.31	341.24	17.95	3.02	3.99	3.40	3.53	72
Industrial	367	215.64	212.06	11.15	3.70	5.62	4.28	4.53	112
Utility	512	310.14	300.05	15.78	3.61	7.79	4.27	5.73	102

* In USD billions

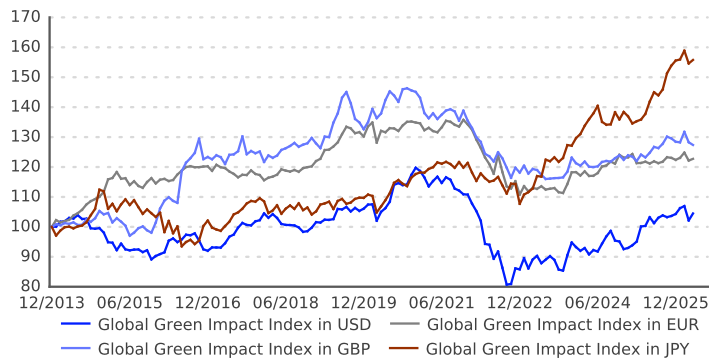
HISTORICAL EFFECTIVE DURATION



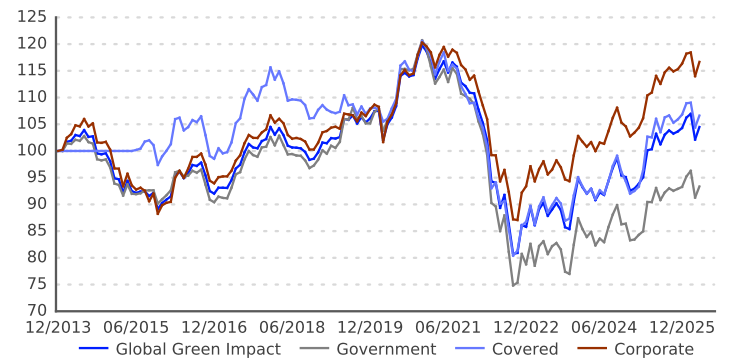
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.17	0.36	0.29	-0.29	-0.85	0.31	0.15	-0.74
1 Year	4.37	3.10	1.14	0.92	2.59	2.95	14.66	-0.69
3 Years	4.99	4.98	2.88	3.00	2.29	4.68	10.02	-0.18
5 Years	-1.95	0.04	-1.44	-1.83	-1.59	-0.49	5.37	-3.95

* 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 for the sovereign bonds of the index except for: <ul style="list-style-type: none"> - UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices) - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices) - Israel (provided by Tel Aviv Stock Exchange) - Mexico (provided by Proveedor Integral de Precios S.A. de C.V.) - Poland (provided by BondSpot) - Singapore (provided by the Monetary Authority of Singapore) LSEG Pricing Service for the non-sovereign bonds of the index
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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