

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.

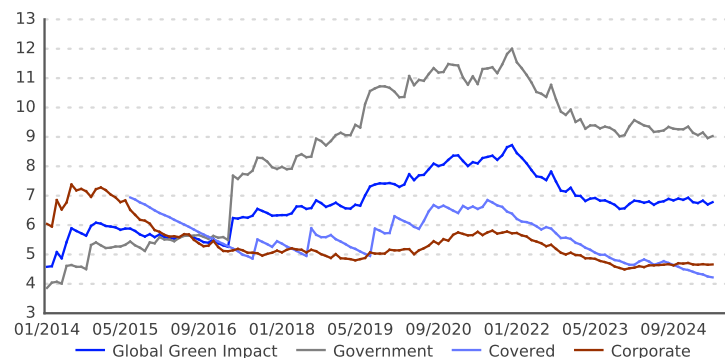
The Global Green Impact measures the performance of both investment-grade and high-yield multi-currency green debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

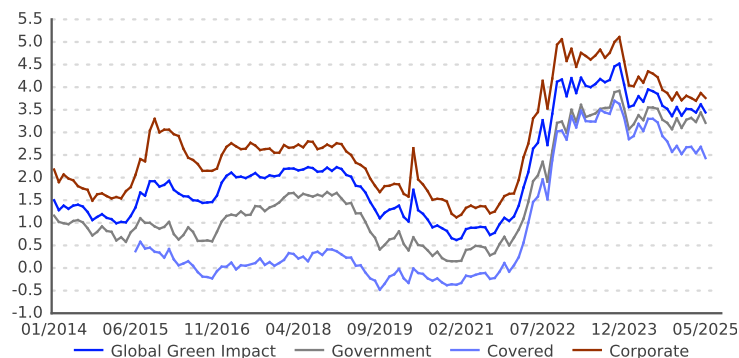
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Green Impact	1,730	1,787.12	1,656.51	100.00	2.57	8.97	3.44	6.78	76
Investment-Grade	1,399	1,658.24	1,529.84	92.35	2.46	9.36	3.32	7.07	60
AAA	193	388.48	364.89	22.03	1.83	8.79	2.67	7.21	7
AA	190	458.79	377.41	22.78	1.90	13.84	3.50	10.27	36
A	445	324.30	309.86	18.71	2.59	7.12	3.16	5.35	69
BBB	571	486.66	477.69	28.84	3.40	7.09	3.77	5.54	114
High-Yield	122	72.59	69.53	4.20	5.39	4.47	7.40	3.58	452
BB	86	51.89	51.65	3.12	5.46	4.66	6.10	3.69	317
B	23	12.74	12.20	0.74	5.64	4.13	7.63	3.32	458
CCC	13	7.96	5.68	0.34	4.49	3.73	18.69	3.22	1,669
Not-Rated	209	56.29	57.14	3.45	2.28	3.26	1.90	2.97	48
1-3 Years	568	374.95	375.51	22.67	2.42	2.00	2.88	1.91	86
3-5 Years	399	314.56	312.60	18.87	2.87	4.01	3.32	3.71	103
5-7 Years	287	281.54	270.44	16.33	2.60	6.04	3.50	5.50	90
7-10 Years	275	339.00	323.52	19.53	2.89	8.30	3.68	7.30	55
10+ Years	201	477.06	374.45	22.60	2.25	19.92	3.86	14.71	51
AUD	57	36.75	36.38	2.20	3.80	5.95	4.20	5.11	50
CNH	26	8.34	8.55	0.52	2.78	5.67	2.25	4.72	47
CNY	253	109.02	111.47	6.73	2.34	2.91	1.83	2.66	35
EUR	933	1,230.32	1,144.91	69.12	2.27	9.00	3.09	7.15	71
GBP	68	122.73	90.09	5.44	2.12	14.36	5.00	9.37	59
JPY	60	14.78	14.20	0.86	0.70	6.10	1.36	5.67	41
USD	326	242.56	227.59	13.74	4.26	8.68	5.41	5.73	146
Government	393	924.23	810.06	48.90	2.04	11.91	3.21	9.03	31
Domestic Sovereign	37	431.85	352.44	21.28	1.80	14.97	3.31	11.55	15
Foreign Sovereign	45	44.38	41.87	2.53	3.32	8.07	4.09	5.98	121
Government Related	311	448.01	415.75	25.10	2.15	9.34	3.04	7.20	35
Covered	75	64.23	62.88	3.80	1.71	4.51	2.43	4.22	36
Corporate	1,262	798.66	783.57	47.30	3.25	5.93	3.76	4.66	126
Finance	452	328.29	327.68	19.78	2.95	3.96	3.20	3.46	103
Industrial	339	189.95	185.28	11.18	3.59	5.86	4.28	4.74	158
Utility	471	280.43	270.61	16.34	3.38	8.28	4.09	6.06	134

* In USD billions

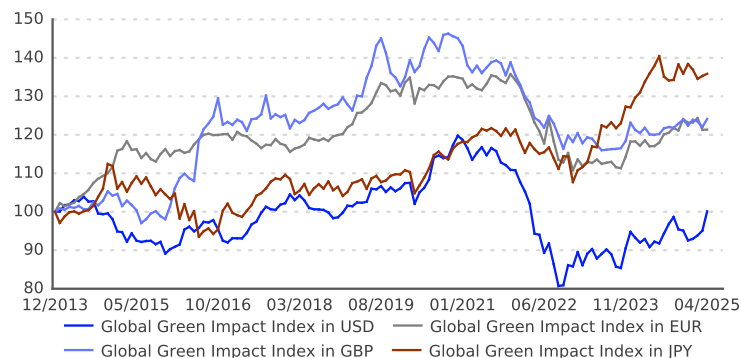
HISTORICAL EFFECTIVE DURATION



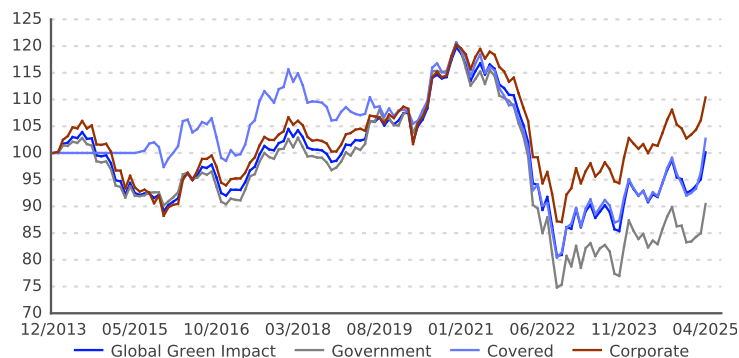
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Green Impact Index in USD	0.01	7.95
Global Green Impact Index in EUR	1.72	5.35
Global Green Impact Index in GBP	1.93	7.07
Global Green Impact Index in JPY	2.74	7.41

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Green Impact	0.01	7.95
Government	-0.88	9.03
Covered	0.27	8.39
Corporate	0.88	7.45

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	8.16	1.36	-1.47	0.80	1.42	1.41	-1.83	-0.08
1 Year	10.25	6.88	3.70	5.11	3.35	6.71	-0.07	1.43
3 Years	2.01	2.29	-0.50	0.20	-0.07	1.55	5.33	-2.94
5 Years	-0.95	-0.09	-1.68	-1.72	-2.08	-0.64	4.93	-3.46

* 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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