



# 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.

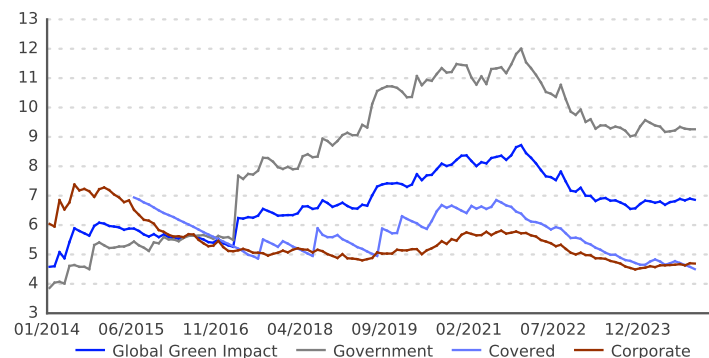
The Global Green Impact measures the performance of both investment-grade and high-yield multi-currency green debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

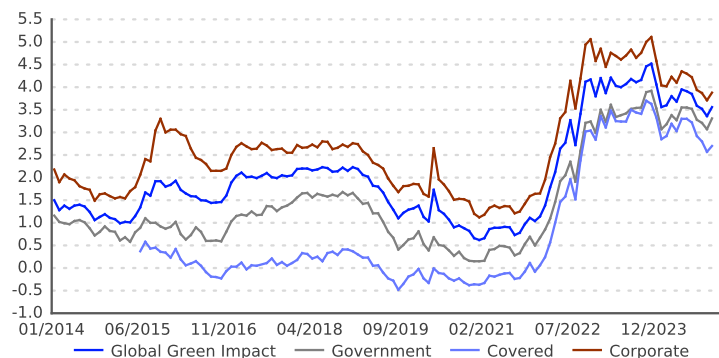
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Green Impact</b>	<b>1,633</b>	<b>1,623.62</b>	<b>1,501.70</b>	<b>100.00</b>	<b>2.54</b>	<b>9.04</b>	<b>3.56</b>	<b>6.86</b>	<b>68</b>
Investment-Grade	1,325	1,497.96	1,376.18	91.64	2.40	9.45	3.47	7.18	56
AAA	180	339.62	314.92	20.97	1.74	9.13	2.89	7.49	5
AA	180	404.64	334.86	22.30	1.79	13.88	3.46	10.53	32
A	438	317.31	300.70	20.02	2.68	7.61	3.49	5.54	68
BBB	527	436.39	425.70	28.35	3.30	6.92	3.89	5.47	104
High-Yield	125	73.94	72.92	4.86	5.37	4.67	6.42	3.74	311
BB	93	53.43	54.01	3.60	5.28	4.72	5.58	3.75	231
B	23	14.56	14.17	0.94	6.43	4.51	8.04	3.62	432
CCC	9	5.95	4.75	0.32	3.50	4.65	11.22	4.00	868
Not-Rated	183	51.72	52.59	3.50	2.50	3.30	2.08	3.02	62
1-3 Years	522	346.81	344.95	22.97	2.44	2.04	3.18	1.94	73
3-5 Years	371	268.77	264.18	17.59	2.85	4.01	3.62	3.69	91
5-7 Years	257	257.79	245.79	16.37	2.53	6.04	3.56	5.47	79
7-10 Years	290	327.08	307.49	20.48	2.82	8.49	3.80	7.39	57
10+ Years	193	423.17	339.29	22.59	2.23	20.21	3.69	14.87	50
AUD	48	32.53	31.04	2.07	3.62	6.10	4.75	5.19	51
CNH	26	8.19	8.39	0.56	2.86	5.95	2.42	4.88	29
CNY	214	101.74	104.57	6.96	2.70	2.59	1.99	2.31	47
EUR	881	1,093.94	1,012.11	67.40	2.19	9.20	3.21	7.35	66
GBP	64	104.73	77.31	5.15	2.03	14.15	5.05	9.41	56
JPY	55	12.96	12.66	0.84	0.66	6.60	1.03	6.21	36
USD	338	248.09	233.70	15.56	4.11	8.53	5.32	5.73	106
Government	373	818.84	716.63	47.72	1.99	12.13	3.31	9.26	30
Domestic Sovereign	33	379.67	311.13	20.72	1.76	15.33	3.28	11.92	17
Foreign Sovereign	48	44.30	42.07	2.80	3.25	8.09	4.09	6.04	91
Government Related	292	394.88	363.42	24.20	2.08	9.51	3.23	7.36	34
Covered	67	55.91	53.91	3.59	1.64	4.84	2.70	4.50	29
Corporate	1,193	748.87	731.17	48.69	3.21	5.97	3.88	4.69	109
Finance	436	313.62	311.20	20.72	2.93	3.87	3.40	3.40	91
Industrial	325	180.47	175.55	11.69	3.56	6.07	4.35	4.88	133
Utility	432	254.79	244.42	16.28	3.31	8.47	4.15	6.19	116

\* In USD billions

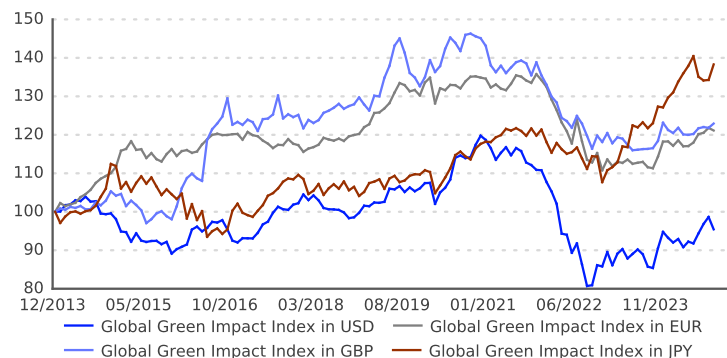
## HISTORICAL EFFECTIVE DURATION



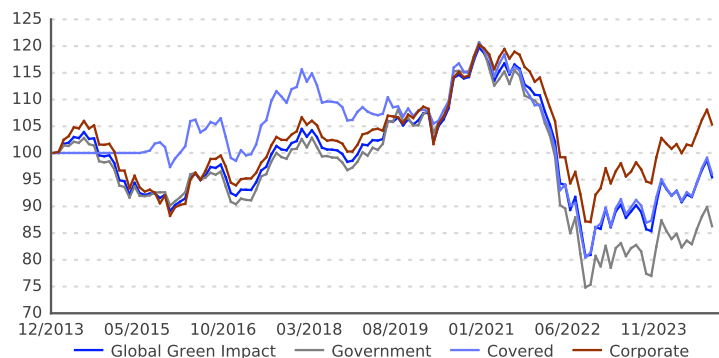
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



	Return*	Standard Deviation*
Global Green Impact Index in USD	-0.43	7.92
Global Green Impact Index in EUR	1.78	5.36
Global Green Impact Index in GBP	1.92	7.18
Global Green Impact Index in JPY	3.04	7.50

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Green Impact	-0.43	7.92
Government	-1.35	8.94
Covered	-0.43	8.21
Corporate	0.48	7.48

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.68	3.35	2.44	1.92	-0.17	3.03	8.78	-1.62
1 Year	11.76	10.98	8.81	9.02	5.48	10.43	12.41	4.42
3 Years	-5.23	-1.73	-3.20	-3.73	-3.19	-2.55	4.37	-6.25
5 Years	-2.14	-0.38	-1.60	-2.06	-2.01	-1.08	4.81	-3.51

\* 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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