



# 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.

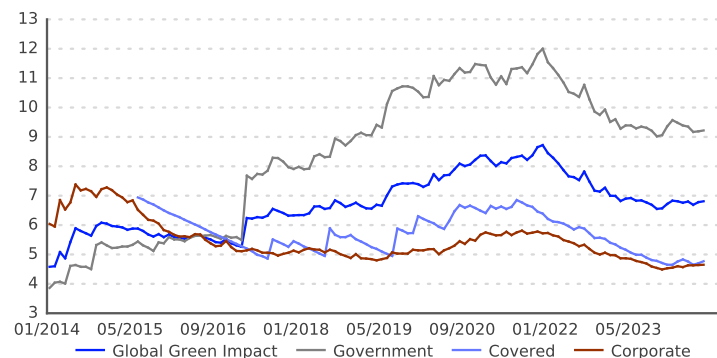
The Global Green Impact measures the performance of both investment-grade and high-yield multi-currency green debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

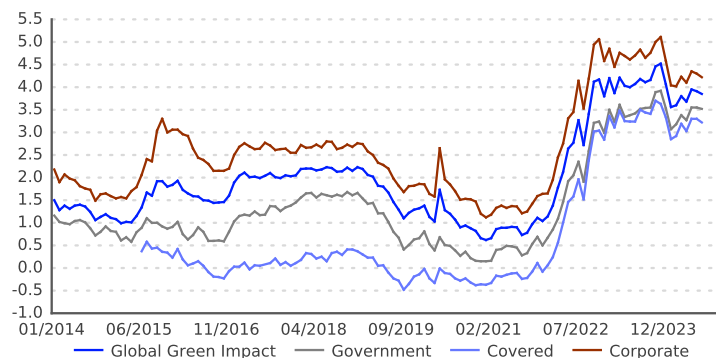
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Green Impact</b>	<b>1,545</b>	<b>1,527.98</b>	<b>1,379.17</b>	<b>100.00</b>	<b>2.43</b>	<b>9.04</b>	<b>3.85</b>	<b>6.81</b>	<b>76</b>
Investment-Grade	1,265	1,418.91	1,271.60	92.20	2.31	9.44	3.78	7.10	66
AAA	174	320.28	289.64	21.00	1.57	8.93	3.17	7.28	11
AA	164	373.74	299.38	21.71	1.70	14.15	3.65	10.68	38
A	415	304.69	283.00	20.52	2.57	7.71	3.74	5.55	72
BBB	512	420.20	399.57	28.97	3.22	6.88	4.34	5.40	122
High-Yield	109	62.44	59.98	4.35	5.08	4.58	6.92	3.64	332
BB	82	47.52	46.96	3.40	4.95	4.69	6.00	3.71	247
B	21	11.77	10.64	0.77	5.77	4.14	9.47	3.33	544
CCC	6	3.15	2.38	0.17	4.49	4.43	13.71	3.76	1,052
Not-Rated	171	46.63	47.60	3.45	2.62	3.12	2.04	2.88	43
1-3 Years	500	326.40	320.63	23.25	2.34	2.04	3.68	1.95	78
3-5 Years	351	265.38	256.27	18.58	2.66	4.00	3.89	3.68	95
5-7 Years	240	212.42	197.26	14.30	2.46	6.01	3.92	5.43	93
7-10 Years	278	328.82	302.24	21.91	2.69	8.50	3.95	7.40	66
10+ Years	176	394.95	302.77	21.95	2.12	20.30	3.87	14.91	59
AUD	45	30.65	29.06	2.11	3.54	6.41	4.77	5.44	58
CNH	16	5.06	5.14	0.37	3.03	3.33	2.76	3.10	45
CNY	201	97.21	99.87	7.24	2.78	2.53	2.10	2.30	39
EUR	845	1,036.53	931.43	67.54	2.09	9.20	3.58	7.29	76
GBP	52	92.82	67.63	4.90	1.81	14.57	4.89	9.85	58
JPY	54	15.25	14.85	1.08	0.53	6.25	0.93	5.93	26
USD	325	232.81	213.92	15.51	3.91	8.74	5.65	5.77	114
Government	342	764.71	650.62	47.17	1.88	12.20	3.52	9.22	36
Domestic Sovereign	35	367.03	294.54	21.36	1.68	15.18	3.42	11.66	23
Foreign Sovereign	38	37.02	33.73	2.45	2.89	8.52	4.35	6.26	92
Government Related	269	360.65	322.35	23.37	1.97	9.54	3.53	7.30	43
Covered	66	54.39	50.96	3.69	1.60	5.17	3.22	4.77	48
Corporate	1,137	708.88	677.59	49.13	3.09	5.94	4.22	4.65	117
Finance	421	304.18	295.73	21.44	2.81	3.96	3.79	3.46	100
Industrial	314	172.02	163.78	11.88	3.44	6.21	4.68	4.97	141
Utility	402	232.68	218.09	15.81	3.19	8.33	4.46	6.01	123

\* In USD billions

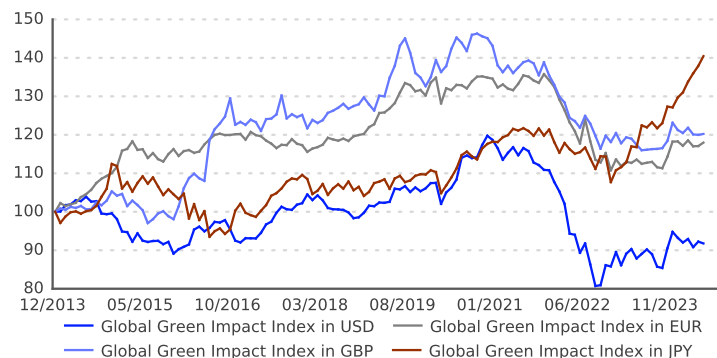
## HISTORICAL EFFECTIVE DURATION



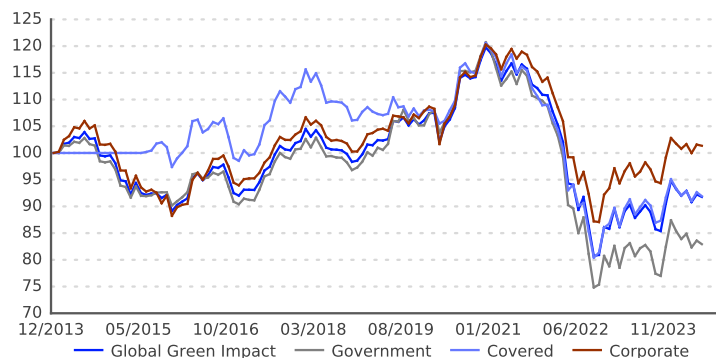
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



	Return*	Standard Deviation*
Global Green Impact Index in USD	-0.82	7.87
Global Green Impact Index in EUR	1.59	5.41
Global Green Impact Index in GBP	1.77	7.28
Global Green Impact Index in JPY	3.29	7.46

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Green Impact	-0.82	7.87
Government	-1.77	8.87
Covered	-0.92	8.16
Corporate	0.13	7.47

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.18	-0.05	-0.21	-0.83	-2.36	-0.18	10.47	-2.94
1 Year	3.06	6.10	4.91	4.21	3.65	5.60	14.70	-0.19
3 Years	-7.16	-2.96	-3.98	-4.83	-4.37	-3.73	5.06	-6.85
5 Years	-2.84	-0.56	-1.65	-2.30	-2.71	-1.31	5.27	-3.47

\* 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:	Refinitiv pricing 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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