

FTSE Global Green Impact Bond Index (Global Green Impact)

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 indexes, screened in accordance with the transparent and defined green bond criteria.

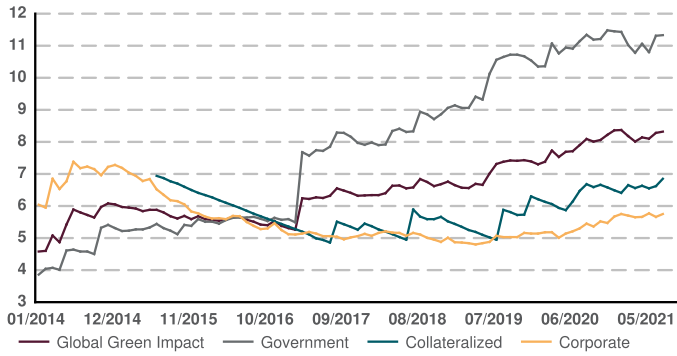
The Global Green Impact measures the performance of both investment-grade and high-yield multi-currency green debt issued by government, government-sponsored, supranational, collateralized, and corporations.

INDEX PROFILE

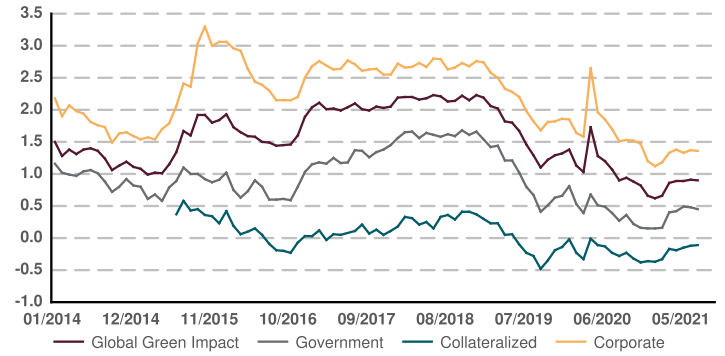
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Green Impact	723	632.65	661.40	100.00	1.52	9.06	0.90	8.32	67
Investment Grade	581	575.54	602.25	91.06	1.24	9.50	0.60	8.80	49
AAA	99	146.70	150.67	22.78	0.63	9.16	0.14	9.03	9
AA	78	139.11	150.13	22.70	1.21	14.72	0.49	13.39	28
A	185	123.40	128.13	19.37	1.47	8.54	0.96	7.39	62
BBB	219	166.33	173.32	26.20	1.65	6.15	0.85	5.67	92
High Yield	62	32.96	34.43	5.21	4.95	5.73	4.28	4.11	377
BB	42	23.89	25.34	3.83	4.39	6.24	3.35	4.43	272
B	19	8.28	8.32	1.26	6.41	4.50	6.82	3.23	652
CCC	1	0.79	0.77	0.12	6.38	3.46	7.63	2.88	837
Not-Rated	80	24.15	24.72	3.74	3.54	3.10	3.30	2.36	73
1-3 Years	166	98.71	101.51	15.35	2.15	2.16	1.19	2.05	70
3-5 Years	177	130.22	135.31	20.46	1.69	4.12	0.84	3.84	91
5-7 Years	133	103.72	107.52	16.26	1.31	5.96	0.75	5.63	84
7-10 Years	142	137.41	142.37	21.53	1.23	8.57	0.82	8.16	60
10+ Years	105	162.59	174.69	26.41	1.40	19.60	0.92	17.21	41
AUD	21	12.65	13.30	2.01	2.28	6.05	1.19	5.62	34
CHF	1	0.27	0.27	0.04	3.12	5.98	2.87	5.41	340
CNH	5	1.41	1.42	0.22	3.00	1.73	2.72	1.67	23
CNY	79	30.18	30.89	4.67	3.53	2.80	3.24	2.19	60
EUR	381	443.61	464.68	70.26	0.94	9.93	0.35	9.41	54
GBP	23	14.33	14.62	2.21	1.58	7.08	1.26	6.23	80
JPY	19	4.64	4.64	0.70	0.16	6.85	0.16	6.81	18
USD	194	125.56	131.58	19.89	3.06	8.20	2.22	6.53	116
Government	173	283.71	299.45	45.27	1.08	12.12	0.45	11.33	23
Domestic Sovereign	8	97.40	107.24	16.21	0.98	16.56	0.27	15.62	9
Foreign Sovereign	13	17.23	17.98	2.72	1.90	13.31	1.44	11.02	82
Government Related	152	169.08	174.23	26.34	1.05	9.44	0.47	8.71	25
Collateralized	26	23.42	23.65	3.58	0.14	6.84	-0.11	6.85	24
Corporate	524	325.52	338.30	51.15	2.01	6.56	1.36	5.75	109
Finance	186	126.38	130.05	19.66	1.45	4.97	0.89	4.71	84
Industrial	142	71.92	74.54	11.27	2.69	6.89	2.19	5.93	159
Utility	196	127.21	133.70	20.22	2.19	7.94	1.35	6.67	104

* In USD billions

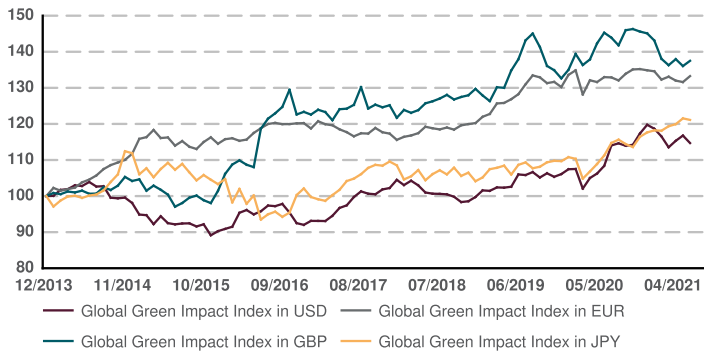
HISTORICAL EFFECTIVE DURATION



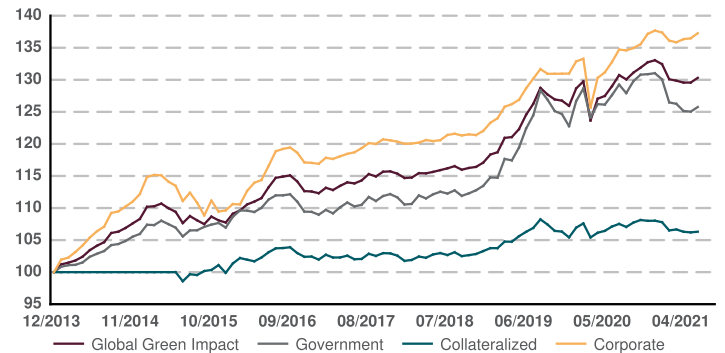
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Asset Class Sector, in USD)



	Return*	Standard Deviation*
Global Green Impact Index in USD	1.84	5.83
Global Green Impact Index in EUR	3.90	4.29
Global Green Impact Index in GBP	4.34	7.58
Global Green Impact Index in JPY	2.59	7.50

*Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Green Impact	1.84	5.83
Government	1.63	5.84
Collateralized	2.32	6.48
Corporate	2.19	6.31

*in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	UnHedged	Hedged	UnHedged	Hedged	UnHedged	Hedged	UnHedged	Hedged
YTD*	-4.23	-1.87	-1.19	-2.25	-5.24	-1.90	2.95	-2.08
1 Year	5.82	1.45	0.22	0.56	-5.35	1.20	8.86	0.93
3 Years	4.45	5.20	3.90	3.12	2.88	4.10	4.52	3.29
5 Years	3.67	3.88	2.32	1.83	2.99	2.78	5.31	2.01

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Green Bond Eligibility:	A bond is labeled as "green" by the Climate Bonds Initiative (CBI) and its proceeds are specifically earmarked for projects that have environmental and/or climate benefit
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"> • 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) • US Dollar High-Yield Corporate (IDC) • Chinese Yuan (offshore) Corporate (IDC)
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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