



# FTSE Advanced Climate Risk-Adjusted World Government Bond Index ex Japan - Japanese Investment Trust

Sovereign | Multi-Currency

The FTSE Advanced Climate World Government Bond Index ex Japan - Japanese Investment Trust (Advanced Climate WGBI ex Japan JIT) measures the performance of the bonds that are in the excluding Japan segment of FTSE World Government Bond Index - Japanese Investment Trust (WGBI-JIT), as well as by incorporating a tilting methodology that adjusts index weights according to each country's relative climate risk performance, measured across three distinct and quantitative, climate-related pillars: transition risk; physical risk; and resilience.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
Advanced Climate WGBI ex Japan JIT	1,046	4,277,464.20	3,968,663.09	100.00	2.43	10.20	3.22	7.14

\* In JPY billions

## HISTORICAL INDEX LEVEL (in JPY Hedged)



## ANNUALIZED RETURNS (in %)

	JPY
	Hedged
YTD*	0.05
1 Year	-0.50
2 Years	-1.87
3 Years	-5.16
5 Years	-5.10

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year
Weighting:	Alternatively weighted. The country weights of the Index are determined by Climate scores and pillars.
Country climate scores:	Updated annually and applied each September month-end rebalance. The cut-off for input data is September 1 of each year.
Country climate scores Assessment Cohort:	Local currency sovereign bond markets eligible for the WGBI.
Climate Pillars and tilt:	Geometric tilt <ul style="list-style-type: none"><li>- Transition risk: 1</li><li>- Physical risk: 1</li><li>- Resilience: 1</li></ul>
Rebalancing:	Once a month on the last business day of the month
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Previous local market close; LSEG Pricing except for: <ul style="list-style-type: none"><li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li><li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li><li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li><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>
Exchange Rate:	MUFG Bank telegraphic transfer spot middle rate (TTM) as quoted at 10:00 a.m. Tokyo time <sup>1</sup>
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:	January 1, 2002

<sup>1</sup> LSEG Reference Data Services are used for currencies during periods in which MUFG Bank quotes are not available.

VENDOR CODES

CFIIXJC	FTSE Advanced Climate Risk-Adjusted World Government Bond Index ex Japan - Japanese Investment Trust, currency-hedged in JPY terms
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