

Sovereign SI Report



**FTSE
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Index: Climate WGBI Index
Comparison Index: World Government Bond Index
Date of weights: 01/04/2024
Date of report: 16/04/2024

Metric	Scope	Unit	Year of SI Data	Date of SI Dataset	Index		Comparison Index	
					Value	Coverage	Value	Coverage

Climate - Climate Risk-Adjusted GBI Series Scores										
Wtd avg Transition Risk Pillar Score	Applicable universe(s)	0-1 Score	2022	12/02/2024		0.40	100.00%		0.32	100.00%
Wtd avg Physical Risk Pillar Score	Applicable universe(s)	0-1 Score	2022	12/02/2024		0.77	100.00%		0.74	100.00%
Wtd avg Resilience Pillar Score	Applicable universe(s)	0-1 Score	2022	12/02/2024		0.74	100.00%		0.68	100.00%

Climate - Carbon Exposures										
Wtd avg Carbon Intensity per Capita	Territorial GHG	tCO2e/capita	2022	12/02/2024		10.73	100.00%		11.89	100.00%
Wtd avg Carbon Intensity per GDP	Territorial GHG	tCO2e/USDm	2024	12/02/2024		195.47	100.00%		231.22	100.00%

Notes:

Climate Risk-Adjusted GBI Series: FTSE Russell Climate Risk-Adjusted Government Bond Index Series.

FTSE Russell Climate Risk-Adjusted Government Bond Index Series Scores are specific to the considered universe: for example, WGBI (or WGBI ex Japan) country scores are specific to the WGBI universe and different from EGBI country scores.

Wtd avg method: Sum of weighted average (Wtd avg or WA) contributions based on the considered metric. Contributions are calculated for each country based on (i) the weight of the considered country in the index, multiplied by (ii) the considered metric's value applicable to this country. Weights are rebased to 100% if some values are missing.

Year of SI Data: Year of the SI data applied to the analysis (for example, the year of available greenhouse gas emissions applied in a given analysis, corresponding to the year during which these GHG emissions have been emitted).

Date of SI Dataset: Date of the SI dataset (snapshot) from which the SI data are selected (for example, greenhouse gas emissions applicable to a given analysis could be retrieved from an SI dataset as of the 1st February of the year, or the 31st October of the previous year).

GHG (Greenhouse Gas Emissions) Scopes:

Above carbon exposures are based on CO2, CH4, N2O, HFCs, PFCs, SF6, and include emissions from LULUCF (Land Use, Land-Use Change and Forestry).

Territorial GHG: GHG emitted on the territory of the country.

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