

Sovereign SI Report



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Index: Climate Risk-Adjusted World Government Bond Index - Developed Markets
Comparison Index: World Government Bond Index - Developed Markets
Date of weights: 01/04/2025
Date of report: 01/04/2025

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 (Enhanced Methodology)									
Wtd avg Transition Risk Pillar Score	Applicable universe(s)	0-1 Score	2024	25/02/2025	0.49	100.00%	0.43	100.00%	
Wtd avg Physical Risk Pillar Score	Applicable universe(s)	0-1 Score	2024	25/02/2025	0.64	100.00%	0.59	100.00%	
Wtd avg 2050 Physical Risk Sub-Pillar Score	Applicable universe(s)	0-1 Score	2024	25/02/2025	0.66	100.00%	0.61	100.00%	
Wtd avg Resilience Pillar Score	Applicable universe(s)	0-1 Score	2024	25/02/2025	0.77	100.00%	0.76	100.00%	

Climate – Temperature and GHG Emissions Exposures									
Wtd avg NDC Implied Temperature Rise	NDC	°C	2024	25/02/2025	2.14	100.00%	2.22	100.00%	
Wtd avg Territorial GHG Emissions	Territorial GHG	MtCO2e	2023	25/02/2025	2,429.25	100.00%	2,861.27	100.00%	
Wtd avg Territorial GHG Emissions per GDP	Territorial GHG	tCO2e/PPP USDm	2023	25/02/2025	148.56	100.00%	158.99	100.00%	
Wtd avg Territorial GHG Emissions per capita	Territorial GHG	tCO2e/capita	2023	25/02/2025	10.47	100.00%	11.42	100.00%	
Wtd avg Consumed GHG Emissions per capita	Consumed GHG	tCO2e/capita	2023	25/02/2025	13.01	100.00%	14.00	100.00%	

Notes:

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

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).

Temperature and GHG (Greenhouse Gas Emissions) Emissions Scopes:

Nationally Determined Contributions Implied Temperature Rise (NDC ITR): indicate the global ITR that would result if every country that has a commitment or set of policies with the same level of ambition as the studied country. However, they do not imply that those countries alone can have such an influence on global temperature.

Above GHG emissions 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 emissions emitted on the territory of the country.

Consumed GHG Emissions: GHG emissions emitted on the territory of the country minus exported GHG emissions from the country plus imported GHG emissions to the country.

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