









2021/2022 Working Group ESG Indices

Terms of Reference

<u>Objective</u>: Enhance transparency, clarity, standardisation and integrity of information and services by GSS index providers

The working group will:

- map the various GSS index providers
- establish a template for the providers to describe their GSS Index, including information on governance, contacts, objectives, services provided, eligibility criteria and underlying methodologies, policy etc.
- publish guidelines for the index providers, based on input from various market participants (investors, issuers, regulators, legal, Index Industry Association etc) and a reference group of index providers

The working group would resume the work done earlier resulting in a document called <u>Summary of Green, Social, Sustainable Fixed Income Indices providers</u> published by a working group of the Principles in 2018.

The working group would also use as reference the Guidelines for Green Social Sustainability and Sustainability-Linked-Bonds External Reviews and the Guidelines for Green Social Sustainability and Sustainability-Linked Bonds Impact Reporting Databases.

Working Group coordinators

• Nordic Investment Bank (NIB)

World Bank

Working Group members

Agence Française de Développement	Ernst & Young Hua Ming LLP	Mizuho International plc
American Bureau of Shipping	Eurex Repo GmbH	National Rating Agency
American Forest Foundation	Fitch Ratings	Natixis
Amundi	GRESB	Natwest
Barclays	Hannon Armstrong	S&P Global Ratings
BlackRock	Hong Kong Investment Funds Association	Singapore Exchange
Bloomberg	Hong Kong Quality Assurance Agency	SMBC Nikko Capital Markets
Climate Bonds Initiative	ICE Data Services	Société Générale CIB
Commonwealth Bank of Australia	Institutional Shareholder Services Inc. (ISS)	The Carbon Trust
DLA Piper	International Fund for Agricultural Development (IFAD)	United Nations Global Compact
Emerging Markets Investors Alliance	Intesa Sanpaolo	WWF
Emprendimiento Sostenible ES, S.R.L	Loan Market Association	Yale Initiative on Sustainable Finance (YISF)