



FTSE Global Impact Bond Index

Multi-Sector | Multi-Currency

The FTSE Global Impact Bond Index (Global Impact) provides a comprehensive measure of the global green, social and sustainability (GSS) bond market across various asset classes and credit sectors. Its constituents are selected from various FTSE Fixed Income indices, screened in accordance with the transparent and defined green, social and sustainability bond criteria.

The Global Impact leverages LSEG Reference Data Services and Climate Bonds Initiative (CBI) data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, CBI data is used to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement. LSEG Reference Data Services identifies eligible Social and Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP) and/or ICMA Sustainability Bond Guidelines (SBG).

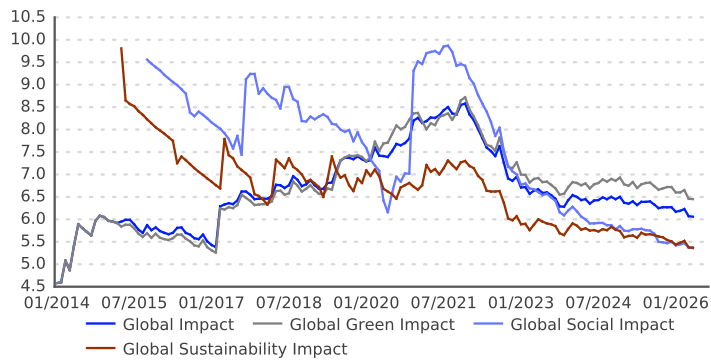
The Global Impact measures the performance of both investment-grade and high-yield multi-currency GSS debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

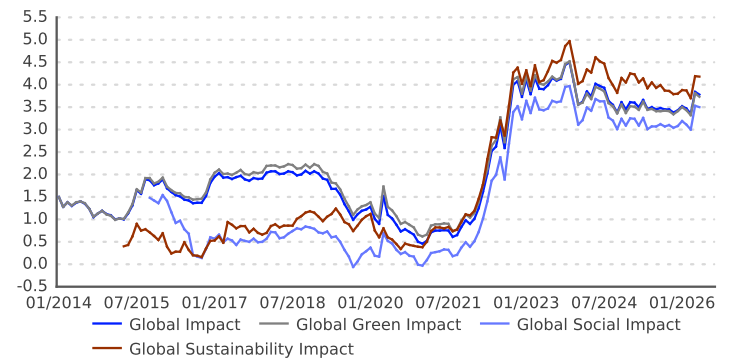
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Impact	2,841	3,219.11	2,969.55	100.00	2.67	8.00	3.78	6.06	47
Green Impact	1,863	2,067.57	1,901.44	64.03	2.69	8.63	3.73	6.45	53
Social Impact	441	522.81	475.12	16.00	2.05	6.76	3.50	5.38	33
Sustainability Impact	537	628.73	592.99	19.97	3.12	6.94	4.18	5.36	39
Investment-Grade	2,396	3,038.55	2,789.20	93.93	2.57	8.23	3.73	6.24	38
High-Yield	157	107.09	106.96	3.60	5.77	4.47	6.24	3.54	267
Not-Rated	288	73.47	73.39	2.47	2.29	3.64	2.31	3.10	63
1-3 Years	856	705.43	702.33	23.65	2.50	2.02	3.21	1.92	42
3-5 Years	709	673.81	656.85	22.12	2.77	4.01	3.71	3.70	54
5-7 Years	492	608.70	582.66	19.62	2.83	6.00	3.83	5.42	53
7-10 Years	414	499.62	470.09	15.83	3.12	8.27	4.13	7.15	47
10+ Years	370	731.54	557.62	18.78	2.31	18.91	4.24	13.84	38
AUD	121	111.56	102.13	3.44	3.57	6.15	5.34	5.10	43
CNH	58	18.37	18.82	0.63	2.65	5.44	2.14	4.62	61
CNY	277	135.21	137.37	4.63	1.91	2.83	1.61	2.59	31
EUR	1,422	2,069.10	1,893.43	63.76	2.28	8.30	3.47	6.57	44
GBP	176	207.97	163.02	5.49	2.73	11.91	5.37	7.31	51
JPY	221	52.51	49.44	1.66	0.89	5.04	2.06	4.35	31
USD	550	573.17	551.37	18.57	4.05	6.91	4.79	4.82	67
Government	1,019	2,045.53	1,825.84	61.49	2.29	9.19	3.68	6.98	22
Domestic Sovereign	47	551.71	448.96	15.12	2.11	13.90	3.84	10.44	12
Foreign Sovereign	87	97.57	91.05	3.07	3.75	11.07	4.49	7.32	87
Government Related	885	1,396.25	1,285.83	43.30	2.26	7.19	3.56	5.74	21
Covered	115	99.47	96.86	3.26	2.15	4.54	3.10	4.17	26
Corporate	1,707	1,074.10	1,046.85	35.25	3.44	6.05	4.03	4.65	93
Finance	625	450.13	447.21	15.06	3.29	4.23	3.64	3.61	79
Industrial	522	286.41	274.83	9.25	3.47	6.57	4.28	4.92	104
Utility	560	337.56	324.82	10.94	3.62	8.05	4.34	5.84	102

* In USD billions

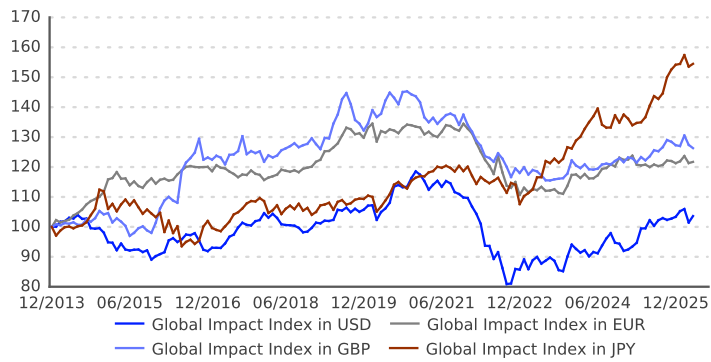
HISTORICAL EFFECTIVE DURATION



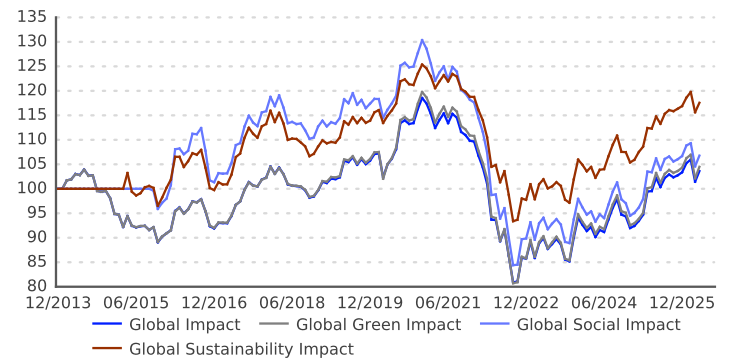
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.24	0.38	0.36	-0.26	-0.78	0.33	0.21	-0.71
1 Year	4.21	3.13	0.98	0.95	2.43	2.98	14.48	-0.66
3 Years	4.83	4.85	2.73	2.87	2.14	4.54	9.86	-0.30
5 Years	-1.90	0.03	-1.39	-1.85	-1.53	-0.49	5.43	-3.95

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Green Bond Eligibility:	Climate Bonds Initiative (CBI) identifies eligible Green Bonds whose proceeds are specifically earmarked for projects that have environmental and/or climate benefit and are aligned with Paris Agreement
Social Bond Eligibility:	LSEG Reference Data Services identifies eligible Social Bonds that are in line with International Capital Markets Association (ICMA) Social Bond Principles (SBP) and its proceeds are specifically earmarked for projects that have social benefit
Sustainability Bond Eligibility:	LSEG Reference Data Services identifies eligible Sustainability Bonds that are in line with International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG) and its proceeds are specifically earmarked for projects that have both green and social benefit
Minimum Maturity:	At least one year
Minimum Quality:	Minimum quality depends on the underlying index
Pricing:	LSEG Pricing Service for the sovereign bonds of the index except for: <ul style="list-style-type: none"> - UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices) - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices) - 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) LSEG Pricing Service for the non-sovereign bonds of the index
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

SBGIU	FTSE Global Impact Bond Index, in USD terms	SBGIUC	FTSE Global Impact Bond Index, currency-hedged in USD terms
SBGIE	FTSE Global Impact Bond Index, in EUR terms	SBGIEC	FTSE Global Impact Bond Index, currency-hedged in EUR terms

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