



# FTSE Global Social Impact Bond Index

Multi-Sector | Multi-Currency

The FTSE Global Social Impact Bond Index (Global Social Impact) provides a comprehensive measure of the global social 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 social bond criteria.

The Global Social Impact leverages LSEG Reference Data Services to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, LSEG Reference Data Services identifies eligible Social Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP).

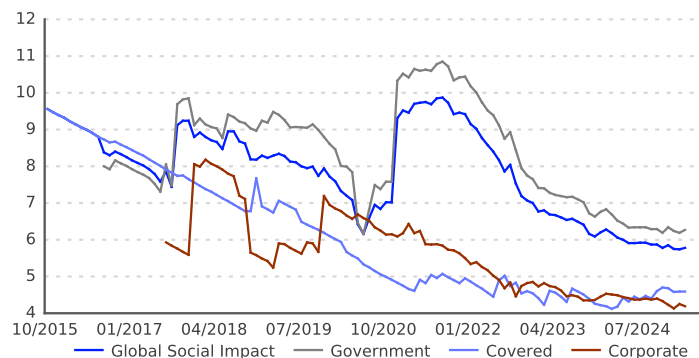
The Global Social Impact measures the performance of both investment-grade and high-yield multi-currency social debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

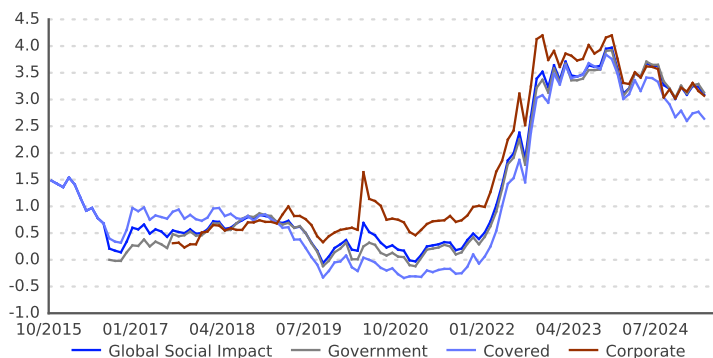
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Social Impact</b>	<b>431</b>	<b>481.05</b>	<b>440.82</b>	<b>100.00</b>	<b>1.84</b>	<b>7.12</b>	<b>3.09</b>	<b>5.78</b>	<b>42</b>
Investment-Grade	407	473.29	433.12	98.25	1.80	7.18	3.06	5.83	39
AAA	96	87.56	82.95	18.82	2.32	6.71	3.12	5.61	24
AA	87	258.41	227.14	51.53	1.16	7.38	2.87	6.23	26
A	174	91.14	86.53	19.63	2.33	7.49	3.16	5.56	52
BBB	50	36.17	36.51	8.28	3.75	6.06	3.85	4.45	121
High-Yield	12	5.53	5.53	1.25	5.79	3.45	6.70	2.80	307
BB	10	4.92	5.01	1.14	5.70	3.61	5.79	2.90	206
B	1	0.32	0.33	0.08	9.70	2.34	8.85	2.04	486
CCC	1	0.29	0.19	0.04	2.88	1.93	26.70	1.66	2,642
Not-Rated	12	2.23	2.16	0.49	0.84	4.57	1.26	3.53	24
1-3 Years	134	112.07	111.21	25.23	1.98	1.98	2.88	1.91	40
3-5 Years	121	118.44	115.29	26.15	1.97	3.96	2.86	3.75	39
5-7 Years	61	92.83	85.36	19.36	1.47	6.08	3.00	5.72	46
7-10 Years	51	54.62	52.83	11.98	2.83	8.25	3.46	7.25	39
10+ Years	64	103.10	76.13	17.27	1.35	16.69	3.61	13.55	48
AUD	24	8.10	7.54	1.71	2.95	5.63	4.49	4.78	50
CNH	3	1.23	1.26	0.29	2.84	3.11	2.46	2.90	55
EUR	208	350.12	315.72	71.62	1.38	7.48	2.75	6.31	38
GBP	16	8.18	7.02	1.59	4.02	14.47	5.51	9.24	95
JPY	118	30.86	29.93	6.79	0.44	4.36	1.12	3.99	19
USD	58	74.41	71.23	16.16	3.82	6.03	4.74	4.04	67
Government	215	369.97	331.77	75.26	1.65	7.67	3.13	6.27	33
Domestic Sovereign	4	8.14	8.11	1.84	5.29	6.76	5.94	5.23	12
Foreign Sovereign	15	20.80	18.62	4.22	3.79	13.36	5.05	8.01	158
Government Related	196	341.03	305.03	69.20	1.43	7.34	2.94	6.20	26
Covered	31	22.28	22.20	5.04	2.27	5.00	2.64	4.59	36
Corporate	185	88.81	86.85	19.70	2.52	5.38	3.07	4.19	78
Finance	85	55.75	55.38	12.56	3.43	5.30	3.74	4.16	94
Industrial	100	33.06	31.47	7.14	0.99	5.50	1.90	4.26	50

\* In USD billions

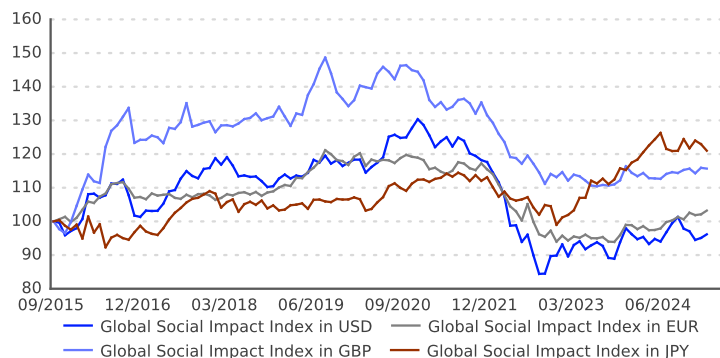
## HISTORICAL EFFECTIVE DURATION



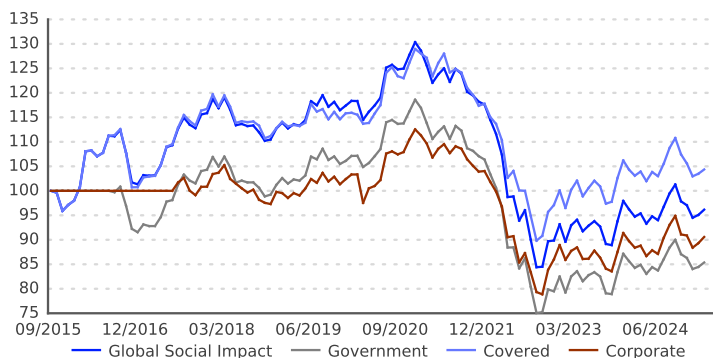
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Social Impact Index in USD	-0.42	8.92
Global Social Impact Index in EUR	0.34	5.36
Global Social Impact Index in GBP	1.56	8.11
Global Social Impact Index in JPY	2.04	7.05

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Social Impact	-0.42	8.92
Government	-1.83	8.89
Covered	0.45	8.47
Corporate	-1.28	8.26

\* in USD, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.75	1.29	1.31	1.04	1.21	1.32	-2.43	0.58
1 Year	1.52	6.10	5.63	4.37	1.98	5.86	2.21	0.45
3 Years	-4.85	-0.43	-2.37	-2.50	-2.81	-1.21	4.07	-5.42
5 Years	-4.07	-1.34	-3.01	-2.93	-3.79	-1.92	2.57	-4.57

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
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
Minimum Maturity:	At least one year
Minimum Quality:	Minimum quality depends on the underlying index
Pricing:	LSEG Pricing Service except for: <ul style="list-style-type: none"> <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>
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:	September 30, 2015

VENDOR CODES

SBGSIU	FTSE Global Social Impact Bond Index, in USD terms
SBGSIUC	FTSE Global Social Impact Bond Index, currency-hedged in USD terms

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