



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).

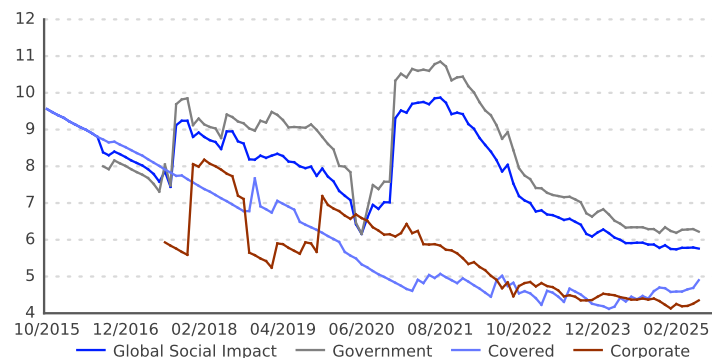
The Global Social Impact measures the performance of both investment-grade and high-yield multi-currency social debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

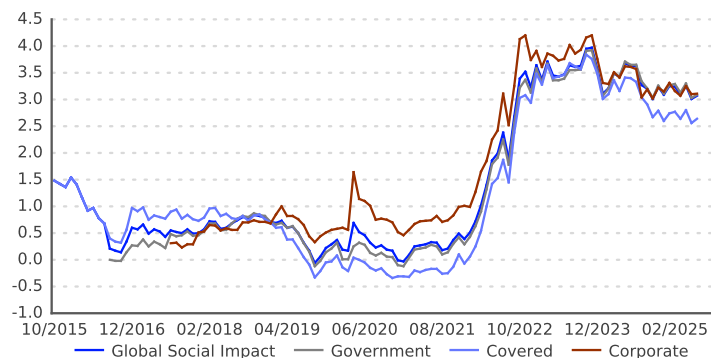
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Social Impact	449	528.72	484.78	100.00	1.93	7.14	3.07	5.76	44
Investment-Grade	424	520.06	476.25	98.24	1.89	7.20	3.03	5.81	40
AAA	103	100.26	95.28	19.65	2.37	6.62	3.11	5.55	28
AA	89	277.07	243.14	50.15	1.24	7.39	2.82	6.20	26
A	182	103.25	98.25	20.27	2.44	7.65	3.13	5.59	53
BBB	50	39.48	39.59	8.17	3.76	6.17	3.85	4.61	127
High-Yield	13	6.33	6.29	1.30	5.75	3.37	6.82	2.83	328
BB	11	5.69	5.73	1.18	5.69	3.54	5.81	2.94	215
B	1	0.32	0.33	0.07	9.70	2.09	10.03	1.78	611
CCC	1	0.32	0.22	0.04	2.88	1.67	28.81	1.43	2,905
Not-Rated	12	2.32	2.24	0.46	0.84	4.32	1.18	3.15	25
1-3 Years	133	118.01	117.62	24.26	2.22	2.04	2.77	1.97	43
3-5 Years	131	134.23	131.92	27.21	2.00	3.95	2.69	3.75	39
5-7 Years	65	101.25	93.04	19.19	1.39	6.03	2.99	5.71	46
7-10 Years	52	60.89	59.32	12.24	3.08	8.33	3.56	7.29	44
10+ Years	68	114.34	82.88	17.10	1.41	16.52	3.83	13.31	52
AUD	25	9.32	8.90	1.84	3.26	5.60	4.21	4.79	52
CNH	3	1.25	1.29	0.27	2.84	2.86	2.04	2.68	41
EUR	219	390.26	352.47	72.71	1.50	7.47	2.76	6.27	41
GBP	18	10.13	8.60	1.77	4.24	15.97	5.87	9.56	107
JPY	122	34.37	33.36	6.88	0.50	4.22	1.12	3.83	20
USD	58	74.66	71.42	14.73	3.94	5.93	4.73	3.93	67
Government	220	400.16	358.53	73.96	1.72	7.63	3.09	6.22	33
Domestic Sovereign	4	8.73	8.73	1.80	5.36	6.58	5.68	5.22	7
Foreign Sovereign	15	21.59	19.10	3.94	3.72	12.97	5.04	7.73	151
Government Related	201	369.83	330.70	68.22	1.52	7.34	2.91	6.16	27
Covered	35	27.30	27.21	5.61	2.31	5.38	2.64	4.90	40
Corporate	194	101.26	99.05	20.43	2.64	5.70	3.11	4.35	86
Finance	90	64.44	63.97	13.20	3.57	5.95	3.78	4.50	104
Industrial	104	36.81	35.08	7.24	1.02	5.25	1.89	4.07	54

* In USD billions

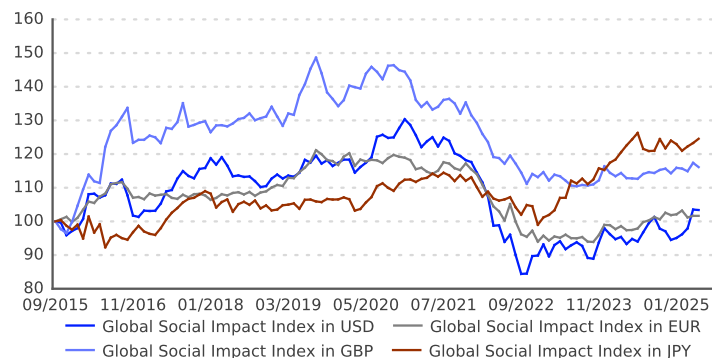
HISTORICAL EFFECTIVE DURATION



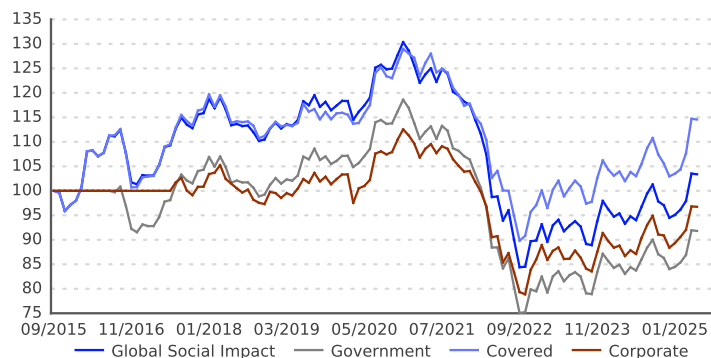
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Social Impact Index in USD	0.34	9.01
Global Social Impact Index in EUR	0.17	5.33
Global Social Impact Index in GBP	1.56	8.04
Global Social Impact Index in JPY	2.30	6.98

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Social Impact	0.34	9.01
Government	-0.96	9.01
Covered	1.42	8.67
Corporate	-0.42	8.36

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	9.40	2.19	-0.22	1.41	1.60	2.21	0.44	0.37
1 Year	9.08	6.65	4.31	4.78	2.98	6.48	0.16	1.35
3 Years	1.51	2.32	-0.44	0.21	-0.76	1.59	5.47	-2.96
5 Years	-2.52	-0.91	-2.91	-2.53	-4.20	-1.43	3.35	-4.29

* 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 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:	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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