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.

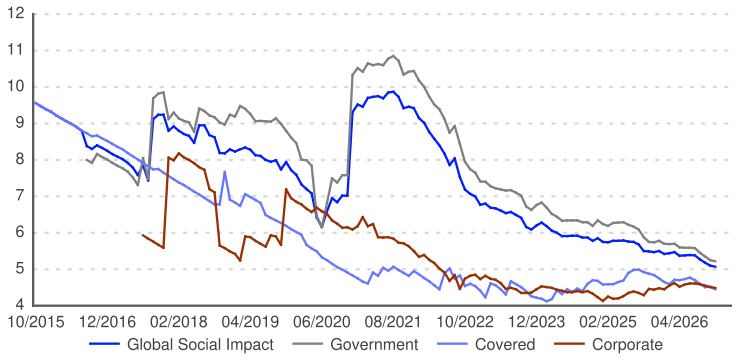
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Social Impact	**454**	**518.45**	**461.07**	**100.00**	**2.16**	**6.49**	**4.22**	**5.07**	**56**
Investment-Grade	428	509.74	452.45	98.13	2.11	6.53	4.19	5.10	53
AAA	112	106.86	100.14	21.72	2.71	5.55	4.06	4.59	20
AA	71	177.96	143.32	31.08	0.80	7.67	3.97	6.12	38
A	191	184.20	170.37	36.95	2.69	6.05	4.31	4.59	73
BBB	54	40.72	38.63	8.38	3.67	6.34	4.77	4.91	110
High-Yield	12	5.94	5.94	1.29	6.76	3.97	7.39	3.10	278
BB	9	4.14	4.16	0.90	6.38	3.26	6.92	2.65	236
B	3	1.80	1.78	0.39	7.61	5.60	8.51	4.16	378
Not-Rated	14	2.77	2.68	0.58	1.70	4.20	2.39	3.12	57
1-3 Years	146	143.44	139.72	30.30	2.11	2.03	3.84	1.94	43
3-5 Years	133	140.13	130.60	28.33	2.19	4.01	4.21	3.75	60
5-7 Years	65	90.99	84.13	18.25	2.84	5.89	4.58	5.27	78
7-10 Years	54	68.84	57.23	12.41	1.83	8.60	4.27	7.78	59
10+ Years	56	75.05	49.38	10.71	1.72	18.47	4.64	13.89	44
AUD	27	13.61	12.88	2.79	4.05	5.09	5.43	4.32	55
CNH	6	1.95	2.02	0.44	2.54	11.54	2.28	8.94	57
EUR	222	376.96	328.94	71.34	1.69	6.62	3.99	5.37	57
GBP	26	15.53	13.78	2.99	4.33	10.56	5.86	6.28	74
JPY	109	28.99	27.49	5.96	1.10	4.59	2.36	4.00	23
USD	60	71.60	66.18	14.35	3.84	6.00	5.41	3.89	71
Government	294	417.54	364.76	79.11	1.86	6.62	4.14	5.22	48
Domestic Sovereign	4	9.81	9.78	2.12	5.42	5.09	5.73	4.17	4
Foreign Sovereign	13	16.52	13.07	2.84	2.93	15.76	5.24	9.27	98
Government Related	277	391.21	341.91	74.16	1.73	6.27	4.06	5.09	47
Covered	35	26.57	25.41	5.51	2.50	4.97	3.78	4.45	41
Corporate	125	74.34	70.90	15.38	3.76	6.30	4.76	4.49	107
Finance	93	63.84	61.59	13.36	3.97	5.89	4.87	4.38	111
Industrial	32	10.50	9.32	2.02	2.45	8.78	4.03	5.22	82

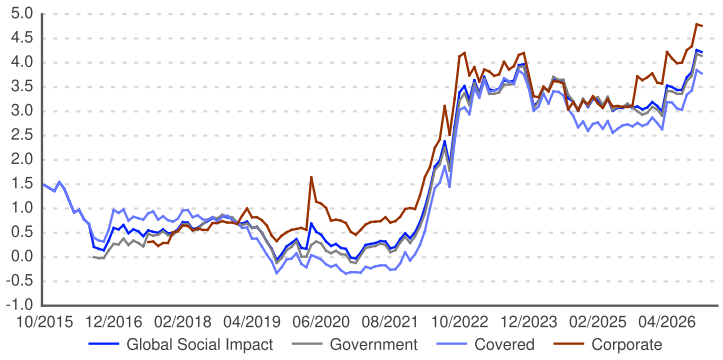
* In USD billions

Source: FTSE Russell as of October 31, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

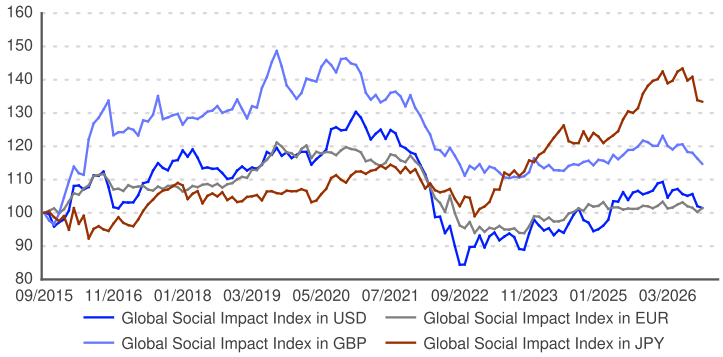
HISTORICAL EFFECTIVE DURATION



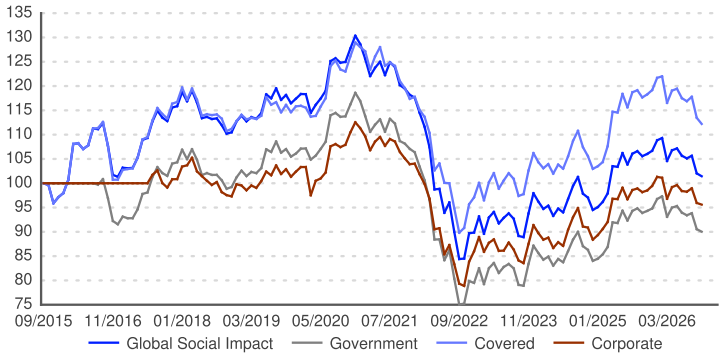
HISTORICAL YIELD TO MATURITY



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*	-4.91	-0.06	0.04	-1.47	-4.53	-0.12	-4.47	-2.52
1 Year	-3.91	-0.08	-0.65	-1.83	-5.76	-0.14	-1.77	-3.16
3 Years	4.49	4.80	2.61	2.89	1.10	4.59	5.86	0.18
5 Years	-3.22	-0.49	-2.52	-2.43	-2.77	-0.99	3.24	-4.67

* 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: - 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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