



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).

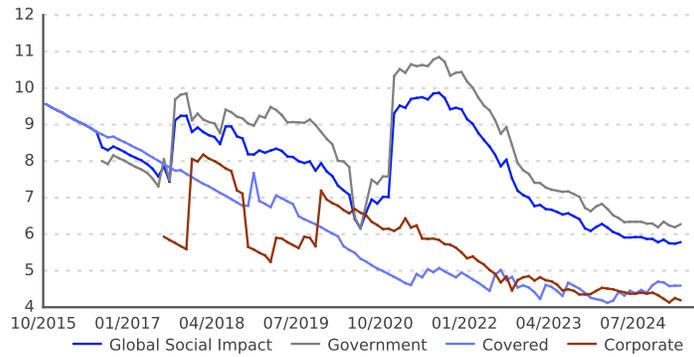
The Global Social Impact measures the performance of both investment-grade and high-yield multi-currency social debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

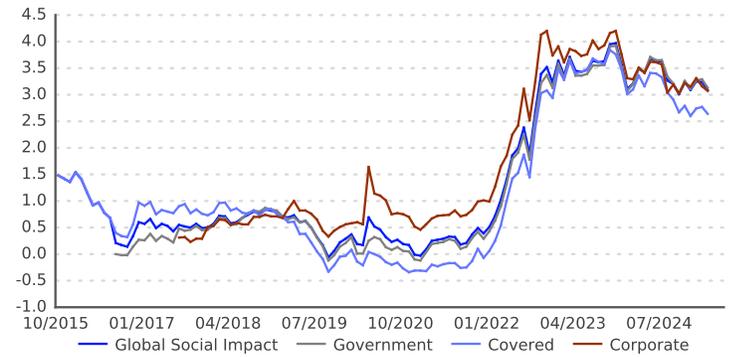
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|-----------------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| Global Social Impact | 431 | 481.05 | 440.82 | 100.00 | 1.84 | 7.12 | 3.09 | 5.78 | 42 |
| 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

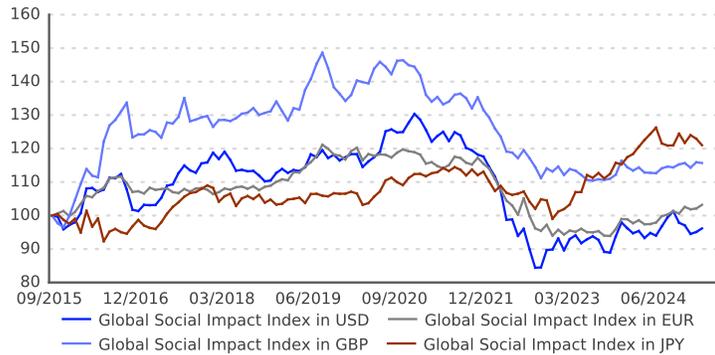
HISTORICAL EFFECTIVE DURATION



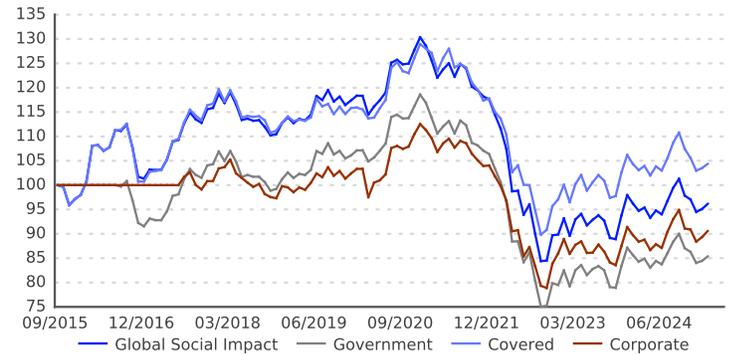
HISTORICAL YIELD TO MATURITY



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: - 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) |
| 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 |
| SBGSUIC | FTSE Global Social Impact Bond Index, currency-hedged in USD terms |

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