



FTSE Global Sustainability Impact Bond Index

Multi-Sector | Multi-Currency

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

The Global Sustainability 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 Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG).

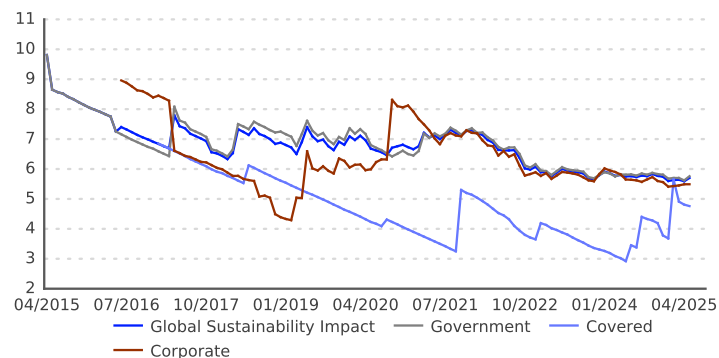
The Global Sustainability Impact measures the performance of both investment-grade and high-yield multi-currency sustainability debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

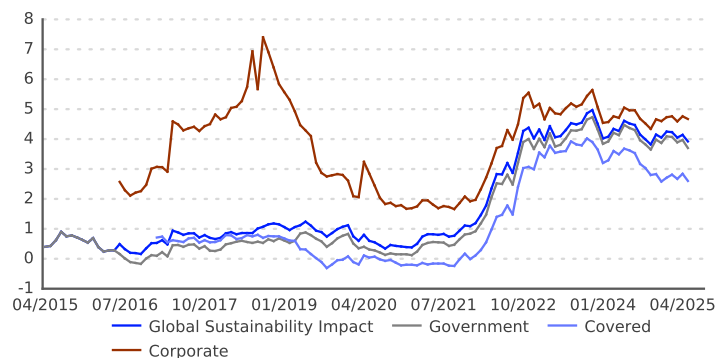
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Sustainability Impact	498	545.27	515.30	100.00	2.95	7.48	3.92	5.70	57
Investment-Grade	436	514.15	484.15	93.96	2.82	7.62	3.82	5.80	46
AAA	125	260.78	249.61	48.44	2.63	6.27	3.57	5.25	13
AA	72	88.66	80.07	15.54	1.97	8.35	3.25	6.76	44
A	138	90.84	83.84	16.27	2.95	8.62	3.99	5.83	71
BBB	101	73.87	70.63	13.71	4.36	10.26	5.17	6.60	134
High-Yield	29	20.50	20.70	4.02	6.14	5.17	6.35	4.16	283
BB	24	18.05	18.18	3.53	5.82	5.34	6.14	4.28	264
B	5	2.45	2.52	0.49	8.55	3.91	7.84	3.23	419
Not-Rated	33	10.62	10.44	2.03	3.32	5.38	3.61	4.14	136
1-3 Years	132	119.09	117.61	22.82	2.45	2.14	3.55	2.04	52
3-5 Years	108	130.43	128.84	25.00	3.15	4.06	3.75	3.73	52
5-7 Years	77	98.98	93.46	18.14	2.70	6.05	3.91	5.48	51
7-10 Years	86	99.20	97.45	18.91	3.66	8.44	4.10	7.16	60
10+ Years	95	97.57	77.94	15.13	2.84	19.04	4.56	12.89	78
AUD	23	21.80	19.67	3.82	2.79	6.92	4.32	5.80	53
CNH	14	3.81	3.88	0.75	3.67	2.32	3.17	2.18	150
EUR	162	189.81	175.28	34.01	1.79	8.44	2.87	7.04	47
GBP	77	57.66	53.44	10.37	3.11	7.84	4.63	5.24	55
JPY	28	7.38	7.04	1.37	0.79	6.67	1.35	5.27	44
USD	192	257.63	248.22	48.17	3.72	6.81	4.49	4.89	65
Government	261	414.18	393.22	76.31	2.77	7.34	3.70	5.76	36
Domestic Sovereign	2	7.18	7.77	1.51	7.26	8.39	6.18	6.36	4
Foreign Sovereign	32	37.30	33.64	6.53	4.51	15.60	5.62	8.62	173
Government Related	227	369.70	351.82	68.27	2.51	6.49	3.46	5.48	23
Covered	4	2.50	2.41	0.47	2.00	5.09	2.60	4.76	46
Corporate	233	128.59	119.67	23.22	3.55	7.97	4.67	5.49	127
Finance	88	55.32	53.71	10.42	4.03	4.61	4.81	3.56	147
Industrial	98	47.04	42.25	8.20	2.90	10.17	4.20	7.02	94
Utility	47	26.23	23.71	4.60	3.73	11.11	5.18	7.15	141

* In USD billions

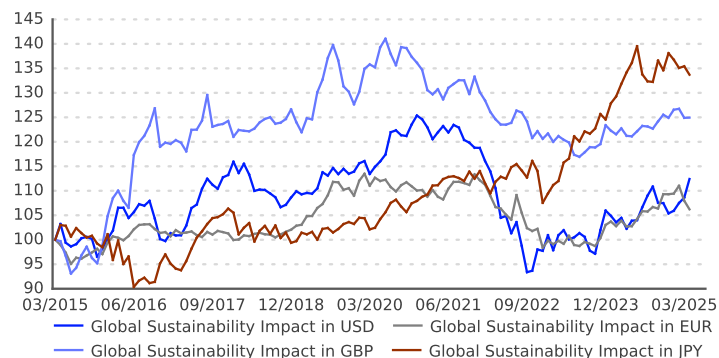
HISTORICAL EFFECTIVE DURATION



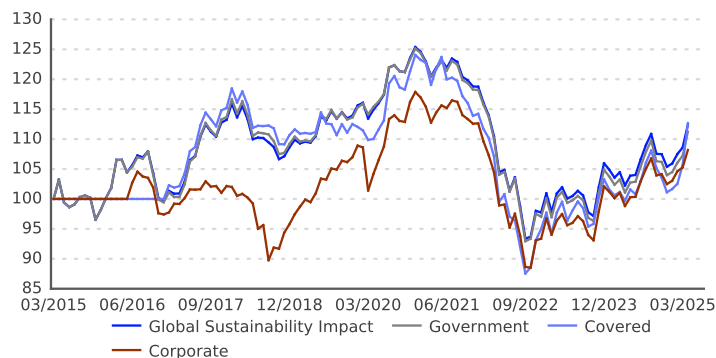
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Sustainability Impact Index in USD	1.17	7.17
Global Sustainability Impact Index in EUR	0.60	4.59
Global Sustainability Impact Index in GBP	2.23	7.45
Global Sustainability Impact Index in JPY	2.92	6.81

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Sustainability Impact	1.17	7.17
Government	1.06	7.25
Covered	1.44	8.06
Corporate	0.89	7.64

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.67	2.73	-2.83	2.13	0.02	2.75	-3.18	1.26
1 Year	9.93	7.73	3.41	5.87	3.06	7.50	-0.35	2.21
3 Years	2.47	2.57	-0.05	0.44	0.38	1.84	5.81	-2.66
5 Years	-0.44	-0.15	-1.17	-1.80	-1.57	-0.69	5.47	-3.51

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
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:	March 31, 2015

VENDOR CODES

SBGTIU	FTSE Global Sustainability Impact Bond Index, in USD terms
SBGTIUC	FTSE Global Sustainability Impact Bond Index, currency-hedged in USD terms

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