



# 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).

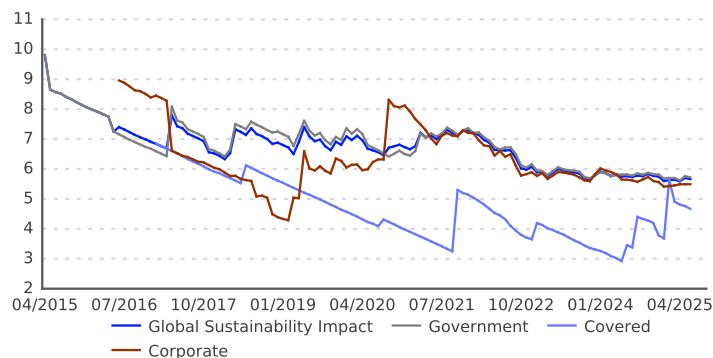
The Global Sustainability Impact measures the performance of both investment-grade and high-yield multi-currency sustainability debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

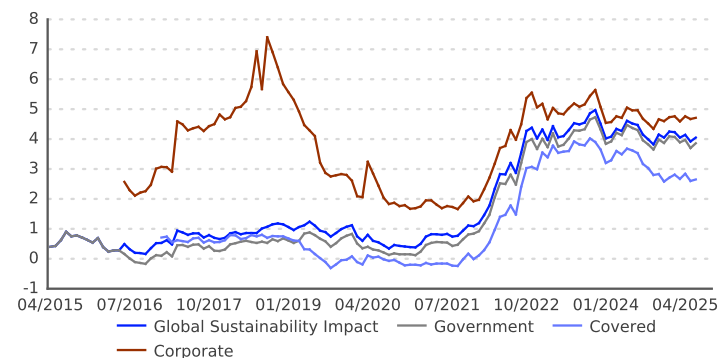
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Sustainability Impact</b>	<b>503</b>	<b>558.19</b>	<b>525.51</b>	<b>100.00</b>	<b>3.02</b>	<b>7.44</b>	<b>4.05</b>	<b>5.66</b>	<b>51</b>
Investment-Grade	437	526.11	493.39	93.89	2.89	7.58	3.96	5.77	41
AAA	125	268.77	255.94	48.70	2.73	6.24	3.79	5.20	13
AA	72	90.53	81.12	15.44	1.97	8.33	3.35	6.74	42
A	136	90.22	82.95	15.78	3.02	8.70	4.09	5.86	61
BBB	104	76.59	73.38	13.96	4.42	10.12	5.14	6.55	117
High-Yield	30	20.80	21.06	4.01	6.09	5.09	6.24	4.11	249
BB	25	18.35	18.50	3.52	5.76	5.26	6.05	4.24	232
B	5	2.45	2.56	0.49	8.55	3.83	7.57	3.16	365
Not-Rated	36	11.28	11.06	2.10	3.33	5.15	3.63	3.95	131
1-3 Years	131	121.79	120.08	22.85	2.58	2.20	3.68	2.09	46
3-5 Years	114	136.59	133.68	25.44	3.13	4.10	3.94	3.76	44
5-7 Years	78	102.94	97.47	18.55	2.88	6.15	4.04	5.53	44
7-10 Years	89	103.31	101.23	19.26	3.73	8.54	4.16	7.22	56
10+ Years	91	93.56	73.05	13.90	2.82	19.35	4.72	13.02	75
AUD	22	23.27	20.53	3.91	2.78	7.32	4.47	6.19	59
CNH	16	4.39	4.47	0.85	3.68	2.30	3.17	2.16	160
EUR	162	188.03	173.24	32.97	1.83	8.49	2.91	7.07	45
GBP	76	57.27	52.69	10.03	3.20	7.92	4.85	5.25	56
JPY	29	7.44	7.05	1.34	0.80	6.56	1.46	5.10	44
USD	195	269.48	258.45	49.18	3.76	6.70	4.63	4.83	54
Government	265	427.09	403.84	76.85	2.85	7.29	3.86	5.72	33
Domestic Sovereign	3	8.32	9.07	1.73	7.27	8.00	6.05	6.14	2
Foreign Sovereign	32	37.28	33.55	6.38	4.51	15.52	5.61	8.57	152
Government Related	230	381.49	361.22	68.74	2.59	6.47	3.65	5.45	22
Covered	4	2.50	2.40	0.46	2.00	5.01	2.65	4.67	46
Corporate	234	128.60	119.26	22.70	3.60	7.99	4.71	5.49	115
Finance	84	53.15	51.58	9.81	4.13	4.67	4.84	3.58	127
Industrial	102	48.29	43.33	8.25	2.94	9.96	4.26	6.84	89
Utility	48	27.16	24.36	4.64	3.73	10.99	5.20	7.12	135

\* In USD billions

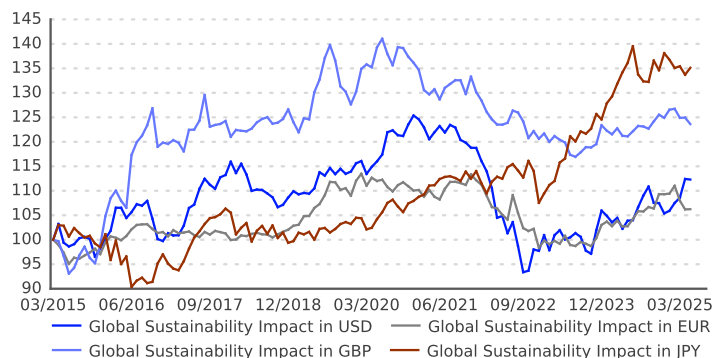
## HISTORICAL EFFECTIVE DURATION



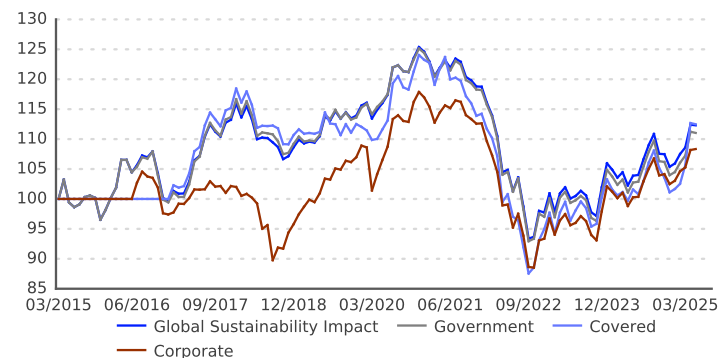
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



	Return*	Standard Deviation*
Global Sustainability Impact Index in USD	1.15	7.15
Global Sustainability Impact Index in EUR	0.60	4.57
Global Sustainability Impact Index in GBP	2.11	7.43
Global Sustainability Impact Index in JPY	3.00	6.78

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Sustainability Impact	1.15	7.15
Government	1.03	7.23
Covered	1.41	8.02
Corporate	0.89	7.60

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.57	2.61	-2.80	1.82	-1.03	2.63	-2.16	0.78
1 Year	8.11	6.68	3.38	4.77	2.07	6.46	-0.73	1.32
3 Years	2.32	2.59	0.36	0.44	0.03	1.86	6.31	-2.73
5 Years	-0.65	-0.27	-1.05	-1.94	-2.36	-0.81	5.33	-3.68

\* 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"> <li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li> <li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li> <li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li> <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> 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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