

# 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).

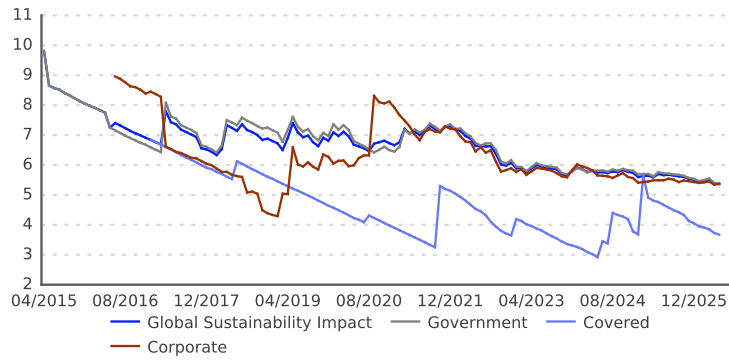
The Global Sustainability Impact measures the performance of both investment-grade and high-yield multi-currency sustainability debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

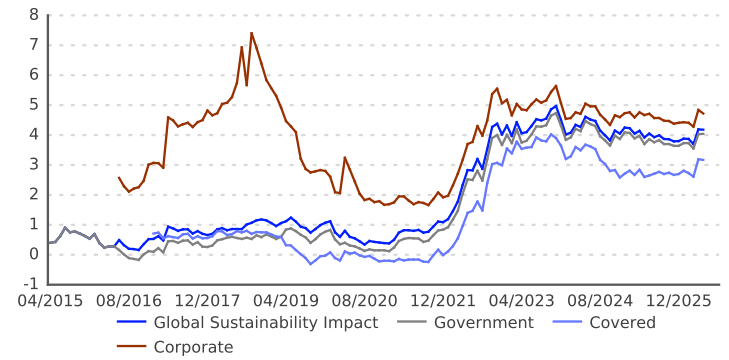
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Sustainability Impact</b>	<b>537</b>	<b>628.73</b>	<b>592.99</b>	<b>100.00</b>	<b>3.12</b>	<b>6.94</b>	<b>4.18</b>	<b>5.36</b>	<b>39</b>
Investment-Grade	461	594.63	558.44	94.17	3.01	7.08	4.13	5.47	32
AAA	141	305.35	292.44	49.32	2.94	5.96	3.93	4.91	6
AA	64	95.38	83.09	14.01	2.36	8.18	4.28	6.51	37
A	154	115.36	107.01	18.05	2.82	7.70	3.95	5.58	48
BBB	102	78.53	75.90	12.80	4.36	9.17	5.03	6.31	102
High-Yield	29	20.56	21.29	3.59	6.01	4.55	5.60	3.76	177
BB	28	20.21	20.94	3.53	5.96	4.57	5.55	3.78	172
B	1	0.35	0.35	0.06	8.50	3.45	8.67	2.66	469
Not-Rated	47	13.54	13.26	2.24	3.39	4.64	3.73	3.51	121
1-3 Years	140	143.49	141.74	23.90	2.84	2.00	3.90	1.90	32
3-5 Years	128	156.86	153.74	25.93	3.28	3.98	4.09	3.64	36
5-7 Years	88	117.43	111.31	18.77	2.86	5.93	4.07	5.33	43
7-10 Years	83	114.76	109.21	18.42	3.56	8.49	4.36	7.19	36
10+ Years	98	96.19	76.99	12.98	3.04	18.57	4.74	12.62	55
AUD	30	48.11	41.69	7.03	3.01	6.94	5.40	5.73	46
CNH	23	5.58	5.66	0.95	3.06	2.54	2.59	2.38	121
CNY	4	1.32	1.35	0.23	2.29	2.35	1.64	2.26	36
EUR	179	228.22	210.21	35.45	2.16	8.22	3.40	6.68	36
GBP	80	59.10	54.36	9.17	3.56	7.57	5.12	5.01	46
JPY	35	7.86	7.31	1.23	0.99	6.19	2.15	4.66	38
USD	184	270.88	263.90	44.50	3.79	5.87	4.46	4.42	38
Government	291	496.03	469.87	79.24	2.98	6.71	4.04	5.37	24
Domestic Sovereign	2	7.67	8.50	1.43	7.31	6.99	5.60	5.53	-1
Foreign Sovereign	31	37.55	35.19	5.93	4.41	12.72	5.06	7.93	116
Government Related	258	450.81	426.18	71.87	2.79	6.21	3.93	5.15	16
Covered	5	3.28	3.15	0.53	2.13	3.95	3.17	3.67	39
Corporate	241	129.41	119.97	20.23	3.66	7.90	4.72	5.38	98
Finance	73	42.78	42.91	7.24	4.69	3.41	4.78	2.98	119
Industrial	120	59.21	52.30	8.82	2.92	9.69	4.47	6.49	78
Utility	48	27.42	24.77	4.18	3.68	11.06	5.14	7.22	103

\* In USD billions

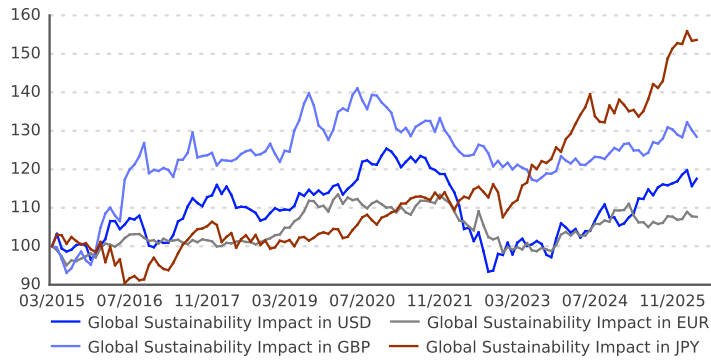
**HISTORICAL EFFECTIVE DURATION**



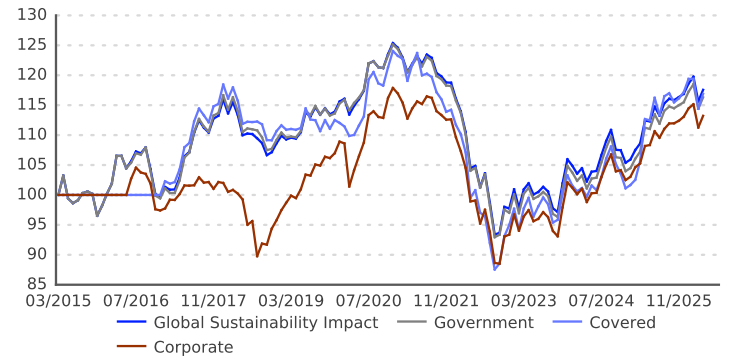
**HISTORICAL YIELD TO MATURITY**



**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*	0.58	0.33	0.70	-0.30	-0.44	0.30	0.55	-0.75
1 Year	4.59	3.46	1.35	1.26	2.81	3.30	14.90	-0.35
3 Years	4.86	4.57	2.77	2.57	2.17	4.25	9.89	-0.59
5 Years	-0.73	0.35	-0.21	-1.55	-0.35	-0.17	6.69	-3.64

\* 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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