



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).

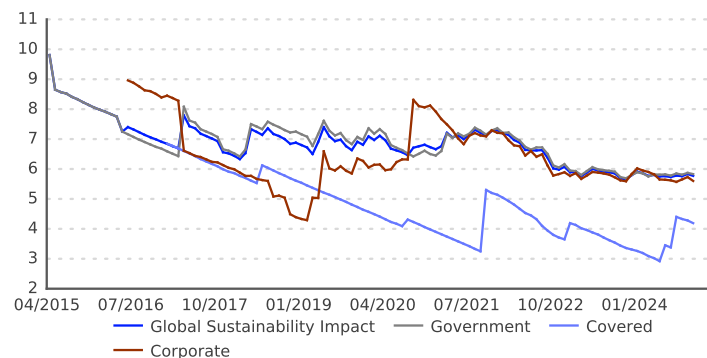
The Global Sustainability Impact measures the performance of both investment-grade and high-yield multi-currency sustainability debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

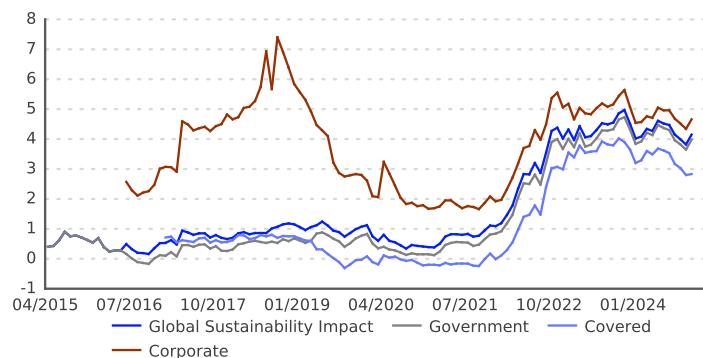
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Sustainability Impact	471	496.35	460.96	100.00	2.72	7.54	4.15	5.77	51
Investment-Grade	415	467.61	432.11	93.74	2.58	7.69	4.08	5.88	42
AAA	117	233.35	217.64	47.22	2.34	6.28	3.93	5.28	11
AA	66	78.64	69.04	14.98	1.62	8.74	3.40	7.01	41
A	142	90.19	82.91	17.99	2.86	8.30	4.24	5.73	64
BBB	90	65.42	62.51	13.56	4.23	10.64	5.15	6.94	122
High-Yield	28	19.85	20.06	4.35	6.01	5.09	6.14	4.13	221
BB	20	15.70	15.75	3.42	5.62	5.61	6.00	4.54	215
B	8	4.15	4.32	0.94	7.49	3.11	6.64	2.61	242
Not-Rated	28	8.89	8.79	1.91	2.70	5.23	2.92	4.11	94
1-3 Years	123	98.85	95.88	20.80	2.01	1.97	3.99	1.89	45
3-5 Years	101	124.26	120.26	26.09	2.92	3.94	4.09	3.63	43
5-7 Years	74	88.26	81.73	17.73	2.50	6.04	4.03	5.48	44
7-10 Years	86	101.06	96.37	20.91	3.29	8.46	4.16	7.24	52
10+ Years	87	83.92	66.71	14.47	2.82	19.93	4.61	13.45	80
AUD	21	20.55	17.85	3.87	2.71	7.18	4.89	5.92	60
CNH	9	2.05	2.09	0.45	3.83	2.95	3.35	2.72	137
EUR	151	167.93	152.71	33.13	1.57	8.47	2.98	7.08	44
GBP	72	51.12	46.10	10.00	2.80	8.29	4.94	5.64	57
JPY	28	8.10	7.87	1.71	0.74	5.73	1.10	4.68	54
USD	188	240.83	228.12	49.49	3.46	6.83	4.76	4.95	54
Government	242	369.62	343.89	74.60	2.53	7.40	3.98	5.83	33
Domestic Sovereign	2	5.78	6.22	1.35	7.25	8.91	6.34	6.59	2
Foreign Sovereign	28	32.68	29.97	6.50	4.48	15.75	5.49	8.84	148
Government Related	212	331.15	307.70	66.75	2.26	6.55	3.79	5.53	23
Covered	2	1.30	1.18	0.26	1.06	4.54	2.83	4.19	37
Corporate	227	125.43	115.89	25.14	3.31	8.00	4.66	5.60	103
Finance	89	55.14	53.14	11.53	3.83	4.76	4.87	3.70	111
Industrial	96	47.42	42.48	9.22	2.59	9.87	4.11	6.94	77
Utility	42	22.87	20.28	4.40	3.53	11.93	5.26	7.76	137

* In USD billions

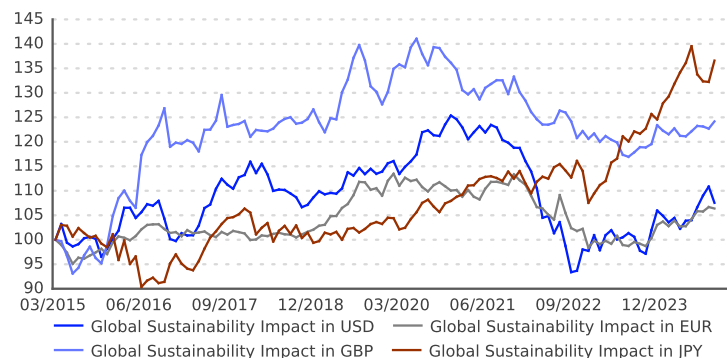
HISTORICAL EFFECTIVE DURATION



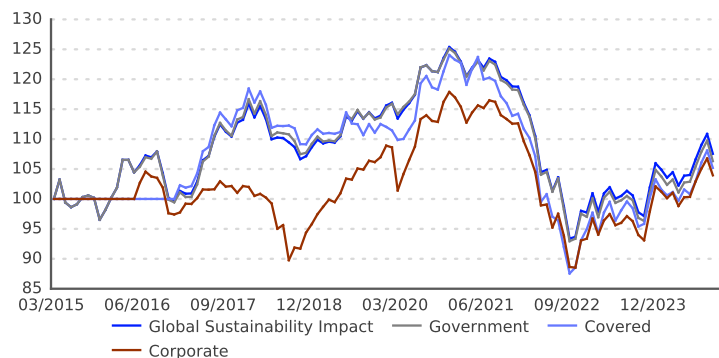
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Sustainability Impact Index in USD	0.76	7.22
Global Sustainability Impact Index in EUR	0.65	4.48
Global Sustainability Impact Index in GBP	2.28	7.61
Global Sustainability Impact Index in JPY	3.31	6.87

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Sustainability Impact	0.76	7.22
Government	0.64	7.29
Covered	0.65	7.83
Corporate	0.46	7.76

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.49	2.94	3.26	1.49	0.63	2.59	9.65	-2.04
1 Year	10.69	9.90	7.77	7.94	4.47	9.33	11.33	3.38
3 Years	-3.54	-1.47	-1.46	-3.49	-1.46	-2.26	6.24	-5.98
5 Years	-1.24	-0.30	-0.70	-1.99	-1.12	-0.96	5.77	-3.41

* 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 except for: <ul style="list-style-type: none">- 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:	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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