



# 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).

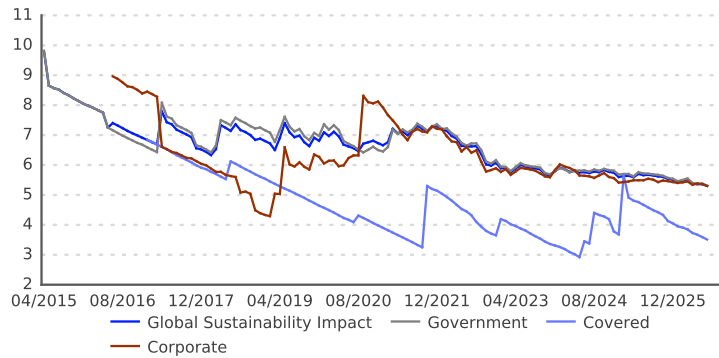
The Global Sustainability Impact measures the performance of both investment-grade and high-yield multi-currency sustainability debt issued by government, government-sponsored, supranational, covered, and corporations.

## INDEX PROFILE

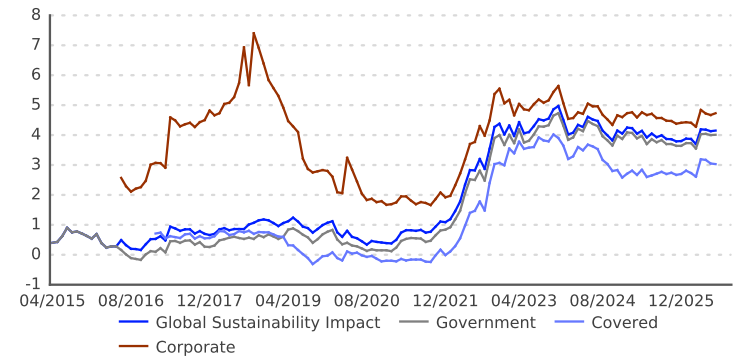
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Global Sustainability Impact</b>	<b>554</b>	<b>641.92</b>	<b>610.73</b>	<b>100.00</b>	<b>3.17</b>	<b>6.79</b>	<b>4.15</b>	<b>5.30</b>	<b>37</b>
Investment-Grade	476	606.74	575.07	94.16	3.06	6.92	4.09	5.41	29
AAA	149	316.26	304.88	49.92	3.02	5.92	3.98	4.89	6
AA	67	97.31	85.87	14.06	2.35	8.03	4.06	6.47	36
A	159	117.76	111.08	18.19	2.88	7.27	3.83	5.42	44
BBB	101	75.41	73.25	11.99	4.40	9.20	4.98	6.30	97
High-Yield	31	21.60	22.35	3.66	6.08	4.42	5.77	3.62	178
BB	29	20.88	21.69	3.55	6.08	4.44	5.67	3.64	170
B	2	0.72	0.65	0.11	5.98	3.94	8.79	3.08	455
Not-Rated	47	13.58	13.31	2.18	3.56	4.55	3.95	3.42	124
1-3 Years	150	153.00	151.51	24.81	2.90	1.96	3.93	1.86	30
3-5 Years	134	160.14	156.52	25.63	3.19	4.01	4.10	3.67	35
5-7 Years	90	115.74	110.94	18.17	3.10	5.92	4.09	5.30	39
7-10 Years	91	127.69	122.87	20.12	3.63	8.60	4.28	7.26	38
10+ Years	89	85.34	68.88	11.28	3.01	19.12	4.59	13.05	48
AUD	33	51.13	45.43	7.44	3.10	6.79	5.01	5.68	45
CNH	22	5.30	5.38	0.88	3.08	2.57	2.75	2.41	138
CNY	4	1.33	1.36	0.22	2.29	2.18	1.54	2.11	30
EUR	187	230.04	215.42	35.27	2.20	7.97	3.24	6.57	32
GBP	82	58.65	54.72	8.96	3.56	7.26	4.88	4.88	46
JPY	35	7.45	6.93	1.13	1.03	6.12	2.18	4.56	39
USD	189	280.15	272.54	44.63	3.84	5.84	4.63	4.40	37
Government	303	507.34	485.22	79.45	3.03	6.58	4.01	5.31	22
Domestic Sovereign	2	7.87	8.95	1.47	7.31	6.84	5.32	5.46	4
Foreign Sovereign	29	33.44	31.88	5.22	4.55	12.54	5.13	7.74	116
Government Related	272	466.03	444.38	72.76	2.85	6.15	3.90	5.13	16
Covered	5	3.20	3.10	0.51	2.13	3.78	3.03	3.51	37
Corporate	246	131.38	122.41	20.04	3.71	7.68	4.73	5.30	96
Finance	75	43.91	44.15	7.23	4.71	3.39	4.82	2.95	112
Industrial	122	59.89	53.32	8.73	2.99	9.32	4.50	6.34	81
Utility	49	27.57	24.94	4.08	3.67	10.95	5.05	7.23	101

\* In USD billions

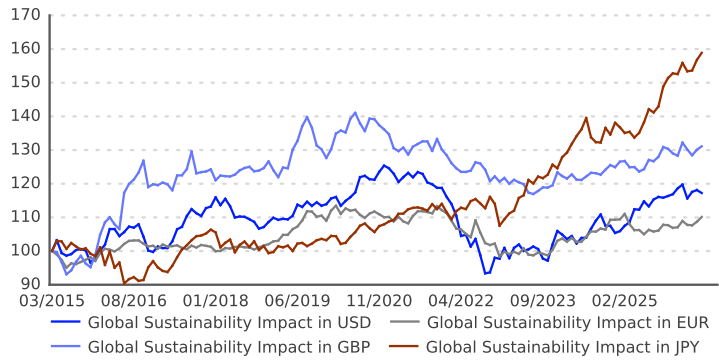
**HISTORICAL EFFECTIVE DURATION**



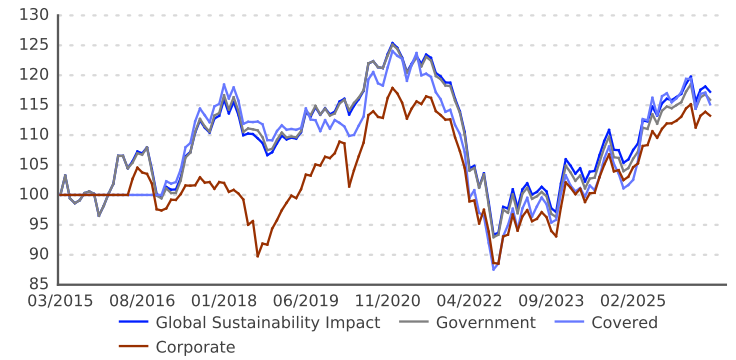
**HISTORICAL YIELD TO MATURITY**



**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*	0.29	1.54	3.02	0.63	1.64	1.52	3.99	-0.06
1 Year	2.15	3.93	4.88	1.83	5.47	3.81	14.94	0.29
3 Years	5.27	5.30	3.64	3.32	3.77	5.03	9.47	0.27
5 Years	-0.78	0.48	-0.05	-1.46	0.02	-0.04	7.08	-3.61

\* 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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