



FTSE Global Impact Bond Index

Multi-Sector | Multi-Currency

The FTSE Global Impact Bond Index (Global Impact) provides a comprehensive measure of the global green, social and sustainability (GSS) 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 green, social and sustainability bond criteria.

The Global Impact leverages Refinitiv data and Climate Bonds Initiative (CBI) data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, CBI data is used to identify eligible Green Bonds whose use of proceeds are in line with the Paris Agreement. Refinitiv data identifies eligible Social and Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Social Bond Principles (SBP) and/or ICMA Sustainability Bond Guidelines (SBG).

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

INDEX PROFILE

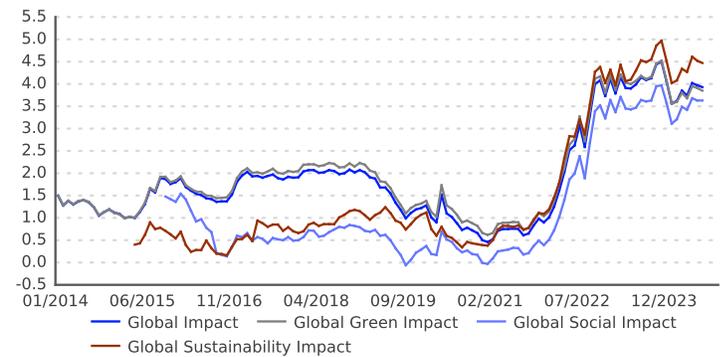
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Impact	2,395	2,480.60	2,232.90	100.00	2.30	8.44	3.93	6.43	69
Green Impact	1,545	1,527.98	1,379.17	61.77	2.43	9.04	3.85	6.81	76
Social Impact	402	480.65	424.46	19.01	1.62	7.35	3.63	5.92	53
Sustainability Impact	448	471.97	429.27	19.22	2.57	7.58	4.47	5.73	59
Investment-Grade	2,037	2,333.39	2,088.10	93.52	2.18	8.70	3.85	6.64	59
High-Yield	147	89.65	86.51	3.87	5.29	4.70	6.94	3.76	318
Not-Rated	211	57.56	58.29	2.61	2.53	3.49	2.13	3.10	51
1-3 Years	742	549.97	535.53	23.98	2.09	2.01	3.89	1.92	65
3-5 Years	560	482.55	462.65	20.72	2.52	4.01	3.89	3.71	77
5-7 Years	353	371.47	340.10	15.23	2.21	6.02	3.92	5.48	78
7-10 Years	418	497.71	456.35	20.44	2.68	8.47	3.99	7.38	64
10+ Years	322	578.89	438.28	19.63	2.04	19.75	3.95	14.57	61
AUD	89	55.97	51.21	2.29	3.07	6.50	4.82	5.45	61
CNH	24	7.99	8.12	0.36	3.22	2.95	2.96	2.76	66
CNY	201	97.21	99.87	4.47	2.78	2.53	2.10	2.30	39
EUR	1,179	1,541.64	1,368.82	61.30	1.82	8.87	3.50	7.13	69
GBP	133	147.95	116.70	5.23	2.12	12.49	4.89	8.25	61
JPY	194	48.37	47.22	2.11	0.47	5.46	0.85	5.02	27
USD	562	551.18	510.98	22.88	3.54	7.40	5.36	5.05	82
Government	772	1,496.64	1,300.15	58.23	1.89	9.97	3.75	7.65	39
Domestic Sovereign	41	379.67	307.27	13.76	1.83	14.94	3.54	11.43	22
Foreign Sovereign	74	85.58	76.94	3.45	3.79	12.58	5.20	7.68	136
Government Related	657	1,031.39	915.94	41.02	1.75	7.92	3.69	6.37	36
Covered	96	75.00	70.58	3.16	1.66	5.05	3.25	4.64	49
Corporate	1,527	908.96	862.17	38.61	3.03	6.20	4.26	4.75	115
Finance	583	406.81	393.51	17.62	2.96	4.25	4.06	3.58	103
Industrial	500	247.20	231.23	10.36	2.96	6.89	4.33	5.29	126
Utility	444	254.95	237.43	10.63	3.20	8.64	4.52	6.15	125

* In USD billions

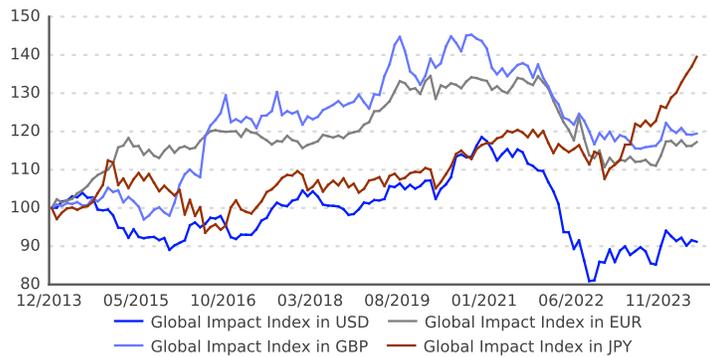
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Impact Index in USD	-0.88	7.59
Global Impact Index in EUR	1.52	5.17
Global Impact Index in GBP	1.71	7.20
Global Impact Index in JPY	3.22	7.30

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Impact	-0.88	7.59
Global Green Impact	-0.82	7.87
Global Social Impact	-0.70	9.00
Global Sustainability Impact	0.43	7.18

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.08	-0.09	-0.11	-0.87	-2.26	-0.23	10.58	-2.98
1 Year	2.77	5.72	4.61	3.84	3.36	5.22	14.37	-0.53
3 Years	-7.01	-2.99	-3.82	-4.85	-4.22	-3.75	5.23	-6.87
5 Years	-2.91	-0.68	-1.73	-2.41	-2.78	-1.42	5.19	-3.58

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
Green Bond Eligibility:	Climate Bonds Initiative (CBI) identifies eligible Green Bonds whose proceeds are specifically earmarked for projects that have environmental and/or climate benefit and are aligned with Paris Agreement
Social Bond Eligibility:	Refinitiv data identifies eligible Social Bonds that are in line with International Capital Markets Association (ICMA) Social Bond Principles (SBP) and its proceeds are specifically earmarked for projects that have social benefit
Sustainability Bond Eligibility:	Refinitiv data 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:	Refinitiv pricing 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:	December 31, 2013

VENDOR CODES

SBGIU	FTSE Global Impact Bond Index, in USD terms	SBGIUC	FTSE Global Impact Bond Index, currency-hedged in USD terms
SBGIE	FTSE Global Impact Bond Index, in EUR terms	SBGIEC	FTSE Global Impact Bond Index, currency-hedged in EUR terms

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