



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 Refinitiv data to identify underlying bonds that are in compliance with corresponding international guidelines. Specifically, Refinitiv data identifies eligible Sustainability Bonds that are in line with the core components of International Capital Markets Association (ICMA) Sustainability Bond Guidelines (SBG).

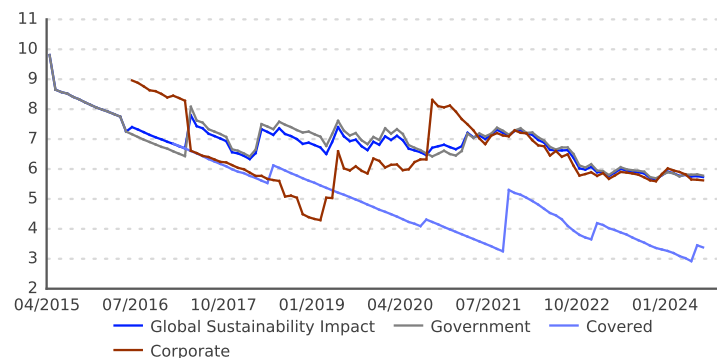
The Global Sustainability Impact measures the performance of both investment-grade and high-yield multi-currency sustainability debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

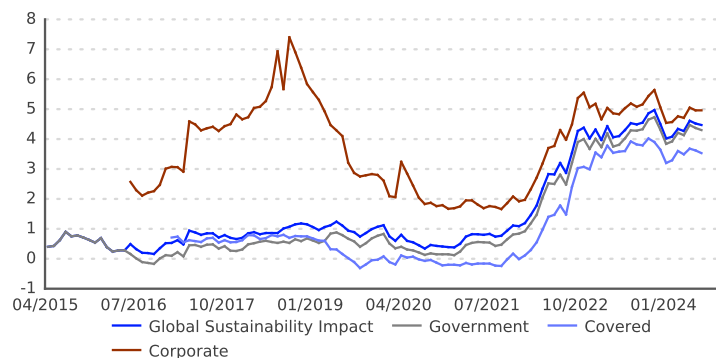
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Sustainability Impact	448	471.97	429.27	100.00	2.57	7.58	4.47	5.73	59
Investment-Grade	397	443.10	400.47	93.29	2.40	7.72	4.39	5.83	48
AAA	109	216.52	197.22	45.94	2.06	6.24	4.23	5.16	17
AA	68	78.50	67.75	15.78	1.59	8.79	3.78	6.98	49
A	139	88.59	79.79	18.59	2.79	8.39	4.59	5.80	73
BBB	81	59.49	55.72	12.98	4.12	10.69	5.43	6.87	123
High-Yield	24	20.36	20.47	4.77	6.22	5.50	6.70	4.36	243
BB	15	13.53	13.25	3.09	5.53	6.06	6.45	4.82	225
B	9	6.83	7.23	1.68	7.58	4.39	7.15	3.50	275
Not-Rated	27	8.51	8.33	1.94	2.51	5.21	2.95	4.17	98
1-3 Years	112	98.79	94.39	21.99	1.74	1.91	4.64	1.82	46
3-5 Years	103	117.00	111.21	25.91	2.71	4.00	4.34	3.68	51
5-7 Years	65	81.46	74.84	17.43	2.69	6.06	4.43	5.42	56
7-10 Years	86	96.35	88.60	20.64	3.08	8.52	4.41	7.31	69
10+ Years	82	78.36	60.23	14.03	2.63	20.50	4.60	13.73	82
AUD	21	17.86	15.48	3.61	2.57	7.20	4.91	5.93	68
CNH	5	1.56	1.58	0.37	3.96	2.28	3.75	2.15	149
EUR	145	158.11	138.73	32.32	1.47	8.83	3.37	7.27	57
GBP	67	46.29	41.52	9.67	2.59	8.29	4.81	5.69	57
JPY	28	7.18	6.96	1.62	0.63	5.96	1.03	4.90	49
USD	180	235.43	219.19	51.06	3.24	6.68	5.13	4.78	60
Government	226	347.88	316.68	73.77	2.36	7.43	4.30	5.78	41
Domestic Sovereign	2	5.54	5.82	1.36	7.24	9.25	6.79	6.66	9
Foreign Sovereign	24	31.34	28.54	6.65	4.84	15.76	5.95	8.67	171
Government Related	200	311.00	282.33	65.77	2.03	6.56	4.09	5.47	29
Covered	3	1.82	1.65	0.38	0.77	3.75	3.53	3.38	57
Corporate	219	122.26	110.94	25.84	3.17	8.05	4.96	5.62	108
Finance	86	55.32	52.31	12.19	3.69	4.85	5.33	3.73	116
Industrial	91	44.68	39.30	9.15	2.46	10.09	4.32	7.07	80
Utility	42	22.27	19.34	4.50	3.29	11.90	5.28	7.77	142

* In USD billions

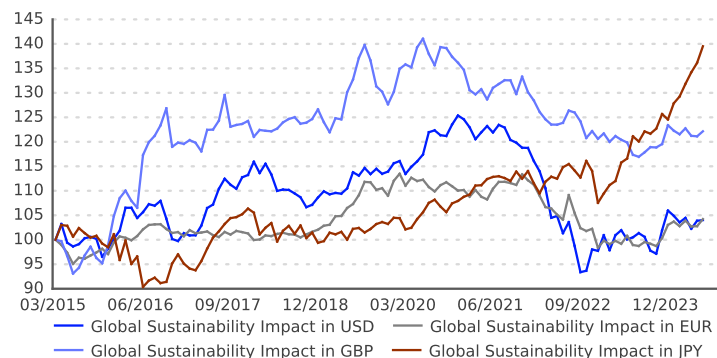
HISTORICAL EFFECTIVE DURATION



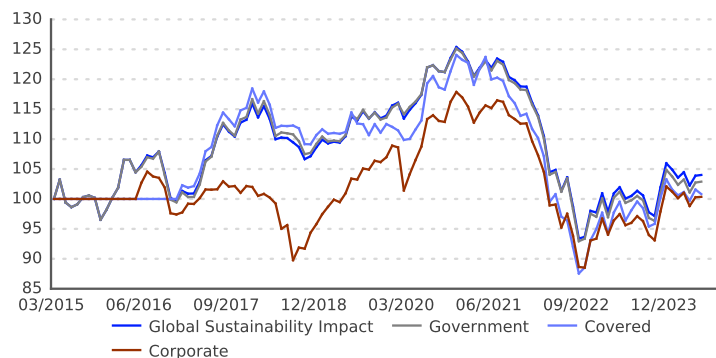
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Sustainability Impact Index in USD	0.43	7.18
Global Sustainability Impact Index in EUR	0.45	4.53
Global Sustainability Impact Index in GBP	2.19	7.73
Global Sustainability Impact Index in JPY	3.67	6.76

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Sustainability Impact	0.43	7.18
Government	0.31	7.25
Covered	0.11	7.80
Corporate	0.04	7.76

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.84	-0.07	1.17	-0.85	-1.01	-0.21	12.00	-2.96
1 Year	3.50	5.20	5.36	3.33	4.09	4.70	15.19	-1.02
3 Years	-5.16	-2.65	-1.90	-4.52	-2.31	-3.39	7.33	-6.52
5 Years	-1.78	-0.42	-0.58	-2.17	-1.64	-1.13	6.42	-3.32

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighting:	Market capitalization
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:	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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