



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 LSEG Reference Data Services 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. LSEG Reference Data Services 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).

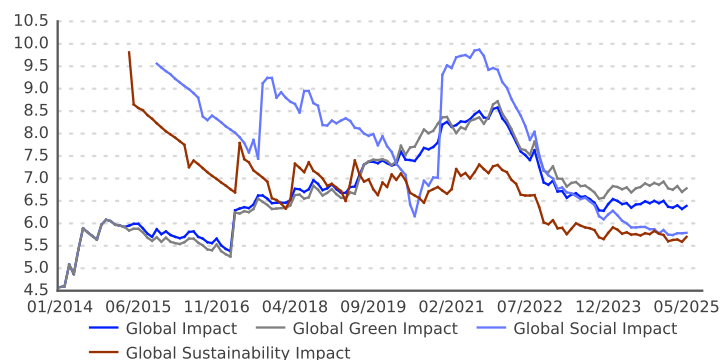
The Global Impact measures the performance of both investment-grade and high-yield multi-currency GSS debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

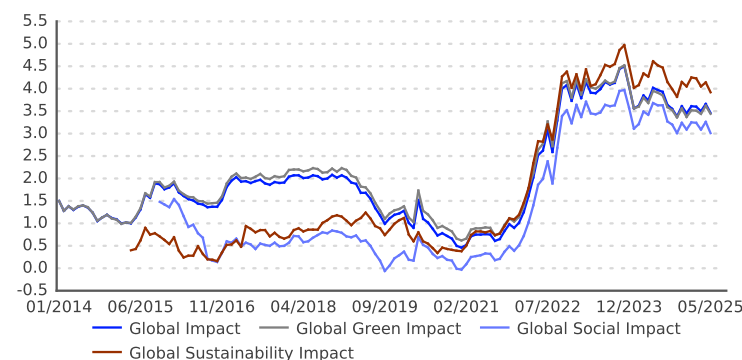
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Global Impact	2,669	2,850.55	2,647.24	100.00	2.52	8.36	3.46	6.39	67
Green Impact	1,730	1,787.12	1,656.51	62.58	2.57	8.97	3.44	6.78	76
Social Impact	441	518.16	475.43	17.96	1.90	7.17	3.01	5.79	48
Sustainability Impact	498	545.27	515.30	19.47	2.95	7.48	3.92	5.70	57
Investment-Grade	2,252	2,682.57	2,481.64	93.74	2.41	8.62	3.35	6.59	54
High-Yield	163	98.73	95.75	3.62	5.56	4.54	7.17	3.66	414
Not-Rated	254	69.25	69.85	2.64	2.39	3.62	2.13	3.15	61
1-3 Years	831	602.12	601.05	22.70	2.38	2.02	2.98	1.93	74
3-5 Years	634	582.36	576.72	21.79	2.73	4.00	3.25	3.71	77
5-7 Years	428	478.10	453.91	17.15	2.39	6.03	3.48	5.53	75
7-10 Years	413	500.29	480.98	18.17	3.03	8.31	3.73	7.26	55
10+ Years	363	687.67	534.57	20.19	2.19	19.25	3.95	14.25	55
AUD	105	67.81	64.94	2.45	3.40	6.23	4.22	5.29	51
CNH	43	13.39	13.70	0.52	3.04	4.46	2.50	3.82	76
CNY	253	109.02	111.47	4.21	2.34	2.91	1.83	2.66	35
EUR	1,310	1,802.32	1,665.12	62.90	2.05	8.62	2.99	6.97	63
GBP	163	190.40	152.11	5.75	2.53	12.48	4.91	7.94	61
JPY	208	55.87	54.08	2.04	0.57	5.06	1.16	4.52	30
USD	574	573.65	546.46	20.64	3.98	7.50	4.88	5.12	101
Government	870	1,730.67	1,555.00	58.74	2.14	9.86	3.29	7.58	33
Domestic Sovereign	43	447.31	368.48	13.92	1.95	14.71	3.42	11.30	15
Foreign Sovereign	92	103.28	94.72	3.58	3.83	11.83	4.83	7.27	149
Government Related	735	1,180.08	1,091.81	41.24	2.06	7.86	3.12	6.36	29
Covered	115	94.75	93.30	3.52	1.90	4.71	2.48	4.38	37
Corporate	1,684	1,025.12	998.93	37.73	3.23	6.15	3.81	4.72	124
Finance	627	445.42	442.64	16.72	3.17	4.29	3.48	3.60	111
Industrial	539	273.05	261.98	9.90	3.13	6.52	3.94	5.02	135
Utility	518	306.66	294.32	11.12	3.41	8.52	4.18	6.15	134

* In USD billions

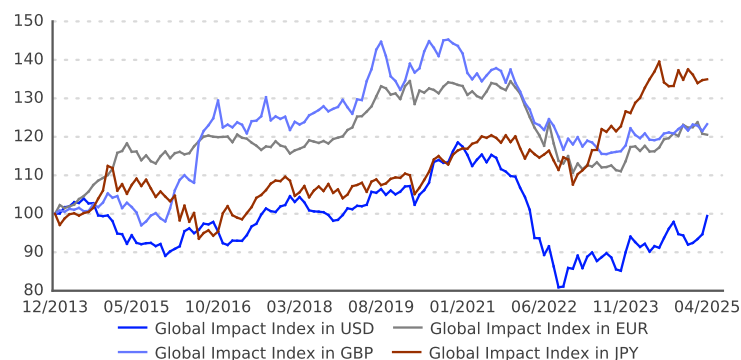
HISTORICAL EFFECTIVE DURATION



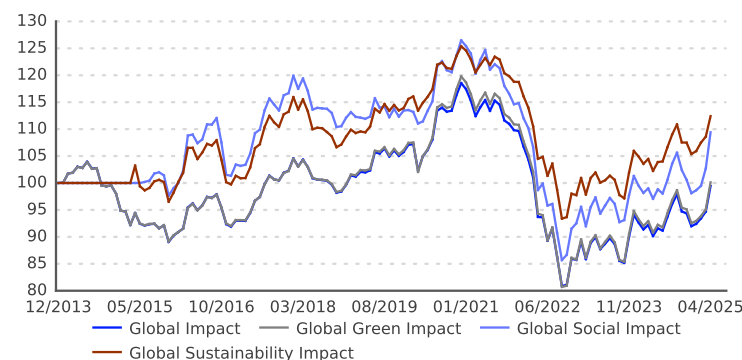
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



	Return*	Standard Deviation*
Global Impact Index in USD	-0.05	7.68
Global Impact Index in EUR	1.66	5.13
Global Impact Index in GBP	1.87	6.98
Global Impact Index in JPY	2.68	7.26

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Global Impact	-0.05	7.68
Global Green Impact	0.01	7.95
Global Social Impact	0.36	9.05
Global Sustainability Impact	1.17	7.17

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	8.11	1.75	-1.52	1.18	1.37	1.79	-1.88	0.30
1 Year	10.30	7.07	3.75	5.28	3.40	6.89	-0.02	1.62
3 Years	2.00	2.28	-0.51	0.18	-0.08	1.54	5.32	-2.95
5 Years	-1.07	-0.22	-1.80	-1.85	-2.20	-0.76	4.80	-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:	LSEG Reference Data Services 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:	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"> - UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices) - EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices) - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices) - 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) 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:	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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