



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).

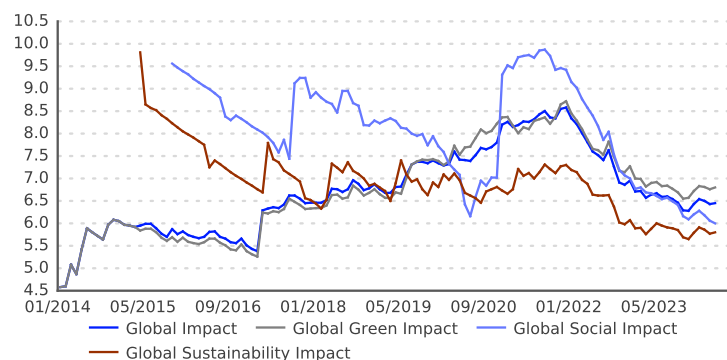
The Global Impact measures the performance of both investment-grade and high-yield multi-currency GSS debt issued by government, government-sponsored, supranational, covered, and corporations.

INDEX PROFILE

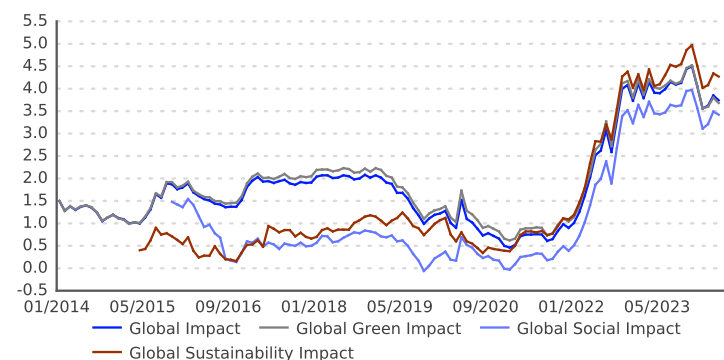
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|-----------------------|--------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| Global Impact | 2,317 | 2,391.83 | 2,172.67 | 100.00 | 2.17 | 8.31 | 3.74 | 6.45 | 67 |
| Green Impact | 1,490 | 1,444.84 | 1,318.41 | 60.68 | 2.33 | 8.88 | 3.68 | 6.80 | 77 |
| Social Impact | 395 | 481.73 | 429.31 | 19.76 | 1.52 | 7.34 | 3.42 | 6.00 | 51 |
| Sustainability Impact | 432 | 465.26 | 424.95 | 19.56 | 2.36 | 7.55 | 4.27 | 5.80 | 55 |
| Investment-Grade | 1,979 | 2,257.59 | 2,041.36 | 93.96 | 2.07 | 8.56 | 3.67 | 6.64 | 58 |
| High-Yield | 130 | 79.19 | 75.44 | 3.47 | 4.94 | 4.47 | 6.89 | 3.61 | 329 |
| Not-Rated | 208 | 55.05 | 55.86 | 2.57 | 2.49 | 3.55 | 2.24 | 3.16 | 55 |
| 1-3 Years | 720 | 548.74 | 533.09 | 24.54 | 2.01 | 2.00 | 3.94 | 1.91 | 67 |
| 3-5 Years | 559 | 472.73 | 455.00 | 20.94 | 2.45 | 3.99 | 3.73 | 3.69 | 79 |
| 5-7 Years | 318 | 349.51 | 321.59 | 14.80 | 2.03 | 6.03 | 3.62 | 5.52 | 73 |
| 7-10 Years | 408 | 470.94 | 433.93 | 19.97 | 2.47 | 8.51 | 3.71 | 7.47 | 65 |
| 10+ Years | 312 | 549.90 | 429.06 | 19.75 | 1.94 | 19.59 | 3.62 | 14.65 | 54 |
| AUD | 84 | 48.30 | 44.47 | 2.05 | 2.91 | 6.40 | 4.46 | 5.43 | 66 |
| CNH | 19 | 7.32 | 7.45 | 0.34 | 3.10 | 2.79 | 2.89 | 2.61 | 55 |
| CNY | 205 | 101.43 | 103.76 | 4.78 | 2.80 | 2.37 | 2.43 | 2.17 | 46 |
| EUR | 1,127 | 1,468.74 | 1,319.41 | 60.73 | 1.71 | 8.87 | 3.27 | 7.26 | 69 |
| GBP | 131 | 138.49 | 111.53 | 5.13 | 2.10 | 12.28 | 4.65 | 8.32 | 56 |
| JPY | 185 | 50.11 | 49.39 | 2.27 | 0.42 | 5.42 | 0.65 | 5.06 | 29 |
| USD | 555 | 553.86 | 513.29 | 23.62 | 3.28 | 7.13 | 5.21 | 4.95 | 78 |
| Government | 739 | 1,425.34 | 1,253.27 | 57.68 | 1.76 | 9.85 | 3.53 | 7.69 | 36 |
| Domestic Sovereign | 36 | 338.38 | 279.42 | 12.86 | 1.69 | 15.27 | 3.23 | 11.87 | 19 |
| Foreign Sovereign | 70 | 79.87 | 71.87 | 3.31 | 3.58 | 12.64 | 4.90 | 7.82 | 129 |
| Government Related | 633 | 1,007.10 | 901.98 | 41.51 | 1.64 | 7.81 | 3.51 | 6.38 | 34 |
| Covered | 97 | 76.11 | 72.09 | 3.32 | 1.54 | 5.00 | 3.08 | 4.62 | 51 |
| Corporate | 1,481 | 890.37 | 847.31 | 39.00 | 2.89 | 6.12 | 4.12 | 4.77 | 114 |
| Finance | 580 | 410.16 | 396.79 | 18.26 | 2.86 | 4.26 | 4.01 | 3.63 | 107 |
| Industrial | 474 | 232.11 | 217.05 | 9.99 | 2.80 | 6.90 | 4.16 | 5.40 | 127 |
| Utility | 427 | 248.11 | 233.47 | 10.75 | 3.02 | 8.47 | 4.26 | 6.12 | 115 |

* In USD billions

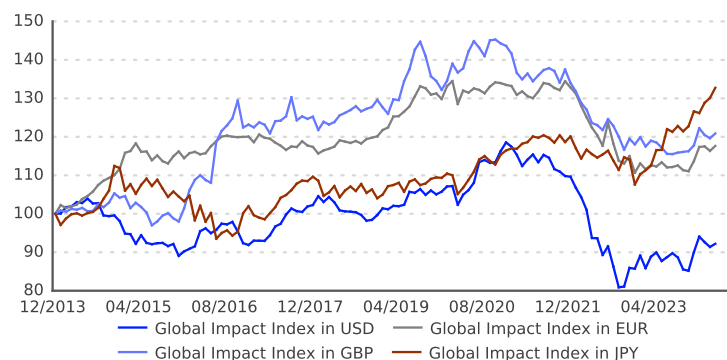
HISTORICAL EFFECTIVE DURATION



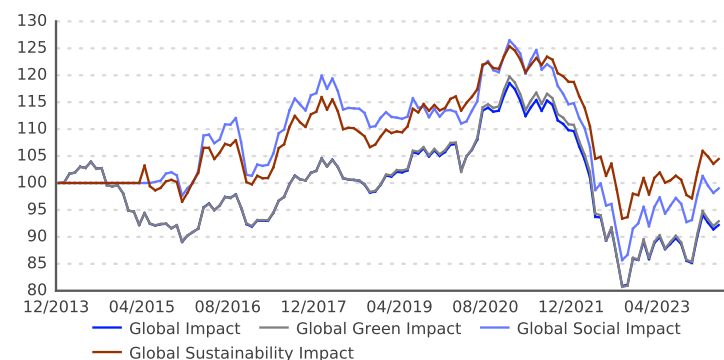
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



| | Return* | Standard Deviation* |
|----------------------------|---------|---------------------|
| Global Impact Index in USD | -0.79 | 7.64 |
| Global Impact Index in EUR | 1.60 | 5.21 |
| Global Impact Index in GBP | 1.87 | 7.27 |
| Global Impact Index in JPY | 2.80 | 7.35 |

* Annualized Since Inception (in %)

| | Return* | Standard Deviation* |
|------------------------------|---------|---------------------|
| Global Impact | -0.79 | 7.64 |
| Global Green Impact | -0.71 | 7.91 |
| Global Social Impact | -0.56 | 9.08 |
| Global Sustainability Impact | 0.49 | 7.23 |

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

| | USD | | EUR | | GBP | | JPY | |
|---------|----------|--------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | -1.99 | 0.13 | 0.25 | -0.26 | -1.09 | 0.06 | 5.22 | -1.34 |
| 1 Year | 3.79 | 6.33 | 4.41 | 4.30 | 1.58 | 5.70 | 18.02 | 0.09 |
| 3 Years | -6.40 | -2.82 | -3.72 | -4.61 | -3.60 | -3.56 | 3.95 | -6.27 |
| 5 Years | -2.01 | 0.05 | -1.25 | -1.77 | -1.40 | -0.77 | 4.32 | -2.74 |

* 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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