

**FTSE
RUSSELL**
An LSEG Business

FIXED INCOME INDEX SOLUTIONS

Your fixed
income index
partner for a
changing world



A track record you can trust



A fixed income partner with the track record, global footprint and know-how to help you meet your next challenge. That's FTSE Russell.

With market-leading products like FTSE WGBI – and with a robust database covering more than 100 countries and 18,000 unique bonds – we can help you evaluate opportunities and benchmark investments from every angle to mitigate risk and meet your strategic objectives for the fixed income asset class.

Comprehensive lineup of fixed income index solutions

Our indices measure markets in every corner of the world, providing a single source for investors implementing global, regional and local fixed income strategies.

Fixed income indices for:

- Thematic investments
- Investments with factor overlays
- Alternatively-weighted investments
- Broad range of sustainability indices

The science of precision

Whether it's a proven off-the-shelf index or a nuanced adaptation or a fully bespoke solution, getting you exactly what you need is how we do business. Our custom back-testing module calculates how your new index would have performed had it existed months, years or even decades earlier.

Sustainable investing comes to fixed income

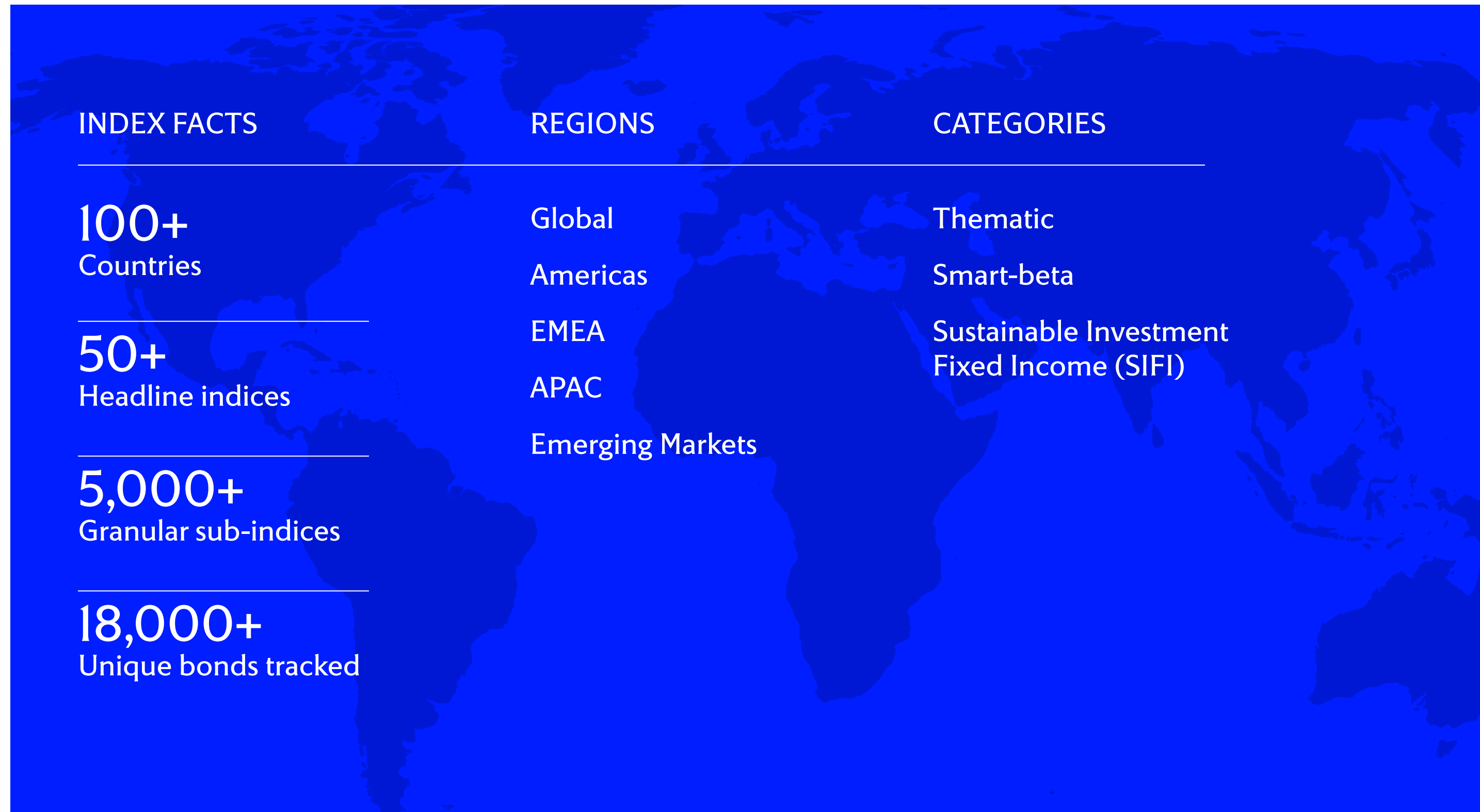
As investor understanding of the impact of ESG and climate issues on fixed income holdings grows, sustainable investment moves toward centre stage. Explore our comprehensive range of sustainable fixed income indices that can help you meet any mandate and align your SI strategy across asset classes.

And if you're pursuing a multi-asset strategy, that's easier to do when your equity and your fixed income indices come from the same provider.

Evaluate opportunities and benchmark investments from every angle.

Fixed income indices for a changing world

Underpinned by best-in-class pricing and reference data from LSEG Data & Analytics



Index packages and historical data

Our index packages provide users with a comprehensive set of headline indices. These cover multiple bond instrument types and a wide range of detailed sub-indices that include numerous parameters: i.e., country, term, sector, and quality. Each package includes issue-level and index-level files with a wide range of data points across calculated risk and return statistics. From-inception index performance and three years of constituent-level historical data are also included with each package.

**Our experts can work
with you directly to
craft the right solution.**

Global and regional packages

Global

	Base date
FTSE World Government Bond Index ¹	31 December 1984
FTSE World Government Bond Index - Developed Markets	31 December 1984
FTSE World Government Bond Index - Japanese Investment Trust ²	31 December 1984
FTSE World Government Bond 0+ Years Index	31 December 2005
FTSE Global Treasury Bill 0-1 Year Index Series	Varies by market
FTSE World Broad Investment-Grade Bond Index ³	31 December 1998
FTSE World High-Yield Market Index	31 December 2012
FTSE World Inflation-Linked Securities Index	30 April 2007
FTSE Eurodollar Bond Index	30 June 2016
FTSE Euroyen Bond Index	31 December 1994
World Money Market Indexes	31 December 1997

Americas

	Base date
FTSE US Treasury Bill Indexes	31 December 2014
FTSE US Treasury 0-1 Year Index	31 December 2000
FTSE US Treasury Floating-Rate Note Index	31 January 2014
FTSE Latin American Government Bond Index	31 March 2011
FTSE US Broad Investment-Grade Bond Index (USBIG®)	31 December 1979
FTSE US Large Pension Fund Index	31 December 1979
FTSE US High-Yield Market Index	31 December 1988
FTSE US High-Yield Market Capped Index	31 December 2001
FTSE US Preferred Stock and Hybrids Index	31 December 2005
FTSE US Treasury STRIPS Index	31 December 1991
FTSE US Mortgage Index	31 December 1979
FTSE US Municipal Tax-Exempt Investment-Grade Bond Index	31 December 2012
FTSE US Money Market Index	31 December 1997

¹ Non-JPY, Non-USD, Non-AUD, Non-CNY, Non-GBP, Non-JPY Non-CNY versions available

² Non-JPY and Non-CNY non-JPY versions available

³ Non-JPY version available

Regional packages (continued)

Asia Pacific and Japan

	Base date
FTSE Asian Government Bond Index (AGBI) ⁴	31 December 2007
FTSE Chinese Government and Policy Bank Bond Index (CNGPBI)	31 December 2010
FTSE Asian Pacific Government Bond Index	31 December 2007
FTSE Indian Government Bond Index	30 April 2020
FTSE Asian Broad Bond Index (ABBI)	30 September 2008
FTSE Japanese Broad Bond Index	31 December 2007
FTSE Chinese (Onshore CNY) Broad Bond Index	31 December 2013
FTSE Dim Sum (Offshore CNY) Bond Index	31 December 2010
FTSE Australian Broad Investment-Grade Bond Index (AusBIG [®])	30 June 2000
FTSE Japanese Broad Investment-Grade Bond Index	31 December 2007

EMEA

	Base date
FTSE CEEMEA Government Bond Index	31 March 2011
FTSE EMU Government Bond Index	31 December 1998
FTSE European Government Bond Index	31 December 1984
FTSE Euro Broad Investment-Grade Bond Index	31 December 1998
FTSE MENA Broad Bond Index	31 December 2010
FTSE Pan-European Broad Investment-Grade Bond Index	31 December 2005
FTSE UK Broad Investment-Grade Bond Index	31 December 2005
FTSE UK Domestic Investment-Grade Bond Index	31 December 2005
FTSE Swiss Broad Investment-Grade Bond Index	31 December 2005
FTSE Pan-European High-Yield Bond Index	31 December 2012
FTSE Euro Inflation-Linked Securities Index	30 April 2007
FTSE Euro Floating Rate Note Investment Grade Bond Index	31 December 2010

Regional packages and convertible bond indices

Emerging markets

	Base date
FTSE Emerging Markets Government Bond Index	31 December 2007
FTSE Emerging Markets Government Bond Index - Capped	31 December 2007
FTSE Emerging Markets Government Bond Index - Japanese Investment Trust	31 December 2007
FTSE Frontier Emerging Markets Government Bond Index	31 December 2007
FTSE Frontier Emerging Markets Government Bond Index - Capped	31 December 2007
FTSE Emerging Markets USD Government Bond Index	31 December 1995
FTSE Emerging Markets USD Government Bond Index - Capped	31 December 1995
FTSE Emerging Markets Broad Bond Index	31 December 2012
FTSE Emerging Markets Inflation-Linked Securities Index	31 March 2008

Convertible bonds

	Base date
Global Focus Convertible Bond Index	30 September 1998
Global Focus Investment Grade Convertible Bond Index	30 September 1998
Global Investment Grade Convertible Bond Index	30 September 1998
Global Vanilla Convertible Bond Index	30 September 1998
US Focus Convertible Bond Index	30 September 1998
Europe Focus Convertible Bond Index	30 September 1998
Europe Investment Grade Convertible Bond Index	30 September 1998
Eurozone Convertible Bond Index	30 September 1998
Eurozone Focus Convertible Bond Index	30 September 1998
Asia ex Japan Convertible Bond Index	30 September 1998
Japan Convertible Bond Index	30 September 1998

FIXED INCOME INDEX SOLUTIONS

Thematic indices



	Smart-beta	Sustainable Investment-ESG	Sustainable Investment-climate	Multi-asset	Other
FTSE Climate CaRD Government Bond Index Series	•		•		
FTSE Climate Risk-Adjusted Government Bond Index Series			•		
FTSE Debt-Capacity World Government Bond Index	•				
FTSE ESG Government Bond Index Series		•			
FTSE MPF World Government Bond Index					•
FTSE Nomura CaRD World Government Bond Index Series	•				
FTSE Nomura Climate Risk-Adjusted CaRD World Government Bond Index Series	•		•		
FTSE Fixed Income ex Fossil Fuels Enhanced Index Series			•		
FTSE Fixed Income Global Choice Index Series		•			
FTSE IdealRatings Broad US Dollar Sukuk Index Series					•
US Pension Liability Curve	•				•
FTSE MPF WorldBIG Corporate Bond Index					•
FTSE Time-Weighted US Fallen Angel Bond Index	•				
Russell Fixed Income Index Series				•	
FTSE Fixed Income EU Climate Benchmarks Index Series			•		
FTSE Chinese (Onshore CNY) Green Bond Index Series			•		
FTSE Climate Risk-Adjusted World Inflation Linked Securities Index Series			•		
FTSE Sustainability-Linked Bond Index Series		•			
FTSE Fixed Income Core Infrastructure Index Series				•	•
FTSE Green Impact Bond Index Series			•		
FTSE Impact Bond Index Series		•			

Index constituent information

Price and performance data

Reference data fields	ISIN CUSIP SEDOL
Indicative fields	Ticker Description Maturity Date Index Quality Rating Sector Country Currency Coupon Frequency Call Date Issue Date
Derived fields	Par Amount Market Value Accrued Interest Price
Sector fields	GLIC COBS
Index return fields	Yield to Maturity Yield to Worst OAS Average Life Effective Duration Convexity Macaulay Duration Modified Duration Real Yield Duration Duration to Worst Modified Convexity Gross Spread Spread to Worst

Risk statistics

MTD Total Return | MTD Principle Return | MTD Income Return | MTD Reinvestment Return | Daily Total Return | Total Return Index Value | YTD Total Return

History

Point in time, deep history on broad investment universes is becoming increasingly important to support data driven and systematic investing. We offer comprehensive historical index constituent data including price, performance, and risk statistics. In combination, this data can be used to test investment strategies through multiple market cycles, for global securities, across a variety of fixed income instruments.

About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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