

## SOLUTION OVERVIEW

# FTSE Blossom World Fixed Income Index

Global corporate bond index that supports multi-asset sustainable investment solutions



### Overview

Worldwide, investors are developing strategies that aim to integrate environmental, social and governance (ESG) considerations into their investment approaches, and are growing in sophistication. Following this global trend, the Japanese sustainable market has blossomed in recent times and continued to flourish, driving a demand to incorporate ESG criteria into the benchmark construction and passive strategies of investors. Investors are looking to:

- Incorporate ESG considerations to mitigate potential ESG risks and improve ESG metrics of the portfolio without deviating significantly from the performance of the broad market benchmark
- Increase transparency and disclosure in the capital markets to improve company engagement and investment stewardship practices
- Facilitate ESG integration into the Japanese market by supporting improved ESG outcomes and better corporate sustainability performance and practices

The FTSE Blossom World Fixed Income Index is designed to measure the performance of global investment-grade corporate bonds issued by public listed companies demonstrating specific environmental, social and governance (ESG) practices. Based on the underlying FTSE World Broad Investment-Grade Bond Index (WorldBIG®), the FTSE Blossom World Fixed Income Index derives its issuers from the members of the FTSE Blossom World Composite Sector Relative Index and its subsidiaries. This index consists of the FTSE Blossom Europe Sector Relative Index, the FTSE Blossom Asia Pacific ex Japan Sector Relative Index and the FTSE Blossom US Sector Relative Index.

The FTSE Blossom World Composite Sector Relative Index is an equity flagship index, which selects stocks in the top 50% of each Industry Classification Benchmark (ICB) sector with ESG Scores of 2.0 and above. It also supports climate transition to a low carbon economy by evaluating companies' climate governance and climate change efforts with Transition Pathway Initiative (TPI) Management Quality (MQ) Score.

### Core Features



**Transparent FTSE ESG Scores:** FTSE Russell assesses a wide universe of companies on their ESG performance. Within the global universe, there are more than 15,000 companies covered.



**Consistency Across Asset Classes:** Issuer parity and industry classification alignment between fixed income and equity indices facilitates multi-asset strategies and a holistic approach to portfolio construction.



**Flexibility of Customisation:** FTSE Russell allows flexibility to build fully customizable sustainable solutions tailored to each investor and reflecting a specific investment philosophy, view and purpose.



**Rich Data Sets:** The index is underpinned by a comprehensive set of daily and monthly, issue-level and index-level files, containing a robust set of performance and analytics metrics. Pricing is provided by LSEG Data & Analytics, a recognized reliable pricing source and one of the world's largest providers of financial market data and infrastructure.

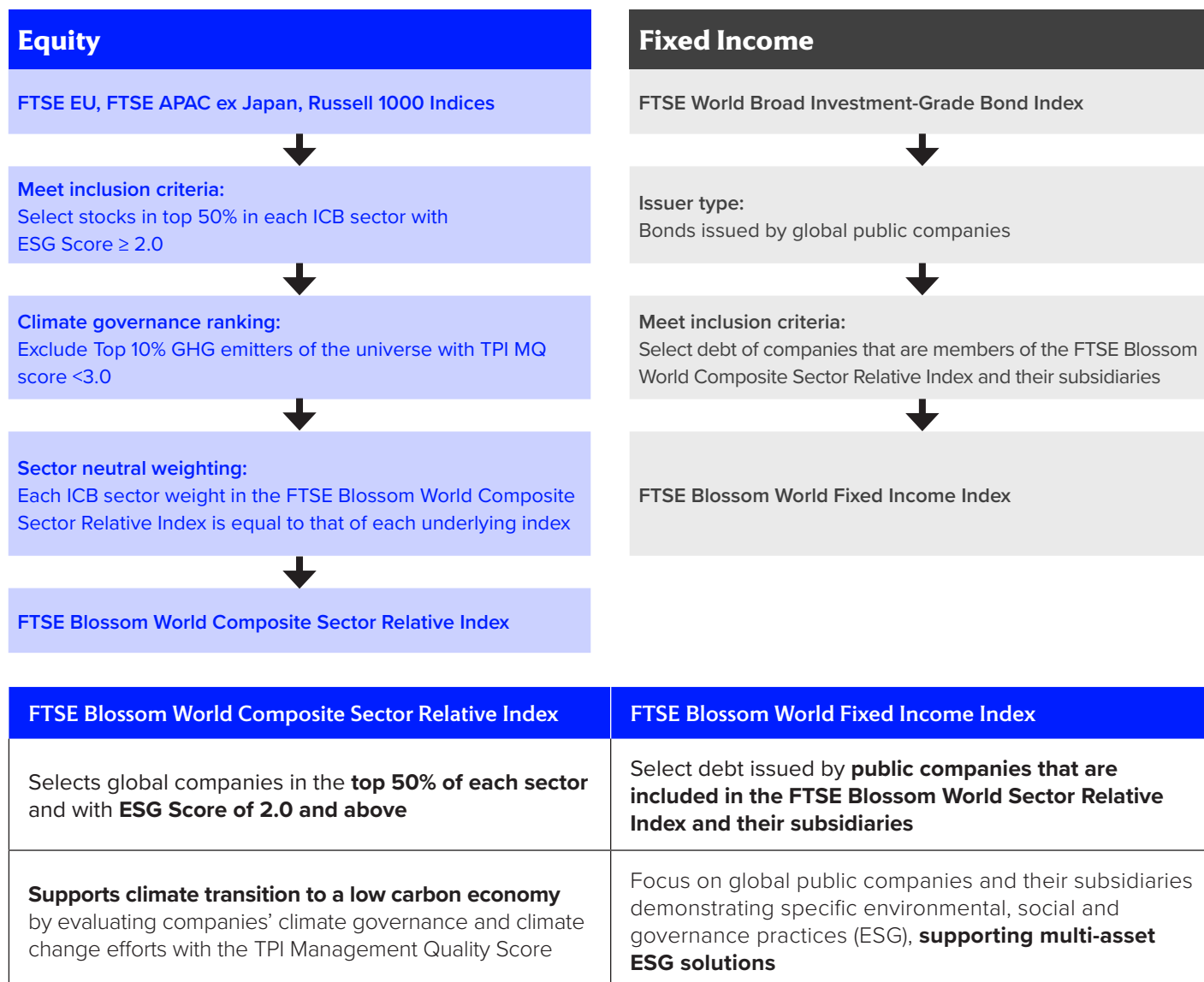


**Rigorous Governance Framework:** FTSE Russell is committed to global best practice standards in index governance. The index ground rules are publicly available and continually evaluated to ensure the index remains a relevant and reliable performance measure for the market. Our governance structure based on an independent committee whose members are independent experts drawn from asset managers, asset owners, consultants and other stakeholders.



**FTSE  
RUSSELL**  
An LSEG Business

## Index Construction Approach



## FTSE Blossom Index Series

Discover the full FTSE Blossom index series:

### Fixed income

- FTSE Blossom World Fixed Income Index
- FTSE Blossom Japan Fixed Income Index

### Equities

- FTSE Blossom World Composite Index
- FTSE Blossom World Composite Sector Relative Index
- FTSE Blossom Japan Index
- FTSE Blossom Japan Sector Relative Index
- FTSE Blossom Asia Pacific ex Japan Index
- FTSE Blossom Asia Pacific ex Japan Sector Relative Index
- FTSE Blossom Europe Index
- FTSE Blossom Europe Sector Relative Index
- FTSE Blossom US Index
- FTSE Blossom US Sector Relative Index

---

## 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.

## Contact Us

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell); email [info@ftserussell.com](mailto:info@ftserussell.com); or call your regional Client Service team office:

**EMEA** +44 (0) 20 7866 1810

**Asia-Pacific**

**North America** +1 877 503 6437

**Hong Kong** +852 2164 3333

**Tokyo** +81 (3) 6441 1430

**Sydney** +61 (0)2 7228 5659

## Disclaimer

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.



**FTSE  
RUSSELL**  
An LSEG Business