

FTSE Russell Fixed Income Index Solutions

# A World of Opportunities

An LSEG Business

## A track record you can trust

FTSE Russell is the fixed income indexing partner that offers the expertise, global capabilities and track record to help you confidently meet your evolving objectives.

With market-leading products like FTSE WGBI – and with a robust database covering more than 100 countries and 18,000 unique bonds – FTSE Russell 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.

## A comprehensive lineup of fixed income index solutions

FTSE Fixed Income Indices measure markets in every corner of the world, providing a single source for investors implementing global, regional and local fixed income strategies. Additionally, there are fixed income indices for thematic investments, investments with factor overlays, alternatively weighted investments and a broad range of sustainability indices.

## From existing indices to custom-designed

FTSE Russell subject-matter experts work directly with you to discuss your strategic objectives and help craft the right solutions for you. The answer could be a time-tested index already in market, a nuanced adaptation of an existing index, or a new, custom-designed index developed to address your particular needs.

This flexible approach – guided by our rigorous methodology – enables FTSE Russell to deliver precisely the right solution for your specific requirements.

Evaluate  
opportunities  
and benchmark  
investments from  
every angle.

## Sustainable Investment Fixed Income (SIFI) Solutions

As demand grows for sustainable investment options, our SIFI solutions – including indices focused on green, social and sustainability objectives – help you achieve your sustainable investment strategy. And if you're pursuing a multi-asset strategy, that's easier to do when your equities indices and your fixed income indices come from the same index provider.

FTSE Russell SMEs can work directly with you to craft the right solution.

## Fixed Income Indices for a changing world

FTSE Russell Fixed Income Indices are underpinned by best-in-class pricing and reference data from Refinitiv.

### INDEX FACTS

- Countries: 100+
- Headline indices: 50+
- Granular sub-indices: 5000+
- Unique bonds tracked: 18,000+

### REGIONS

- Global
- Americas
- EMEA
- APAC
- Emerging Markets

### CATEGORIES

- Thematic
- Alternatively-weighted
- Sustainable Investment Fixed Income (SIFI)

## Index Packages and Historical Data

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

## FTSE Fixed Income Indices: regional packages and thematic indexes

GLOBAL PACKAGE	
	Base date
FTSE World Government Bond Index (WGBI) <sup>1</sup>	December 31, 1984
FTSE World Government Bond Index – Developed Markets	December 31, 1984
FTSE World Government Bond Index – Extended	December 31, 1984
FTSE World Government Bond Index – Japanese Investment Trust <sup>2</sup>	December 31, 1996
FTSE World Government Bond 0+ Years Index	December 31, 2005
FTSE Global Treasury Bill 0-1 Year Index Series	Varies by market
FTSE World Broad Investment-Grade Bond Index (WorldBIG <sup>®</sup> ) <sup>2</sup>	December 31, 1998
FTSE World High-Yield Bond Index	December 31, 2012
FTSE World Inflation-Linked Securities Index (WorldILSI)	April 30, 2007
FTSE World Money Market Index	December 31, 1997
FTSE Eurodollar Bond Index	June 30, 1993
FTSE Eurosterling Bond Index	December 31, 1994
FTSE Euroyen Bond Index	December 31, 1994

AMERICAS PACKAGE	
	Base date
FTSE US Treasury Bill Indexes	December 31, 2014
FTSE US Treasury 0-1 Year Index	December 31, 2000
FTSE US Treasury Floating-Rate Note Index	January 31, 2014
FTSE Latin American Government Bond Index	March 31, 2011
FTSE US Broad Investment-Grade Bond Index (USBIG <sup>®</sup> )	December 31, 1979
FTSE US Large Pension Fund Index	December 31, 1979
FTSE US High-Yield Market Index <sup>3</sup>	December 31, 1988
FTSE US High-Yield Market Capped Index	December 31, 2001
FTSE US Preferred Stock and Hybrids Index	December 31, 2005
FTSE US Treasury STRIPS Index	December 31, 1991
FTSE US Mortgage Index	December 31, 1979
FTSE US Municipal Tax-Exempt Investment-Grade Bond Index	December 31, 2012
FTSE US Money Market Index	December 31, 1997

ASIA PACIFIC AND JAPAN PACKAGE	
	Base date
FTSE Asian Government Bond Index (AGBI) <sup>3</sup>	December 31, 2007
FTSE Chinese Government and Policy Bank Bond Index (CNGPBI)	December 31, 2010
FTSE Vietnamese Government Bond Index	December 31, 2014
FTSE Asian Pacific Government Bond Index	December 31, 2007
FTSE Asian Broad Bond Index (ABBI)	September 30, 2008
FTSE Japanese Broad Bond Index	December 31, 2007
FTSE Japanese Broad Investment-Grade Bond Index	December 31, 2007
FTSE Chinese (Onshore CNY) Broad Bond Index	December 31, 2013
FTSE Chinese (Onshore CNY) Green Bond Index	June 30, 2016
FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index	December 31, 2013
FTSE Chinese USD Broad Bond Index	September 30, 2008
FTSE Dim Sum (Offshore CNY) Bond Index	December 31, 2010
FTSE Australian Broad Investment-Grade Bond Index (AusBIG <sup>®</sup> )	June 30, 2000

EMEA PACKAGE	
	Base date
FTSE CEEMEA Government Bond Index	March 31, 2011
FTSE EMU Government Bond Index (EGBI)	December 31, 1998
FTSE Swiss Government Bond Index	December 31, 1984
FTSE Portuguese Government Bond Index	December 31, 1994
FTSE Saudi Arabian Government Bond Index	February 28, 2020
FTSE Nigerian Government Bond Index	December 31, 2014
FTSE Greek Government Bond Index	March 31, 2000
FTSE Euro Broad Investment-Grade Bond Index (EuroBIG <sup>®</sup> )	December 31, 1998
FTSE MENA Broad Bond Index	December 31, 2010
FTSE Pan-European Broad Investment-Grade Index	December 31, 2005
FTSE UK Broad Investment-Grade Index (UKBIG)	December 31, 2005
FTSE UK Domestic Broad Investment - Grade Bond Index (UKDIGBI)	December 31, 2005
FTSE Pan-European High-Yield Market Index	December 31, 2012

EMERGING MARKETS PACKAGE	
	Base date
FTSE Emerging Markets Government Bond Index (EMGBI) <sup>3</sup>	December 31, 2007
FTSE EMGBI – Japanese Investment Trust	December 31, 2007
FTSE Frontier Emerging Markets Government Bond Index Series	December 31, 2007
FTSE Emerging Markets USD Government Bond Index <sup>3</sup>	December 31, 1995
FTSE Indian Government Bond Index	July 31, 2010
FTSE Emerging Markets USD Broad Bond Index <sup>3</sup>	December 31, 2012
FTSE Emerging Markets Inflation-Linked Securities Index	March 31, 2008

■ Government 
 ■ Broad 
 ■ Corporate 
 ■ Other

- 1 Non-JPY, Non-USD, Non-AUD, Non-CNY versions available
- 2 Non-JPY version available
- 3 Capped and/or Extended version available

THEMATIC	SMART-BETA	SUSTAINABLE INVESTMENT	MULTI-ASSET	OTHER
FTSE Climate Risk-Adjusted World Government Bond Index (CLMTWGBI)		X		
FTSE Climate Risk-Adjusted Euro Government Bond Index (CLMTEGBI)		X		
FTSE Advanced Climate Risk-Adjusted Euro Government Bond Index (ACLMTEGBI)		X		
FTSE Advanced Climate Risk-Adjusted World Government Bond Index (ACLMTWGBI)		X		
FTSE Nomura Carry and Roll Down (CaRD) World Government Bond Index Series	X			
FTSE Nomura Climate CaRD World Government Bond Index	X	X		
FTSE Climate Risk-Adjusted Carry and Roll Down World Government Bond Index	X	X		
FTSE Advanced Climate Risk-Adjusted Carry and Roll Down World Government Bond Index	X	X		
FTSE Climate Risk-Adjusted Carry and Roll Down EMU Government Bond Index	X	X		
FTSE Advanced Climate Risk-Adjusted Carry and Roll Down EMU Government Bond Index	X	X		
FTSE ESG World Government Bond Index		X		
FTSE ESG European Monetary Union (EMU) Government Bond Index		X		
FTSE Debt-Capacity World Government Bond Index	X			
FTSE MPF World Government Bond Index (MPF WGBI)				
FTSE RAFI Sovereign Developed Markets Bond Index Series	X			
FTSE IdealRatings Broad US Dollar Sukuk Index Series				X
FTSE Pension Liability Index	X			X
FTSE EuroBIG Impact Bond Index		X		
FTSE USBIG Green Impact Bond Index		X		
FTSE Global Green Impact Bond Index		X		
FTSE WorldBIG Green Impact Bond Index		X		
FTSE RAFI World Corporate Investment-Grade Bond Index	X			
FTSE Time-Weighted US Fallen Angel Bond Index	X			
FTSE Advanced Climate Risk-Adjusted World Inflation Linked Securities Index (ACLMTWILSI)		X		
FTSE Climate Risk-Adjusted World Inflation Linked Securities Index (CLMTWILSI)		X		
FTSE Fixed Income Core Infrastructure Index – Investment Grade			X	X
FTSE Fixed Income Core Infrastructure Index – High Yield			X	X

■ Government 
 ■ Broad 
 ■ Corporate 
 ■ Other

**Index constituent history**

Point in time, deep history on broad investment universes is becoming increasingly important to support data driven and systematic investing. FTSE Russell offers 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.

Index constituent 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:	Month to Date Total Return   Daily Total Return   Total Return Index Value   MTD Price Return   MTD Income Return   MTD Reinvestment Return   MTD Principle Return   YTD Total Return
Index constituent risk statistics	
Yield to Maturity   Yield to Worst   Effective Duration   OAS   Convexity Macaulay Duration   Modified Duration   Real Yield Duration   Duration to Worst   Modified Convexity   Gross Spread   Spread to Worst   Average Life	

**For more information about our indices, please visit [ftserussell.com](https://ftserussell.com).**

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**About FTSE Russell**

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

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