



**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 FACTS	REGIONS	CATEGORIES
100+ Countries	Global	Thematic
50+ Headline indices	Americas	Smart-beta
5,000+ Granular sub-indices	EMEA	Sustainable Investment
18,000+ Unique bonds tracked	APAC	Fixed Income (SIFI)
	Emerging Markets	

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

Americas

	Base date
<div></div> FTSE US Treasury Bill Indexes	31 December 2014
<div></div> FTSE US Treasury 0-1 Year Index	31 December 2000
<div></div> FTSE US Treasury Floating-Rate Note Index	31 January 2014
<div></div> FTSE Latin American Government Bond Index	31 March 2011
<div></div> FTSE US Broad Investment-Grade Bond Index (USBIG®)	31 December 1979
<div></div> FTSE US Large Pension Fund Index	31 December 1979
<div></div> FTSE US High-Yield Market Index	31 December 1988
<div></div> FTSE US High-Yield Market Capped Index	31 December 2001
<div></div> FTSE US Preferred Stock and Hybrids Index	31 December 2005
<div></div> FTSE US Treasury STRIPS Index	31 December 1991
<div></div> FTSE US Mortgage Index	31 December 1979
<div></div> FTSE US Municipal Tax-Exempt Investment-Grade Bond Index	31 December 2012
<div></div> 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
<div></div> FTSE Asian Government Bond Index (AGBI) ⁴	31 December 2007
<div></div> FTSE Chinese Government and Policy Bank Bond Index (CNGPBI)	31 December 2010
<div></div> FTSE Asian Pacific Government Bond Index	31 December 2007
<div></div> FTSE Indian Government Bond Index	30 April 2020
<div></div> FTSE Asian Broad Bond Index (ABBI)	30 September 2008
<div></div> FTSE Asian Local-Currency Broad Bond Index (ALBBI)	
<div></div> FTSE Hong Kong Broad Bond Index (HKBBI)	30 September 2018
<div></div> FTSE South Korean Broad Bond Index (KRBBI)	31 December 2020
<div></div> FTSE Singapore Broad Bond Index (SGBBI)	30 September 2018
<div></div> FTSE Philippine Broad Bond Index (PHBBI)	30 September 2018
<div></div> FTSE Japanese Broad Bond Index	31 December 2007
<div></div> FTSE Chinese (Onshore CNY) Broad Bond Index	31 December 2013
<div></div> FTSE Dim Sum (Offshore CNY) Bond Index	31 December 2010
<div></div> FTSE Australian Broad Investment-Grade Bond Index (AusBIG®)	30 June 2000
<div></div> FTSE Japanese Broad Investment-Grade Bond Index	31 December 2007

EMEA

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

Regional packages and convertible bond indices

Emerging markets

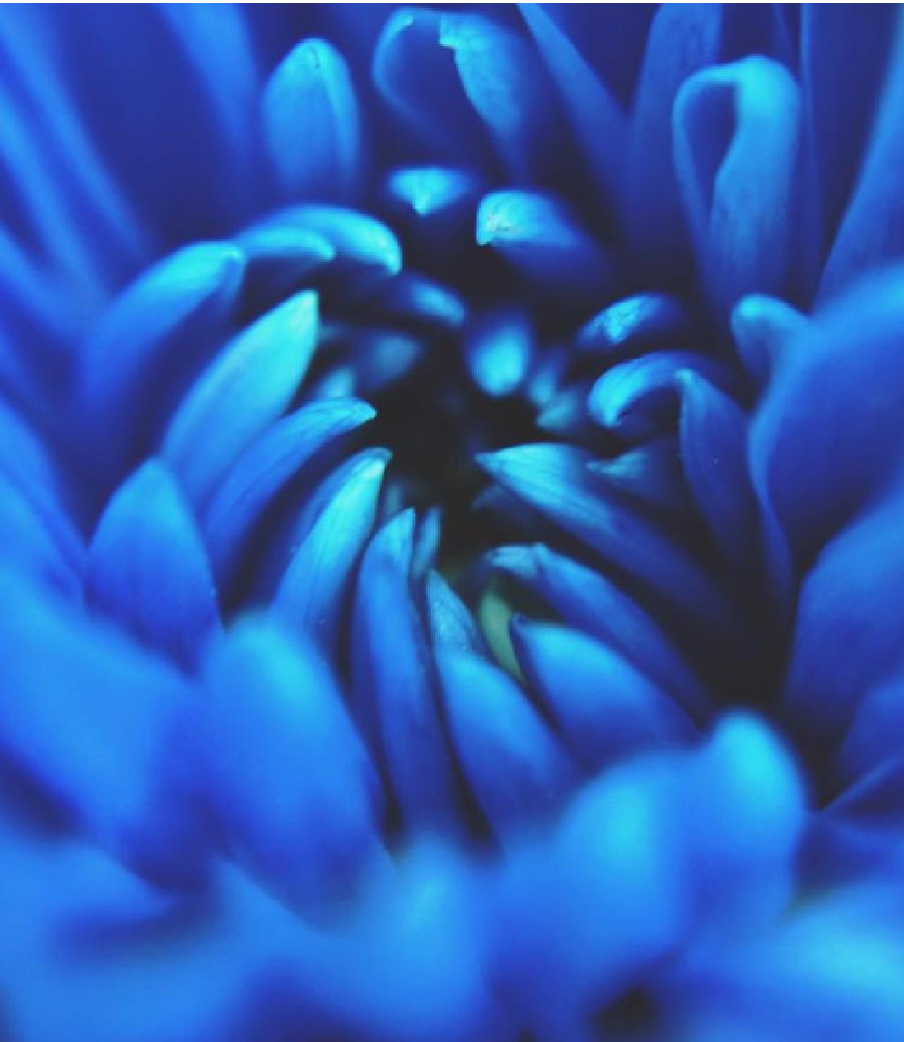
	Base date
<div></div> FTSE Emerging Markets Government Bond Index	31 December 2007
<div></div> FTSE Emerging Markets Government Bond Index - Capped	31 December 2007
<div></div> FTSE Emerging Markets Government Bond Index - Japanese Investment Trust	31 December 2007
<div></div> FTSE Frontier Emerging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

Convertible bonds

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

FIXED INCOME INDEX SOLUTIONS

Thematic
indices



Government
Broad
Corporate
Other

	Smart-beta	Sustainable Investment-ESG	Sustainable Investment-climate	Multi-asset	Other
Government					
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	●		●		
Broad					
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	●				●
Corporate					
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 Fixed Income TPI Index Series			●		
Other					
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.

To learn more, email info@ftserussell.com; or call your regional Client Service Team office:

EMEA
+44 (0) 20 7866 1810

North America
+1 877 503 6437

Asia-Pacific
HONG KONG +852 2164 3333
TOKYO +81 (3) 6441 1430
SYDNEY +61 (0) 2 7228 5659

Visit lseg.com/en/ftse-russell

Disclaimer

© 2024 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®”, “WMRTM”, “FRTM” 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the 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.

Visit lseg.com/en/ftse-russell