

FTSE Russell-linked ETPs

List of US & Canada domiciled ETPs
linked to FTSE Russell indices
– Q4 2023



**FTSE
RUSSELL**

An LSEG Business



List of US & Canda ETPs linked to FTSE Russell equity indices – Q4 2023

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Asia ex-Japan	Franklin FTSE Asia ex Japan	FLAX	FTSE Asia Pacific ex Japan RIC Capped	6-Feb-18	FTCRAXJ	Index provider
Equity - Asia ex-Japan	Global X FTSE Southeast Asia	ASEA	FTSE/ASEAN 40	16-Feb-11	ASEAN40	Index provider
Equity - Asia Pacific	Vanguard FTSE Pacific	VPL	FTSE Developed Asia Pacific All Cap	27-Mar-13	ACDAPR	Index provider
Equity - Australia	Franklin FTSE Australia	FLAU	FTSE Australia RIC Capped	6-Nov-17	FTCRAU	Index provider
Equity - Canada	Franklin FTSE Canada	FLCA	FTSE Canada RIC Capped	6-Nov-17	FTCRCAN	Index provider
Equity - Canada	Franklin FTSE Canada All Cap Index	FLCD	FTSE Canada All Cap Domestic	20-Feb-19	ACCANXF	Index provider
Equity - Canada	Invesco FTSE RAFI Canadian Fundamental	PXC	FTSE RAFI Canada	26-Jan-12	FRCANTR	Index provider
Equity - Canada	iShares Canadian Fundamental	CRQ	FTSE RAFI Canada	22-Feb-06	FRCANTR	Index provider
Equity - Canada	Vanguard FTSE Canada	VCE	FTSE Canada Domestic	30-Nov-11	WICANXF	Index provider
Equity - Canada	Vanguard FTSE Canada All Cap	VCN	FTSE Canada All Cap Domestic	2-Aug-13	ACCANXF	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Canada	Vanguard FTSE Canadian High Dividend Yield	VDY	FTSE Canada High Dividend Yield	2-Nov-12	GPVAN025	Index provider
Equity - Developed Asia Pacific	Vanguard FTSE Developed Asia Pacific All Cap	VA	FTSE Developed Asia Pacific All Cap	30-Jun-14	ACDPAC	Index provider
Equity - Developed Europe	Franklin FTSE Europe ex U.K. Index	FLUR	FTSE Developed Europe ex U.K.	20-Feb-19	AWDEXUKS	Index provider
Equity - Developed Europe	Vanguard FTSE Developed Europe All Cap	VE	FTSE Developed Europe All Cap	30-Jun-14	ACDEURS	Index provider
Equity - Developed ex-Korea	BMO Global Consumer Discretionary Hedged to CAD	DISC	FTSE Developed Consumer Discretionary Capped 100% Hedged to CAD	8-Dec-20	26044	Index provider
Equity - Developed ex-Korea	BMO Global Consumer Staples Hedged to CAD	STPL	FTSE Developed Consumer Staples Capped 100% Hedged to CAD	8-Dec-20	29039	Index provider
Equity - Developed ex-US	Schwab Fundamental International Large Company	FNDF	Russell RAFI Developed ex US Large Company	15-Aug-13	D41456	Index provider
Equity - Developed ex-US	Schwab Fundamental International Small Company	FNDC	Russell RAFI Developed ex US Large Company	15-Aug-13	D41457	Index provider
Equity - Developed ex-US	Schwab International Equity	SCHF	FTSE Developed ex US	3-Nov-09	AWDXUS	Index provider
Equity - Developed ex-US	Schwab International Small-Cap Equity	SCHC	FTSE Developed Small Cap ex US Liquid	14-Jan-10	GPSCW006	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Developed ex-US	Xtrackers FTSE Developed Ex US Comprehensive Factor	DEEF	FTSE Developed ex US Comprehensive Factor	24-Nov-15	FDCUCPF	Index provider
Equity - Developed ex-US	IQ 50 Percent Hedged FTSE International	HFXI	FTSE Developed ex North America 50% Hedged to USD	22-Jul-15	GPNYL002	Index provider
Equity - Developed ex-US	Invesco FTSE International Low Beta Equal Weight	IDLB	FTSE Developed ex US Low Beta Equal Weight	5-Nov-15	FDXULB	Index provider
Equity - Developed ex-US	Invesco FTSE RAFI Developed Markets ex-U.S.	PXF	FTSE RAFI Developed ex US	25-Jun-07	FRX1	Index provider
Equity - Developed ex-US	Invesco FTSE RAFI Developed Markets ex-U.S. Small-Mid	PDN	FTSE RAFI Developed ex US Mid Small 1500	27-Sep-07	FRSDXUS	Index provider
Equity - Developed ex-US	Invesco PureBetaSM FTSE Developed ex-North America	PBDM	FTSE Developed ex North America	22-Sep-17	AWDXNA	Index provider
Equity - Developed ex-US	Invesco International Developed Dynamic Multifactor	IMFL	FTSE Developed ex US Invesco Dynamic Multifactor	24-Feb-21	FDXUSMF	Index provider
Equity - Developed ex-US	iShares International Developed Small Cap Value Factor	ISVL	FTSE Developed ex US ex Korea Small Cap Focused Value	23-Mar-21	SDXUSKFV	Index provider
Equity - Developed ex-US	Vanguard FTSE Developed Markets	VEA	FTSE Developed All Cap ex US	29-May-13	ACDXUS	Index provider
Equity - Developed ex-US	JPMorgan Diversified Return International Equity	JPIN	JPMorgan Diversified Factor International Equity	7-Nov-14	FTJPIN	Index-linked
Equity - Developed ex-US	Pacer Developed Markets International Cash Cows 100	ICOW	Pacer Developed Markets International Cash Cows 100	19-Jun-17	ICOW	Index-linked

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Developed ex-US	Vanguard FTSE Developed All Cap Ex U.S.	VDU	FTSE Developed All Cap ex US	2-Aug-13	ACDXUS	Index provider
Equity - Developed ex-US	Vanguard FTSE Developed All Cap ex North America (CAD-hedged)	VI	FTSE Developed All Cap ex North America Hedged CAD	1-Dec-15	ACDXNANCN	Index provider
Equity - Developed ex-US	Vanguard FTSE Developed All Cap ex North America	VIU	FTSE Developed All Cap ex North America	1-Dec-15	ACDXNA	Index provider
Equity - Emerging Markets	Schwab Fundamental Emerging Markets Large Company	FNDE	Russell RAFI Emerging Markets Large Company	15-Aug-13	D41459	Index provider
Equity - Emerging Markets	Schwab International Emerging Markets Equity	SCHE	FTSE Emerging	14-Jan-10	AWALLE	Index provider
Equity - Emerging Markets	Invesco FTSE RAFI Emerging Markets	PXH	FTSE RAFI Emerging	27-Sep-07	FREM	Index provider
Equity - Emerging Markets	Invesco PureBetaSM FTSE Emerging Markets	PBEE	FTSE Emerging	22-Sep-17	AWALLE	Index provider
Equity - Emerging Markets	Vanguard FTSE Emerging Markets	VWO	FTSE Emerging Markets All Cap China A Inclusion	10-Jan-13	FQEACR	Index provider
Equity - Emerging Markets	JPMorgan Diversified Return Emerging Markets Equity	JPEM	FTSE Emerging Markets All Cap China A Inclusion	8-Jan-15	FTJPEM	Index-linked
Equity - Emerging Markets	Pacer Emerging Markets Cash Cows 100	ECOW	Pacer Emerging Markets Cash Cows 100	2-May-19	ECOW	Index-linked
Equity - Emerging Markets	iShares Emerging Markets Fundamental	CWO	FTSE RAFI Emerging	7-Apr-09	FTFREMQCA D	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Emerging Markets	Vanguard FTSE Emerging Markets All Cap	VEE	FTSE Emerging Markets All Cap China A Inclusion	30-Nov-11	FQEAC	Index provider
Equity - Europe	Direxion Daily FTSE Europe Bull 3X	EURL	FTSE Developed Europe All Cap	22-Jan-14	ACDEURS	Index provider
Equity - Europe	Franklin FTSE Europe	FLEE	FTSE Developed Europe RIC Capped	6-Nov-17	FTCRDEUR	Index provider
Equity - Europe	Franklin FTSE Europe Hedged	FLEH	FTSE Developed Europe RIC Capped Hedged to USD	6-Nov-17	FRCEDEUH	Index provider
Equity - Europe	Franklin FTSE Germany	FLGR	FTSE Germany RIC Capped	6-Nov-17	FRCRDEU	Index provider
Equity - Europe	Franklin FTSE Russia	FLRU	FTSE Russia RIC Capped	6-Feb-18	FTCRRUS	Index provider
Equity - Europe	Franklin FTSE South Korea	FLKR	FTSE South Korea RIC Capped	6-Nov-17	FTCRKOR	Index provider
Equity - Europe	ProShares Ultra FTSE Europe	UPV	FTSE Developed Europe All Cap	27-Apr-10	ACDEURS	Index provider
Equity - Europe	ProShares UltraShort FTSE Europe	EPV	FTSE Developed Europe All Cap	23-Apr-13	ACDER	Index provider
Equity - Europe	Vanguard FTSE Europe	VGK	FTSE Developed Europe All Cap	27-Mar-13	ACDER	Index provider
Equity - Europe	Pacer Trendpilot European ETF	PTEU	Pacer Trendpilot European Index	14-Dec-15	PTEU	Index-linked
Equity - Global Equity	Invesco International Developed Dynamic-Multifactor Index ETF - CAD	IIMF IIM.F	FTSE Developed ex US Invesco Dynamic Multifactor Index	13-Jul-23		Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Global Equity	Vanguard ESG International Stock	VSGX	FTSE Global All Cap ex US Choice	20-Sep-18	ACGXUSR	Index provider
Equity - Global Equity	Vanguard FTSE All-World ex US	VEU	FTSE All-World ex US	2-Mar-07	AWXUSAS	Index provider
Equity - Global Equity	Vanguard FTSE All-World ex-US Small-Cap	VSS	FTSE Global Small Cap ex US	02-Apr-09	SCGXUSR	Index provider
Equity - Global Equity	Vanguard High Dividend Yield	VYM	FTSE High Dividend Yield	10-Nov-06	GPVAN001	Index provider
Equity - Global Equity	Vanguard International High Dividend	VYMI	FTSE All-World ex US High Dividend Yield	2-Mar-16	GPVAN090	Index provider
Equity - Global Equity	Vanguard Total International Stock	VXUS	FTSE Global All Cap ex US	3-Jun-13	ACGXUSR	Index provider
Equity - Global Equity	Vanguard Total World Stock	VT	FTSE Global All Cap	24-Jun-08	ACGR	Index provider
Equity - Global Equity	IQ Global Equity R&D Leaders ETF	WRND	IQ Global Equity R&D Leaders Index	8-Feb-22		Index-linked
Equity - Global Equity	Pacer Global Cash Cows Dividend	GCOW	Pacer Global Cash Cows High Dividend 100	22-Feb-16	GPTRP007	Index-linked
Equity - Global Equity	Renaissance IPO	IPO	Renaissance IPO	14-Oct-13	IPOUSA	Index-linked
Equity - Global Equity	Renaissance International IPO	IPOS	Renaissance International IPO	6-Oct-14	IPOXUS	Index-linked
Equity - Global Equity	Vanguard FTSE Developed ex North America High Dividend Yield	VIDY	FTSE All-World High Dividend Yield	28-Aug-18	AWHDY	Index provider
Equity - Global ex-Canada	Vanguard FTSE Global All Cap ex Canada	VXC	FTSE Global All Cap ex Canada China A Inclusion	30-Jun-14	FQACXC	Index provider
Equity - Global ex-US	Vanguard FTSE Developed All Cap Ex U.S. (CAD-hedged)	VEF	FTSE Developed All Cap ex US Hedged to CAD	30-Nov-11	GPVAN069	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Greater China	Direxion Daily FTSE China Bear 3X	YANG	FTSE China 50	3-Dec-13	XIN0CN	Index provider
Equity - Greater China	Direxion Daily FTSE China Bull 3X	YINN	FTSE China 50	3-Dec-13	XIN0CN	Index provider
Equity - Greater China	Franklin FTSE China	FLCH	FTSE China RIC Capped	6-Nov-17	FTCRCHN	Index provider
Equity - Greater China	Invesco China Technology	CQQQ	FTSE China Incl A 25% Technology Capped	20-Jun-19	FCATC	Index provider
Equity - Greater China	iShares China Large-Cap	FXI	FTSE China 50	5-Oct-04	XINOUC	Index provider
Equity - Greater China	Pacer CSOP FTSE China A50	AFTY	FTSE China A50	12-Mar-15	A50CNHN	Index provider
Equity - Greater China	ProShares Short FTSE China 50	YXI	FTSE China 50	16-Mar-10	XIN0UC	Index provider
Equity - Greater China	ProShares Ultra FTSE China 50	XPP	FTSE China 50	2-Jun-09	XIN0UC	Index provider
Equity - Greater China	ProShares UltraShort FTSE China 50	FXP	FTSE China 50	6-Nov-07	XIN0UC	Index provider
Equity - Greater China	iShares China	XCH	FTSE China 50	21-Jan-10	XIN0UC	Index provider
Equity - Infrastructure	iShares Environmental Infrastructure and Industrials ETF	EFRA	FTSE Green Revenues Select Infrastructure and Industrials Index (Net of Tax)	9-Nov-22	GDXKGRSN	Index provider
Equity - Japan	Franklin FTSE Japan	FLJP	FTSE Japan RIC Capped	6-Nov-17	FTCRJPN	Index provider
Equity - Japan	Franklin FTSE Japan Hedged	FLJH	FTSE Japan RIC Capped Hedged to USD	6-Nov-17	FTCRJPNH	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Japan	Franklin FTSE Japan Index	FLJA	FTSE Japan	20-Feb-19	WIJPN	Index provider
Equity - Japan	iShares Japan Fundamental (CAD-Hedged)	CJP	FTSE RAFI Japan Index C\$ Hedged Canadian	14-Feb-07	FTRAJATR	Index provider
Equity - Latin America	Franklin FTSE Brazil	FLBR	FTSE Brazil RIC Capped	6-Nov-17	FTCRBRA	Index provider
Equity - Latin America	Franklin FTSE Latin America	FLLA	FTSE Latin America RIC Capped	11-Oct-18	FTCRLAM	Index provider
Equity - Latin America	Franklin FTSE Mexico	FLMX	FTSE Mexico RIC Capped	6-Nov-17	FTCRMEX	Index provider
Equity - Other Asia	Franklin FTSE Hong Kong	FLHK	FTSE Hong Kong RIC Capped	6-Nov-17	FTCRHKG	Index provider
Equity - Other Asia	Franklin FTSE India	FLIN	FTSE India RIC Capped	6-Feb-18	FTCRIND	Index provider
Equity - Other Asia	Franklin FTSE Saudi Arabia	FLSA	FTSE Saudi Arabia RIC Capped	11-Oct-18	FTCRSAU	Index provider
Equity - Other Asia	Franklin FTSE Switzerland	FLSW	FTSE Switzerland RIC Capped	8-Feb-18	FTCRCHE	Index provider
Equity - Other Asia	Franklin FTSE Taiwan	FLTW	FTSE Taiwan RIC Capped	6-Nov-17	FTCRTWN	Index provider
Equity - Other Asia	Invesco India	PIN	FTSE India Quality and Yield Select	20-Jun-19	WIINDQY	Index provider
Equity - Real Estate	BMO Canadian MBS Index ETF	ZMBS	FTSE Canada NHA MBS 975 Index	9-Feb-17	26026	Index provider
Equity - Real Estate	Vanguard FTSE Canadian Capped REIT	VRE	FTSE Canada All Cap Real Estate Capped 25%	2-Nov-12	GPVAN022	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - Real Estate Sector	X-Links Monthly Pay 2X Leveraged Mortgage REIT ETN	REML	FTSE NAREIT All Mortgage Capped	12-Jul-16	FNMRC	Index provider
Equity - Real Estate Sector	ETFB Green SRI REITs ETF	RITA	FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Capped Index	9-Dec-21	FENGRIC	Index provider
Equity - Real Estate Sector	First Trust FTSE EPRA/NAREIT Developed Markets Real Estate	FFR	FTSE EPRA/NAREIT Developed	27-Apr-07	ENGL	Index provider
Equity - Real Estate Sector	iShares Environmentally Aware Real Estate ETF	ERET	FTSE EPRA Nareit Developed Green Target Index (Net of Tax)	15-Nov-22	FENDGTN	Index provider
Equity - Real Estate Sector	iShares International Developed Real Estate	IFGL	FTSE EPRA/NAREIT Developed ex US	12-Nov-07	EGXU	Index provider
Equity - Real Estate Sector	iShares Global REIT	REET	FTSE EPRA/NAREIT Global REIT	10-Jul-14	ENXG	Index provider
Equity - Real Estate Sector	iShares Mortgage Real Estate Capped	REM	FTSE NAREIT All Mortgage Capped	1-May-07	FNMRC	Index provider
Equity - Real Estate Sector	iShares Residential Real Estate Capped	REZ	FTSE NAREIT All Residential Capped	1-May-07	FN17C	Index provider
Equity - Real Estate Sector	iShares Core US REIT	USRT	FTSE NAREIT Equity REITs	1-May-07	FNRE	Index provider
Equity - UK Large Cap	Franklin FTSE United Kingdom	FLGB	FTSE UK RIC Capped	6-Nov-17	FTCRUK	Index provider
Equity - US Basic Materials Sector	iShares US Basic Materials	IYM	Russell 1000 Basic Materials RIC 22.5/45 Capped	17-Sep-21	RIYMC	Index provider
Equity - US Consumer Sector	iShares US Consumer Discretionary	IYC	Russell 1000 Consumer Discretionary 40 Act 15/22.5 Capped	17-Sep-21	RIYCC	Index provider
Equity - US Consumer Sector	iShares US Consumer Staples	IYK	Russell 1000 Consumer Staples RIC 22.5/45 Capped	17-Sep-21	RIYKC	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Energy Sector	iShares US Energy	IYE	Russell 1000 Energy RIC 22.5/45 Capped	17-Sep-21	RIYEC	Index provider
Equity - US Financials Sector	iShares US Financials	IYF	Russell 1000 Financials 40 Act 15/22.5 Capped	17-Sep-21	RIYFC	Index provider
Equity - US Healthcare Sector	iShares US Healthcare	IYH	Russell 1000 Healthcare RIC 22.5/45 Capped	17-Sep-21	RIYHC	Index provider
Equity - US Industrials Sector	iShares US Industrials	IYJ	Russell 1000 Industrials 40 Act 15/22.5 Capped	17-Sep-21	RIYJC	Index provider
Equity - US Large Cap	Invesco Russell 1000 Dynamic-Multifactor Index ETF - CAD	IUMF IUMF.F	Russell 1000® Invesco Dynamic Multifactor Index	13-Jul-23		Index provider
Equity - US Large Cap	iPath Long Extended Russell 1000 TR	ROLAF	Russell 1000	29-Nov-10	RU1000	Index provider
Equity - US Large Cap	Schwab Fundamental U.S. Broad Market	FNDB	Russell RAFI US	15-Aug-13	D41446	Index provider
Equity - US Large Cap	Schwab Fundamental U.S. Large Company	FNDX	Russell RAFI US Large Company	15-Aug-13	D41447	Index provider
Equity - US Large Cap	Credit Suisse FI Large Cap Gr Enh	FLGE	Russell 1000 Growth	11-Jun-14	RU1000G	Index provider
Equity - US Large Cap	Xtrackers Russell 1000 Comprehensive Factor	DEUS	Russell 1000 Comprehensive Factor	28-Jun-16	R1CPF	Index provider
Equity - US Large Cap	Xtrackers Russell 1000 US QARP	QARP	Russell 1000 2Qual / Val 5% Capped Factor	5-Apr-18	R1VQQF	Index provider
Equity - US Large Cap	Invesco FTSE RAFI US 1000	PRF	FTSE RAFI US 1000	19-Dec-05	FR10	Index provider
Equity - US Large Cap	Invesco Russell 1000 Dynamic Multifactor	OMFL	Russell 1000 OFI Dynamic Multifactor	10-Nov-17	IIMFL	Index provider
Equity - US Large Cap	Invesco Russell 1000 Enhanced Equal Weight	USEQ	Russell 1000 Enhanced Value Equal Weight	13-Jul-17	R1EVEW	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Large Cap	Invesco Russell 1000 Equal Weight	EQAL	Russell 1000 Equal Weight	23-Dec-14	R1ELC	Index provider
Equity - US Large Cap	Invesco Russell 1000 Low Beta Equal Weight	USLB	Russell 1000 Low Beta Equal Weight	5-Nov-15	R1LB	Index provider
Equity - US Large Cap	iShares Russell 1000	IWB	Russell 1000	15-May-00	RU1000	Index provider
Equity - US Large Cap	SPDR® Russell 1000 Low Volatility Focus	ONEV	Russell 1000 Low Volatility Focus	3-Dec-15	R1VFF	Index provider
Equity - US Large Cap	SPDR® Russell 1000 Momentum Focus	ONEO	Russell 1000 Momentum Focus	3-Dec-15	R1MFF	Index provider
Equity - US Large Cap	SPDR® Russell 1000 Yield Focus	ONEY	Russell 1000 Yield Focus	3-Dec-15	R1YFF	Index provider
Equity - US Large Cap	Vanguard Russell 1000	VONE	Russell 1000	20-Sep-10	RU1000	Index provider
Equity - US Large Cap	Franklin U.S. Large Cap Multifactor Index ETF	FLQL	LibertyQ US Large Cap Equity USD	28-Apr-17	FLQL1	Index-linked
Equity - US Large Cap	Franklin FTSE U.S. Index	FLAM	FTSE USA	20-Feb-19	WIUSA	Index provider
Equity - US Large Cap	Invesco FTSE RAFI U.S. Fundamental	PXS	FTSE RAFI US 1000	14-Apr-15	FR10	Index provider
Equity - US Large Cap	Invesco FTSE RAFI U.S. Fundamental	PXS.U	FTSE RAFI US 1000	14-Apr-15	FR10	Index provider
Equity - US Large Cap	Invesco FTSE RAFI U.S. Fundamental	PXU.F	FTSE RAFI US 1000 Canadian Dollar Hedged	26-Jan-12	FR10CH	Index provider
Equity - US Large Cap	iShares International Fundamental	CIE	FTSE RAFI Developed ex US 1000	14-Feb-07	FRXUS	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Large Cap	iShares US Fundamental	CLU	FTSE RAFI US 1000 Canadian Dollar Hedged	8-Sep-06	FR10CH	Index provider
Equity - US Large Cap	iShares US Fundamental	CLU.C	FTSE RAFI US 1000	7-Apr-09	FR10	Index provider
Equity - US Large Cap	Franklin LibertyQT U.S. Equity	FLUS	LibertyQ US Large Cap Equity	28-Apr-17	FLQL1N	Index-linked
Equity - US Large Cap	iShares US Utilities	IDU	Russell 1000 Utilities RIC 22.5/45 Capped	17-Sep-21	RIDUC	Index provider
Equity - US Large Cap	iShares Russell Top 200	IWL	Russell Top 200	22-Sep-09	RT200	Index provider
Equity - US Large Cap	Vanguard ESG US Stock	ESGV	FTSE US All Cap Choice	20-Sep-18	FGCUSAC	Index provider
Equity - US Large Cap	Wahed FTSE USA Shariah	HLAL	FTSE USA Shariah	15-Jul-19	SWUSA	Index provider
Equity - US Large Cap	Columbia Research Enhanced Core ETF	RECS	Beta Advantage® Research Enhanced US Equity	25-Sep-19	BARECO	Index-linked
Equity - US Large Cap	Goldman Sachs JUST U.S. Large Cap Equity	JUST	JUST US Large Cap Diversified	13-Jun-18	JULCD	Index-linked
Equity - US Large Cap	IQ U.S. Large Cap R&D Leaders ETF	LRND	IQ U.S. Large Cap R&D Leaders Index	8-Feb-22		Index-linked
Equity - US Large Cap	JPMorgan U.S. Momentum Factor	JMOM	JP Morgan US Momentum Factor	8-Nov-17	JMOM	Index-linked
Equity - US Large Cap	JPMorgan U.S. Quality Factor	JQUA	JP Morgan US Quality Factor	8-Nov-17	JQUA	Index-linked
Equity - US Large Cap	JPMorgan Diversified Return U.S. Equity	JPUS	JPMorgan Diversified Factor US Equity	29-Sep-15	FTJPUS	Index-linked

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Large Cap	JPMorgan Carbon Transition U.S. Equity	JCTR	JPMorgan Asset Management Carbon Transition U.S. Equity Index	9-Dec-20	JPMIUCT	Index-linked
Equity - US Large Cap	Pacer US Cash Cows 100	COWZ	Pacer US Cash Cows 100	16-Dec-16	COWZ	Index-linked
Equity - US Large Cap Growth	Goldman Sachs MarketBeta Russell 1000 Growth Equity ETF	GGUS	Russell 1000 Growth 40 Act Daily Cap USD	28-Nov-23		Index provider
Equity - US Large Cap Growth	Large Cap Growth Index-Linked	FRLG	Russell 2000 Growth	3-Apr-18	RU2000G	Index provider
Equity - US Large Cap Growth	iShares Russell 1000 Growth	IWF	Russell 1000 Growth	33-May-00	RU1000G	Index provider
Equity - US Large Cap Growth	iShares Russell Top 200 Growth	IWY	Russell Top 200 Growth	22-Sep-09	RT200G	Index provider
Equity - US Large Cap Growth	iShares Factors US Growth Style ETF	STLG	Russell US Large Cap Factors Growth Style	16-Jan-20	STLG	Index provider
Equity - US Large Cap Growth	UBS AG FI Enhanced Big Cap Growth	FBGX	Russell 1000 Growth	8-Jun-12	RU1000G	Index provider
Equity - US Large Cap Growth	ETRACS 2x Leveraged US Growth Factor TR ETN	IWFL	Russell 1000 Growth	5-Feb-21	RU1000G	Index provider
Equity - US Large Cap Growth	Vanguard Russell 1000 Growth	VONG	Russell 1000 Growth	20-Sep-10	RU1000G	Index provider
Equity - US Large Cap Growth	Pacer US Large Cap Cash Cows Growth Leaders ETF	COWG	Pacer US Large Cap Cash Cows Growth Leaders Index	22-Dec-22	COWG	Index-linked
Equity - US Large Cap Value	Goldman Sachs MarketBeta Russell 1000 Value Equity ETF	GVUS	Russell 1000 Value 40 Act Daily Capp USD	28-Nov-23		Index provider
Equity - US Large Cap Value	iShares Russell 1000 Value	IWD	Russell 1000 Value	22-May-00	RU1000V	Index provider
Equity - US Large Cap Value	iShares Russell Top 200 Value	IWX	Russell Top 200 Value	22-Sep-09	RT200V	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Large Cap Value	iShares Focused Value Factor ETF	FOVL	Focused Value Select TR USD	19-Mar-19	GPBGI204	Index provider
Equity - US Large Cap Value	ETRACS 2x Leveraged US Value Factor TR ETN	IWDL	Russell 1000 Value	5-Feb-21	RU1000V	Index provider
Equity - US Large Cap Value	Vanguard Russell 1000 Value	VONV	Russell 1000 Value	20-Sep-10	RU1000V	Index provider
Equity - US Large Cap Value	Columbia Research Enhanced Value ETF	REVS	Beta Advantage® Research Enhanced US Value Index	25-Sep-19	BAREVA	Index-linked
Equity - US Large Cap Value	iShares Focused Value Factor	FOVL	Focused Value Select	21-Mar-19	GPBGI204	Index-linked
Equity - US Large Cap Value	JPMorgan U.S. Value Factor	JVAL	JP Morgan US Value Factor	8-Nov-17	JVAL	Index-linked
Equity - US Micro Cap	iShares Micro-Cap	IWC	Russell Microcap	12-Aug-05	RMICRO	Index provider
Equity - US Mid Cap	Direxion Daily Small Cap Bear 3X	TZA	Russell 2000	5-Nov-08	RU2000	Index provider
Equity - US Mid Cap	Direxion Daily Small Cap Bull 3X	TNA	Russell 2000	5-Nov-08	RU2000	Index provider
Equity - US Mid Cap	Invesco FTSE RAFI US 1500 Small-Mid	PRFZ	FTSE RAFI US 1500 Mid Small	20-Sep-06	FR15	Index provider
Equity - US Mid Cap	iShares Russell Mid-Cap	IWR	Russell Mid Cap	17-Jul-01	RMCC	Index provider
Equity - US Mid Cap	Franklin U.S. Mid Cap Multifactor Index ETF	FLQM	LibertyQ US Mid Cap Equity USD	28-Apr-17	FLQM1	Index-linked

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Mid Cap	JPMorgan Diversified Return U.S. Mid Cap Equity	JPME	JPMorgan Diversified Factor US Mid Cap Equity	12-May-16	FTJPME	Index-linked
Equity - US Mid Cap	iShares U.S. Small Cap (CAD-Hedged)	XSU	Russell 2000 CAD Hedged	14-May-07	RU2CADHDG	Index provider
Equity - US Mid Cap	ETRACS 2x Leveraged US Size Factor TR ETN	IWML	Russell 2000	5-Feb-21	RU2000	Index provider
Equity - US Mid Cap Growth	iShares Russell Mid-Cap Growth	IWP	Russell Mid Cap Growth	17-Jul-01	RMCCG	Index provider
Equity - US Mid Cap Value	iShares Russell Mid-Cap Value	IWS	Russell Mid Cap Value	17-Jul-01	RMCCV	Index provider
Equity - US Small Cap	Vanguard Russell 3000	VTHR	Russell 3000	20-Sep-10	RU3000	Index provider
Equity - US Small Cap	iPath Long Extended Russell 2000 TR	RTLAF	Russell 2000	29-Nov-10	RU2000	Index provider
Equity - US Small Cap	Schwab Fundamental U.S. Small Company	FNDA	Russell RAFI US Small Company	15-Aug-13	D41448	Index provider
Equity - US Small Cap	Global X Russell 2000 Covered Call	RYLD	CBOE Russell 2000 BuyWrite	22-Apr-19	R2000	Index provider
Equity - US Small Cap	Global X Russell 2000 Covered Call & Growth ETF	RYLG	Cboe Russell 2000 Half BuyWrite Index	5-Oct-22	R2000	Index provider
Equity - US Small Cap	Innovator Russell 2000 Power Buffer - July Series	KJUL	Russell 2000	1-Jul-20	RU2000	Index provider
Equity - US Small Cap	Innovator Russell 2000 Power Buffer - April Series	KAPR	Russell 2000	1-Apr-20	RU2000	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Small Cap	Innovator Russell 2000 Power Buffer - January Series	KJAN	Russell 2000	1-Jan-20	RU2000	Index provider
Equity - US Small Cap	Innovator Russell 2000 Power Buffer - October Series	KOCT	Russell 2000	1-Oct-19	RU2000	Index provider
Equity - US Small Cap	Invesco Russell 2000 Dynamic Multifactor	OMFS	Russell 2000 OFI Dynamic Multifactor	10-Nov-17	IIMFS	Index provider
Equity - US Small Cap	iShares Russell 2000	IWM	Russell 2000	22-May-00	RU2000	Index provider
Equity - US Small Cap	iShares Russell 3000	IWV	Russell 3000	22-May-00	RU3000	Index provider
Equity - US Small Cap	iShares Russell 2500	SMMD	Russell 2500	6-Jul-17	RU2500	Index provider
Equity - US Small Cap	ProShares Russell 2000 Dividend Growers	SMDV	Russell 2000 Dividend Growth	13-Feb-15	D94622	Index provider
Equity - US Small Cap	ProShares Short Russell2000	RWM	Russell 2000	23-Jan-07	RU2000	Index provider
Equity - US Small Cap	ProShares Ultra Russell2000	UWM	Russell 2000	23-Jan-07	RU2000	Index provider
Equity - US Small Cap	ProShares UltraPro Russell2000	URTY	Russell 2000	9-Feb-10	RU2000	Index provider
Equity - US Small Cap	ProShares UltraPro Short Russell2000	SRTY	Russell 2000	9-Feb-10	RU2000	Index provider
Equity - US Small Cap	ProShares UltraShort Russell2000	TWM	Russell 2000	23-Jan-07	RU2000	Index provider
Equity - US Small Cap	Vanguard Russell 2000	VTWO	Russell 2000	20-Sep-10	RU2000	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Equity - US Small Cap	Franklin U.S. Small Cap Multifactor Index ETF	FLQS	LibertyQ US Small Cap Equity USD	28-Apr-17	FLQS1	Index-linked
Equity - US Small Cap	Goldman Sachs ActiveBeta US Small Cap Equity	GSSC	Goldman Sachs ActiveBeta U.S. Small Cap Equity	28-Jun-17		Index-linked
Equity - US Small Cap	JPMorgan Diversified Return U.S. Small Cap Equity	JPSE	JPMorgan Diversified Factor US Small Cap Equity	6-Nov-16	FTJPSE	Index-linked
Equity - US Small Cap	ProShares Russell U.S. Dividend Growers	TMDV	Russell 3000 Dividend Elite Index	5-Nov-19	R3000	Index provider
Equity - US Small Cap Growth	iShares Russell 2000 Growth	IWO	Russell 2000 Growth	24-Jul-00	RU2000G	Index provider
Equity - US Small Cap Growth	Vanguard Russell 2000 Growth	VTWG	Russell 2000 Growth	20-Sep-10	RU2000G	Index provider
Equity - US Small Cap Value	iShares Russell 2000 Value	IWN	Russell 2000 Value	24-Jul-00	RU2000V	Index provider
Equity - US Small Cap Value	iShares US Small Cap Value Factor ETF	SVAL	Russell 2000 Focused Value Select	27-Oct-20	SVAL	Index provider
Equity - US Small Cap Value	Vanguard Russell 2000 Value	VTWV	Russell 2000 Value	20-Sep-10	RU2000V	Index provider
Equity - US Technology Sector	iShares US Technology	IYW	Russell 1000 Technology RIC 22.5/45 Capped	17-Sep-21	RIYWC	Index provider
Equity - US Telecommunications Sector	iShares US Telecommunications	IYZ	Russell 1000 Telecommunications RIC 22.5/45 Capped	17-Sep-21	RIYZC	Index provider

List of US & Canada ETPs linked to FTSE Russell fixed income indices – Q4 2023

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Fixed Income - Canada	BMO Aggregate Bond	ZAG	FTSE Canada Universe Bond	8-Dec-20	26035	Index provider
Fixed Income - Canada	BMO Canada 1-10 Year BBB Corporate Bond Index ETF	ZBBB	FTSE Canada 1-10 Year BBB Corporate Bond Index	11-Feb-20	404250	Index provider
Fixed Income - Canada	BMO Corporate Bond Index ETF	ZCB	FTSE Canada All Corporate Bond	11-Feb-20	404200	Index provider
Fixed Income - Canada	BMO Mid Corporate Bond	ZCM	FTSE Canada Mid Term Corporate Bond	7-Apr-17	D94795	Index provider
Fixed Income - Canada	BMO Short Corporate Bond	ZCS	FTSE Canada Short Term Corporate Bond	7-Apr-17	D94796	Index provider
Fixed Income - Canada	BMO Short Corporate Bond (Accumulating Units)	ZCS.L	FTSE Canada Short Term Corporate Bond	19-Jan-10	26009	Index provider
Fixed Income - Canada	BMO Discount Bond	ZDB	FTSE Canada Universe Discount Bond	19-May-10	26001	Index provider
Fixed Income - Canada	BMO Long Federal Bond Index ETF	ZFL	FTSE Canada Long Term Federal Bond	19-Mar-13	26002	Index provider
Fixed Income - Canada	BMO Mid Federal Bond	ZFM	FTSE Canada Mid Term Federal Bond	19-Jan-10	26019	Index provider
Fixed Income - Canada	BMO Short Federal Bond	ZFS	FTSE Canada Short Term Federal Bond	29-May-09	26011	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Fixed Income - Canada	BMO Short Corporate Bond (Accumulating Units)	ZCS.L	FTSE Canada Short Term Corporate Bond	19-Jan-10	26009	Index provider
Fixed Income - Canada	BMO Discount Bond	ZDB	FTSE Canada Universe Discount Bond	19-May-10	26001	Index provider
Fixed Income - Canada	BMO Long Federal Bond Index ETF	ZFL	FTSE Canada Long Term Federal Bond	19-Mar-13	26002	Index provider
Fixed Income - Canada	BMO Mid Federal Bond	ZFM	FTSE Canada Mid Term Federal Bond	19-Jan-10	26019	Index provider
Fixed Income - Canada	BMO Short Federal Bond	ZFS	FTSE Canada Short Term Federal Bond	29-May-09	26011	Index provider
Fixed Income - Canada	BMO Short Federal Bond (Accumulating Units)	ZFS.L	FTSE Canada Short Term Federal Bond	19-Mar-13	26012	Index provider
Fixed Income - Canada	BMO Government Bond Index ETF	ZGB	FTSE Canada All Government Bond	11-Feb-20	405000	Index provider
Fixed Income - Canada	BMO Long Corporate Bond	ZLC	FTSE Canada Long Term Corporate Bond	9-Feb-17	26029	Index provider
Fixed Income - Canada	BMO Mid Provincial Bond	ZMP	FTSE Canada Mid Term Provincial Bond	9-Feb-17	26027	Index provider
Fixed Income - Canada	BMO Long Provincial Bond	ZPL	FTSE Canada Long Term Provincial Bond	10-Feb-14	59980	Index provider
Fixed Income - Canada	BMO Short Provincial Bond	ZPS	FTSE Canada Short Term Provincial Bond	19-May-10	29059	Index provider
Fixed Income - Canada	BMO Short Provincial Bond (Accumulating Units)	ZPS.L	FTSE Canada Short Term Provincial Bond	19-Jan-10	26045	Index provider
Fixed Income - Canada	BMO Canada 1-10 Year A+ Corporate Bond Index ETF	ZQB	FTSE Canada 1-10 Year A+ Corporate Bond Index	20-Oct-09	26029	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Fixed Income - Canada	BMO Real Return Bond	ZRR	FTSE Canada Real Return Non-Agency Bond	20-Oct-09	26026	Index provider
Fixed Income - Canada	BMO Short-Term Bond Index ETF	ZSB	FTSE Canada Short Term Bond	20-Oct-09	26027	Index provider
Fixed Income - Canada	CI First Asset 1-5 Year Laddered Government Strip Bond	BXF	FTSE Canada 1-5 Year Laddered Government Strip Bond	5-Jun-13	59840	Index provider
Fixed Income - Canada	CI Marret Alt Abs Rt Bd ETF Common	CMAR	FTSE Canada Universe Bond	16-Jan-20		Index provider
Fixed Income - Canada	CI Marret Alt Abs Rt Bd ETF Common	CMAR.U	FTSE Canada Universe Bond	16-Jan-20		Index provider
Fixed Income - Canada	CI First Asset Short Term Government Bond	FGB	FTSE Canada Short Term Government Bond	24-Feb-16	26034	Index provider
Fixed Income - Canada	Invesco 1-3 Year Laddered Floating Rate Note	PFL	FTSE Canada 1-3 Year Laddered Floating Rate Note	21-Jul-14	59760	Index provider
Fixed Income - Canada	Invesco Long Term Government Bond	PGL	FTSE Canada Ultra Liquid Long Term Government Bond	15-Jun-11	103200	Index provider
Fixed Income - Canada	Invesco 1-5 Year Laddered Investment Grade Corporate Bond	PSB	FTSE Canada Investment Grade 1-5 Year Laddered Corporate Bond	15-Jun-11	59730	Index provider
Fixed Income - Canada	iShares 1-10 Year Laddered Corporate Bond	CBH	FTSE Canada 1-10 Laddered Corporate Bond	20-Oct-11	59770	Index provider
Fixed Income - Canada	iShares 1-5 Year Laddered Corporate Bond	CBO	FTSE Canada 1-5 Year Laddered Corporate Bond	25-Feb-09	59730	Index provider
Fixed Income - Canada	iShares 1-5 Year Laddered Government Bond	CLF	FTSE Canada 1-5 Year Laddered Government Bond	31-Jan-08	59630	Index provider
Fixed Income - Canada	iShares 1-10 Year Laddered Government Bond	CLG	FTSE Canada 1-10 Year Laddered Government Bond	20-Oct-11	59670	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Fixed Income - Canada	iShares Convertible Bond	CVD	FTSE Canada Convertible Bond	14-Jun-11	104730	Index provider
Fixed Income - Canada	iShares Canadian Universe Bond	XBB	FTSE Canada Universe Overall Bond	20-Nov-00	26045	Index provider
Fixed Income - Canada	iShares Canadian Corporate Bond	XCB	FTSE Canada All Corporate Bond	6-Nov-06	29039	Index provider
Fixed Income - Canada	iShares Floating Rate	XFR	FTSE Canada Floating Rate Note	6-Dec-11	104830	Index provider
Fixed Income - Canada	iShares Canadian Government Bond	XGB	FTSE Canada All Government Bond	6-Nov-06	26044	Index provider
Fixed Income - Canada	iShares Global Government Bond (CAD Hedged)	XGGB	FTSE World Government Bond CAD Hedged	21-Sep-17	WGBI	Index provider
Fixed Income - Canada	iShares Canadian HYBrid Corporate Bond	XHB	FTSE Canada HYBrid Bond	22-Sep-10	103170	Index provider
Fixed Income - Canada	iShares Core Canadian Long-Term Bond	XLB	FTSE Canada Long Term Bond	6-Nov-06	26010	Index provider
Fixed Income - Canada	iShares Core High Quality Canadian Bond	XQB	FTSE Canada Liquid Universe Capped Bond	19-Nov-09	59700	Index provider
Fixed Income - Canada	iShares Canadian Real Return Bond	XRБ	FTSE Canada Real Return Bond	19-Dec-05	26101	Index provider
Fixed Income - Canada	iShares Canadian Short Term Bond	XSB	FTSE Canada Short Term Bond	20-Nov-00	26035	Index provider
Fixed Income - Canada	iShares Core Canadian Short Term Corporate + Maple Bond	XSH	FTSE Canada Bond Family + Maple Short Term Corporate Bond	13-Sep-11	21540	Index provider
Fixed Income - Canada	RBC Target 2024 Corporate Bond	RQL	FTSE Canada 2024 Maturity Corporate Bond	12-Sep-18	141566	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Fixed Income - Canada	RBC Target 2025 Corporate Bond	RQN	FTSE Canada 2025 Maturity Corporate Bond	12-Sep-18	141567	Index provider
Fixed Income - Canada	RBC Target 2026 Corporate Bond	RQO	FTSE Canada 2026 Maturity Corporate Bond	23-Sep-20	141568	Index provider
Fixed Income - Canada	RBC Target 2027 Corporate Bond	RQP	FTSE Canada 2027 Maturity Corporate Bond	23-Sep-20	141569	Index provider
Fixed Income - Canada	RBC Target 2028 Corporate Bond	RQQ	FTSE Canada 2028 Maturity Corporate Bond	26-Aug-22	141570	Index provider
Fixed Income - Canada	RBC Target 2029 Corporate Bond	RQR	FTSE Canada 2022 Maturity Corporate Bond	26-Aug-22	141571	Index provider
Fixed Income - Emerging Markets	Goldman Sachs Access Emerging Markets USD Bond ETF	GEMD	FTSE Goldman Sachs Emerging Markets Government Bond Index	15-Feb-22	CFIIGEMD	Index provider
Fixed Income - Global	iShares International Treasury Bond	IGOV	FTSE WGBI - Developed Markets Capped Select	1-Sep-20	CFIIWDCS	Index provider
Fixed Income - Global	iShares 1-3 year International Treasury Bond	ISHG	FTSE WGBI – Developed Markets 1-3 Years Capped Select	1-Sep-20	CFIIWCS1	Index provider
Fixed Income - Inflation-linked	Goldman Sachs Access Inflation Protected USD Bond	GTIP	FTSE Goldman Sachs Treasury Inflation Protected USD Bond	4-Oct-18	CFIIGTIP	Index provider
Fixed Income - Inflation-linked	ProShares Inflation Expectations	RINF	FTSE 30-Year TIPS (Treasury Rate-Hedged)	10-Jan-12	CRIIRINF	Index provider
Fixed Income - Inflation-linked	SPDR FTSE International Government Inflation-Protected Bond	WIP	FTSE International Inflation-Linked Securities Select	13-Mar-08	CFIIWILC	Index provider
Fixed Income - US	Goldman Sachs Access High Yield Corporate Bond	GHYB	FTSE Goldman Sachs High Yield Corporate Bond	5-Sep-17	CFIIGHYB	Index provider
Fixed Income - US	Goldman Sachs Access Investment Grade Corporate Bond	GIGB	FTSE Goldman Sachs Investment Grade Corporate Bond	6-Jun-17	CFIIGIGB	Index provider

Asset class	Product name	Ticker	Benchmark index	Issuance date	Index code	FTSE role
Fixed Income - US	Goldman Sachs Access US Investment-Grade Corporate Bond 1-5 Years ETF	GSIG	FTSE Goldman Sachs US Investment-Grade Corporate Bond 1-5 Years Index	7-Jul-20	CFIIGSIG	Index provider
Fixed Income - US	Goldman Sachs Access US Aggregate Bond ETF	GCOR	FTSE Goldman Sachs US Broad Bond Index	10-Sep-20	CFIIGCOR	Index provider
Fixed Income - US	ProShares High Yield – Interest Rate Hedged	HYHG	FTSE High Yield (Treasury Rate-Hedged)	21-May-13	CFIIHYHG	Index provider
Fixed Income - US	Vident Core U.S. Bond Strategy	VBND	Vident Core U.S. Bond Strategy	16-Oct-14	VUBDX	Index-linked
Fixed Income - US	Goldman Sachs TreasuryAccess 0-1 Year	GBIL	FTSE US Treasury 0-1 Year Composite Select	6-Sep-16	CFIIU0CS	Index provider
Fixed Income - US	ProShares Investment Grade – Interest Rate Hedged	IGHG	FTSE Corporate Investment Grade (Treasury Rate-Hedged)	5-Nov-13	CFIIGHG	Index provider

Additional ETP & derivatives resources

Name	Type	Link
List of APAC domiciled ETPs linked to FTSE Russell indices	Product guide	Link
List of EMEA domiciled ETPs linked to FTSE Russell indices	Product guide	Link
List of global derivatives contracts linked to FTSE Russell indices	Product guide	Link
Advisor's guide to indexing and ETFs	Educational	Link
Russell 2000 Index Quarterly Chartbook	Market report	Link
The role of indices in today's capital markets	Video	Link

ETPs (Exchange Traded Products) are not sponsored, endorsed, issued, sold or promoted by FTSE Russell or LSEG. Nor do FTSE Russell or LSEG make any representation regarding the advisability of investing in any of the products. Product issuers listed in this document are not affiliated to FTSE Russell or LSEG.

The right ETP starts with the right index

Deeper knowledge about how indices work can drive better portfolio outcomes.

ftserussell.com/research

ftserussell.com/education-center/advisors-guide-indexing-and-etfs



Disclaimer

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) The Yield Book Inc ("YB") and (7) 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, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International 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 the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group 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 the LSE Group 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. Indexes cannot be invested in directly. Inclusion of an asset in an index 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 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.

The information contained in this report should not be considered "research" as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council ("MiFID II") and is provided for no fee.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group 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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB, BR and/or their respective licensors.

About FTSE Russell (LSEG)

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, visit lseg.com/ftse-russell; 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



**FTSE
RUSSELL**

An LSEG Business