

SOLUTION OVERVIEW

FTSE Fixed Income Indexes History

Deep, high-quality, historical index constituent data and robust security-level analytics to support research, predictive modeling, asset allocation, macroeconomic research and portfolio construction and management.

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



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Index constituent and returns history start dates for flagship FTSE Fixed Income Indexes

Package	Short name	Headline index name	Monthly Start Date*	Daily Start Date**
Global	WGBI	World Government Bond Index	1985	1993
	WorldILSI	World Inflation-Linked Securities Index	2007	2007
	WorldBIG	World Broad Investment-Grade Bond Index	1999	2000
Emerging Markets	EMGBI	Emerging Markets Government Bond Index	2008	2008
	EMILSI	Emerging Markets Inflation-Linked Securities Index	2008	2008
	EMUSDGBI	Emerging Markets USD Government Bond Index	1996	2001
	EMUSDBBI	Emerging Markets Broad Bond Index	2013	2013
Americas	USBIG	US Broad Investment-Grade Bond Index	1980	1995
	STRIPS	US Treasury STRIPS Index	1992	1998
	MTG	US Mortgage Index	1980	1995
	MUNITEIG	US Municipal Tax-Exempt Investment-Grade Bond Index	2013	2019
	HYM	US High-Yield Market Index	1989	2001
EMEA	EGBI	EMU Government Bond Index	1999	1999
	EuroBIG	Euro Broad Investment-Grade Bond Index	1999	1999
	EHYM	European High-Yield Market Index	2013	2013
APAC	AGBI	Asian Government Bond Index	2008	2008
	ABBI	Asian Broad Bond Index	2008	2008
	AusBIG	Australian Broad Investment-Grade Bond Index	2000	2000

* Monthly start date – indicates the date from which monthly data is available

** Daily start date – indicates the date from which daily data is available

Note: In most cases, historical data availability for sub indexes is consistent with each parent index

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