

## SOLUTION OVERVIEW

# FTSE Fixed Income Indexes

Index packages and historical data



### Overview

FTSE Russell offers investors a full suite of choice across the global fixed income investment spectrum built on a transparent, rules-based framework for benchmark construction. The FTSE Fixed Income Indexes represent the ease-of-use and versatility investors expect from FTSE Russell's industry-leading multi-asset capabilities.

### Regional index packages with comprehensive, modular bond market coverage

The FTSE Fixed Income Indexes are grouped into five robust regional packages, thoughtfully packaged to provide users access to a comprehensive set of headline indexes covering multiple bond instrument types, plus a wide range of detailed sub-indexes across a number of parameters including by country, term, sector and quality. Thematic indexes are also available covering a range of investment theses and alternative approaches.

### Rich, versatile data sets underpinned by best-in-class models

Each index package includes issue-level and index-level files that include a wide range of data points across calculated risk and returns statistics. Designed with versatility in mind, the files seamlessly flow together to facilitate ease of use and index implementation. From-inception index performance and three years of constituent-level historical data are included with each package.

### Features

#### Comprehensive regional packages

Offers breadth and depth of coverage across multiple fixed income instruments

#### Modular sub-indexes

Provide granularity and facilitate deep market research, analytics, modelling, and opportunity set evaluation

#### Rich, versatile data sets

Deliver a wide range of data points in easy-to-use file deliverables

#### Daily preview reporting

Forward-looking reports providing visibility to the security-level adjustments required for a seamless month-end index rebalance [Link here](#)

#### Daily cash files

Report the cash held in an index on a security-level basis from interest payments, principal and reinvestment income, on a daily and month-to-date basis

**5+**  
comprehensive  
packages

**50+**  
headline  
indexes

**5,000+**  
granular  
sub-indexes

**5,000,000+**  
risk and return statistics  
reported daily



**FTSE  
RUSSELL**  
An LSEG Business

## FTSE Fixed Income Indexes: 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>2</sup>	December 31, 1998
FTSE World High-Yield Bond Index	December 31, 2012
FTSE World Inflation-Linked Securities Index (WorldLSI)	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®)	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 Chinese (Onshore CNY) Broad Bond Index	December 31, 2013
FTSE Dim Sum (Offshore CNY) Bond Index	December 31, 2010
FTSE Australian Broad Investment-Grade Bond Index (AusBIG®)	June 30, 2000
FTSE Chinese (Onshore CNY) Green Bond Index	June 30, 2016
FTSE Japanese Broad Investment-Grade Bond Index	December 31, 2007

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®)	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

FTSE Fixed Income Indexes

	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 WGBI	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		
	Debt-Capacity World Government Bond Index	X			
	FTSE IdealRatings Broad US Dollar Sukuk Index Series				X
	MPF World Government Bond Index (MPF WGBI)				X
	US Pension Liability Curve	X			X
	FTSE EuroBIG Impact Bond Index		X		
	FTSE USBIG 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 RAFI Sovereign Developed Markets Bond Index Series	X			
	FTSE Global Green Impact Bond Index		X		
	FTSE WorldBIG Green Impact Bond Index		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

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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.

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