

INDEX MODULE OVERVIEW

FTSE Russell Index Module

A comprehensive solution for custom
fixed index analysis and design



The FTSE Russell Index Module is a powerful, easy-to-use tool that allows users to quickly research and analyse index ideas, back-test potential new indices, and perform custom benchmark design.

Index Module provides access to a comprehensive index repository across several regions, with 10 years of back-tested history, all powered by our market-trusted fixed-income analytics.

This module's intuitive interface offers a wealth of customisation features and speed-to-market capabilities to create indices that meet the most complex portfolio mandates.

Access Index Module via Refinitiv Workspace or any web browser.

Region	Asset Type	Quality	Currency	Market
Global	Government	Investment Grade	USD	Emerging Markets
North America	Securitized	High Yield	EUR	Local
EMEA	Corporate	Broad	LOCAL	Developed Markets
Asia Pacific				
Latin America				

Select	Index	Description	Asset Class	Asset Type	Quality	Market	Region	Currency	Weighting
<input type="checkbox"/>	ABB	FTSE Asian Broad Bond Index	(FE)	Broad	NA	EM	APAC	USD	Market Cap
<input type="checkbox"/>	AGB	FTSE Asian Government Bond Index	(FE)	Government	NA	EM	APAC	MULTI	Market Cap
<input type="checkbox"/>	AGB0+	FTSE Asian Government Bond 0+ Year Index	(FE)	Government	NA	EM	APAC	MULTI	Alternative
<input type="checkbox"/>	AGBExt	FTSE Asian Government Extended Bond Index	(FE)	Government	NA	EM	APAC	MULTI	Alternative
<input type="checkbox"/>	AGBC	FTSE Asian Government Bond Index Capped	(FE)	Government	NA	EM	APAC	MULTI	Market Cap
<input type="checkbox"/>	APAC_ILS	FTSE Global Inflation-Linked Market Tracker: A	(FE)	Government	NA	APAC	MULTI	Alternative	
<input type="checkbox"/>	APAC_TSY	FTSE Global Treasury Market Tracker: APAC	(FE)	Government	NA	APAC	MULTI	Alternative	
<input type="checkbox"/>	APGB	FTSE Asia Pacific Government Bond Index	(FE)	Government	NA	EM	APAC	MULTI	Market Cap
<input type="checkbox"/>	APGB0+	FTSE Asia Pacific Government Bond 0+ Years L	(FE)	Government	NA	EM	APAC	MULTI	Alternative
<input type="checkbox"/>	APGB_ILS	FTSE Global Inflation-Linked Market Tracker: A	(FE)	Government	NA	AMERICAS	MULTI	Alternative	
<input type="checkbox"/>	AMER_TSY	FTSE Global Treasury Market Tracker: AMERICA	(FE)	Government	NA		MULTI	Alternative	
<input type="checkbox"/>	AUBD	FTSE Australian Broad Investment Grade Bond	(FE)	Broad	IG	DM	APAC	AUD	Market Cap
<input type="checkbox"/>	CEMEAG0+	FTSE CEMEA Government Bond 0+ Years Ind.	(FE)	Government	NA	DM	EMEA	MULTI	Alternative

Key features

Research and prototype index concepts

- Multiple inclusion/exclusion parameters
- Apply multiple customisable parameters through various iterations
- Create composites of up to eight underlying indices
- Users can save their custom schemas for application

Publish results

- Custom indices are production-ready (subject to governance standards)
- Indices can be published from within the tool

License an index

- License FTSE Russell's indices to track markets or use them as underlying indices for OTC or ETFs

Easily turn ideas into solutions

- Intuitive user interface enables users to hit the ground running and simulate the historical performance of custom indices

Search intuitively

- Navigate through a comprehensive database of indices using a filter selection and predictive search feature



**FTSE
RUSSELL**
An LSEG Business

View, compare and analyse

Use Index Module to select and compare indices by running historical time-series analysis.

Quickly turn ideas into solutions

Designed around the investment process, the easy-to-use intuitive interface enables users to hit the ground running – simulating the historical performance of custom index ideas quickly and simply.

Receive outstanding support

FTSE Russell puts clients in control by providing tools that work and offering the highest level of personalised service. Our strong client commitment has driven our business since its inception.

Leverage the Refinitiv Workspace ecosystem

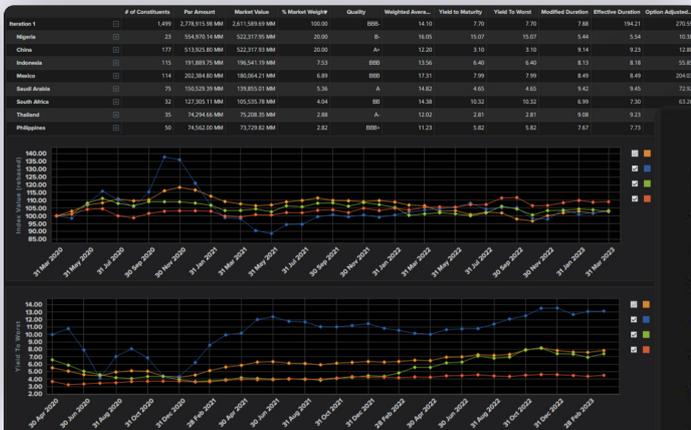
Index Module gives users access to explore fixed income indices within the rich Workspace data sets including fixed income terms and conditions, ESG data and pricing, delivering additional value on Refinitiv Workspace.

Custom Index Simulation is Simple

Design your ideal custom benchmark using the full suite of FTSE Russell fixed income indices, with 10-years of history, on a multitude of metrics. See the example below.

Custom Emerging Markets Composite Term, Quality, Country Cap, Hedging. Base indices: FTSE EMGBI, FTSE EMUSDBBI, FTSE Frontier EMGBI Composite Customisations:

- Exclude bonds with a weighted average life of less than five years
- Exclude bonds rated below B-
- 20% country cap
- Reporting of returns 100% hedged in GBP



Base Indices FRNTEMGBI x EMUSDBBI x EMGBI x

Maturity ... Exclude 1-3 x 3-5 x

Quality ... Exclude CCC x NR x

Weighting All Country ≤ 20% x

Rebalancing Once a month at end of month. i

Why Choose FTSE Russell?

30+

years of experience in benchmarking

100+

countries covered in our extensive database

70,000+

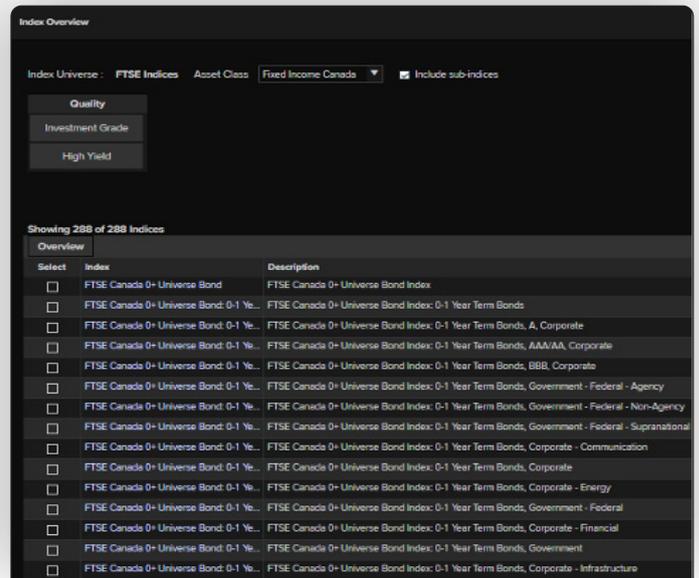
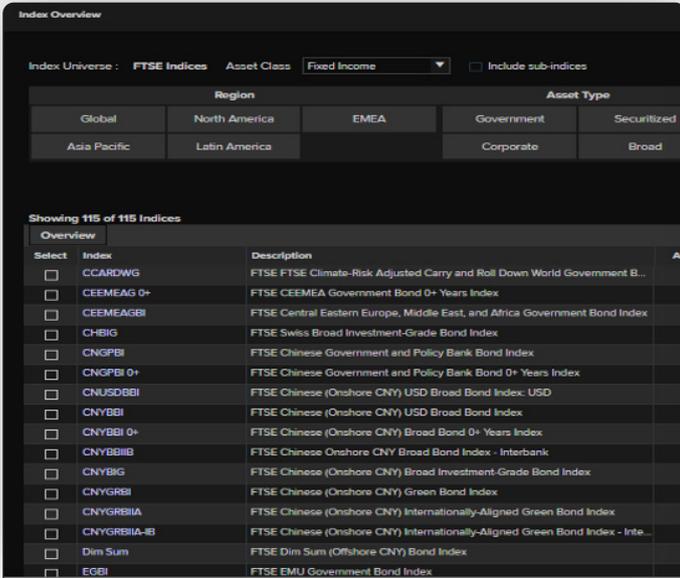
unique main and sub-indices

Your best strategy starts with choosing the best index partner

Access data from the global investable fixed income universe with Index Module

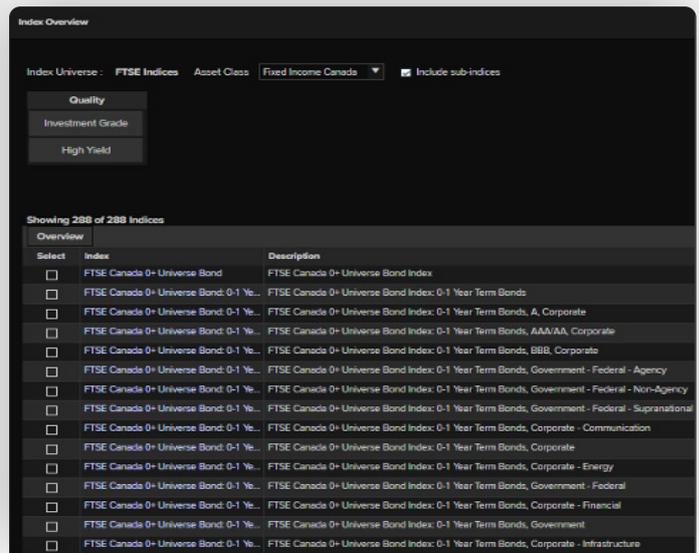
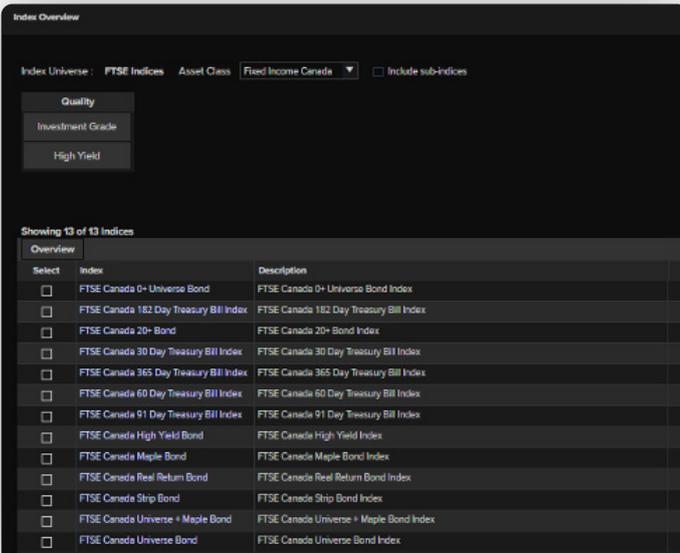
Index Module contains the complete set of FTSE Global Fixed Income Index data, including all regional and thematic indices. Over 100+ headline indices are available with the tools required to conduct in-depth analysis and back test your best ideas and strategies.

Approximately 7000 sub-indices, included in Index Module, can be used to support, and further your research and customisation efforts and help provide leading edge differentiation.



Index Module provides users with access to 13 flagship indices, and approximately 300 standard sub-indices that measure the performance of the Canadian fixed income market in a stand-alone module to help you test your ideas with a comprehensive and always-current data set.

All new FTSE Russell Indices are added to Index Module providing you with an always current data set to support your research and ensure your best ideas and strategies can be built quickly and accurately.



For a full list of all standard FTSE Russell Indices, please visit our website at www.ftserussell.com

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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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