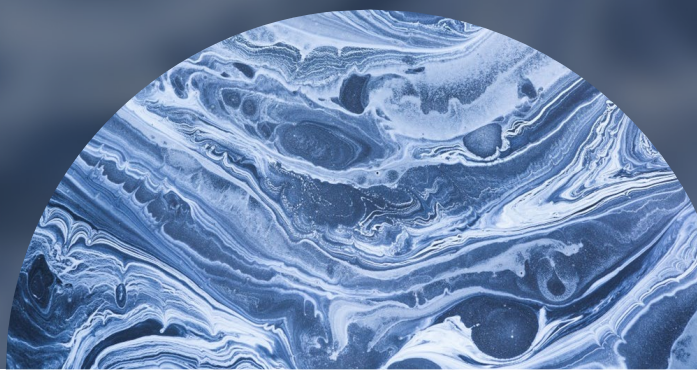
SOLUTION OVERVIEW

FTSE Index Module + AI

Built by FTSE Russell, delivered through AI



FTSE fixed income index analytics, pricing and consensus data, available directly inside a conversation with your LLM (Large Language Model) of choice.

The FTSE Index Module + AI lets your LLM of choice query FTSE Russell's Index Module (IXM) and other LSEG analytics on request. Ask in simple language, for example "show the WGBI by country" or "compare WGBI and EGBI hedged to USD". The LLM selects the right tool, retrieves the data and presents it as an interactive table or chart in the chat.

8
IXM index analytics tools, from discovery to customisation

Up to 4
indices compared side by side in one request

13
risk and characteristic metrics available as time series

39
sectorisations for slicing an index, including country, rating, currency and WAL

How it works

1	**Ask**	Describe the index, date range, currency or breakdown you need.
2	**Retrieve**	The LLM calls the matching IXM tool and returns the requested index data.
3	**Interpret**	Results render inline. Follow up to slice, compare or customise.

Key features

Look up and analyse indices

- Browse FTSE fixed income indices by asset class, region, quality, market, currency and weighting
- Retrieve monthly or daily return history through previous close, in local or any base currency, with 0-100% currency hedging
- Track yield, OAS, duration, WAL, coupon, par and market value over time
- Monitor one-way and two-way turnover, par and market value changes, and additions and deletions

Compare and customise

- Compare up to 4 indices on one chart
- Test custom index ideas such as country, currency, markets, or ratings exclusions
- Apply exclusion lists, per-currency tax rates, hedging, and sector, issuer or issue reweighting
- List saved custom iterations and compare them with their base index

Break an index down

- Sector risk grids by country, currency, rating, bond type, WAL, issuer, ESG score, industry and more
- Weights, counts, par, market value, WAL, effective duration, yield-to-worst and OAS per sector

Beyond indices

- Further LSEG tools available on request: symbology and entity search, fundamentals, macro series, inflation curves, option valuation

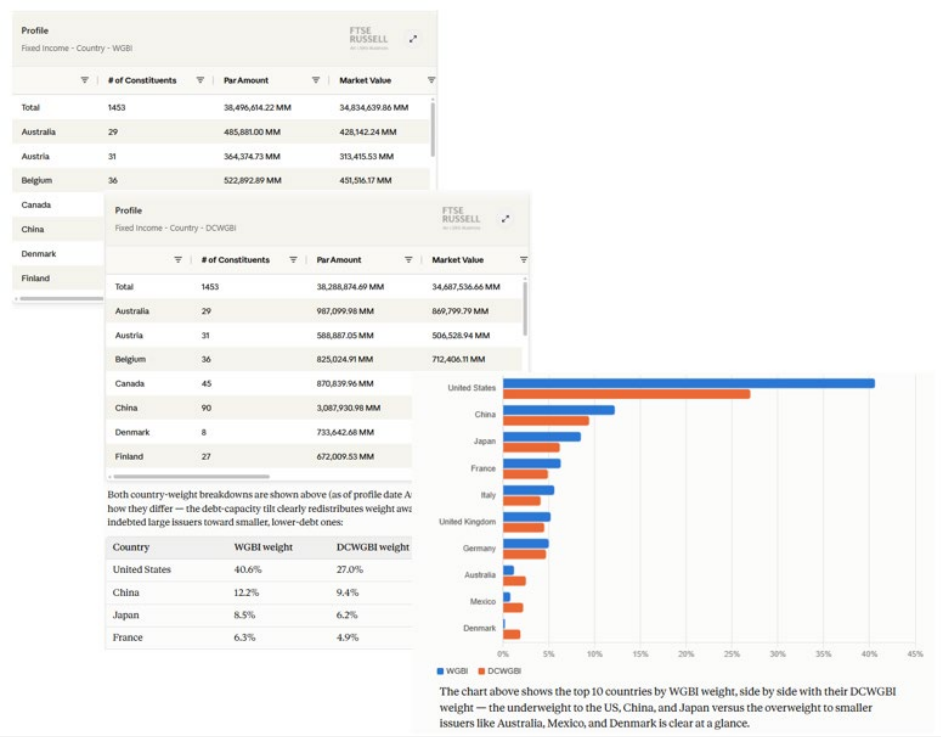
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Tool catalogue

Tool	What it returns	Typical question
ixm_list_indexes	FTSE index tickers and classifications, filterable by asset class, asset type, region, market, quality, currency and weighting	"Which global government bond indices are available?"
ixm_index_return_time_series	Monthly or daily returns through previous close for one index, in local or a chosen base currency, with optional hedge ratio	"WGBI USD returns over 3 years"
ixm_compare_index_return_time_series	Compare historical performance for up to 4 indices at a time	"Compare WGBI and EGBI, 100% hedged to EUR"
ixm_index_risk_time_series	Time series of YTM, YTW, OAS, effective and modified duration, WAL, coupon, count, par, market value and market weight	"How has WGBI yield moved this year?"
ixm_index_turnover_time_series	One-way and two-way turnover, par and market value change, new and deleted position counts	"Monthly turnover for the WGBI"
ixm_index_sector_risk	Sector grid for an index on a pricing date, by country, rating, currency, WAL, bond type, issuer, ESG score and other sectorisations	"WGBI by country at month end"
ixm_customise_index	Research custom index ideas with exclusions, hedging, tax rates and reweighting; returns original versus custom	"WGBI without China and Japan"
ixm_list_customised_indexes	Saved custom iterations: name, project, base indices, currency, last modified	"Show my saved custom indices"

Worked example: WGBI vs. DCWGBI by country

Using the Index Module connector*, pull the WGBI and DCWGBI country profiles and visualize the comparison:



Source: FTSE Russell, retrieved through LSEG - PROD V1 (IXM). Figures rounded. For information only. Please see the end for important legal disclosures.

Slice an index any way you need

The sector risk tool accepts the sectorisations below. Each returns weights and risk statistics per bucket.

Geography and currency	Credit and structure	Terms and issuer	Thematic and ESG
Country	Rating (quality)	Weighted average life	ESG E, S and G scores
Currency	Bond type	Issue term	Green, social and sustainable flags
Country classification	Seniority	Coupon type and frequency	Inflation-linked flag
	Callable flag, tier capital	Issuer	ICB and TRBC industry
	Municipal tax and state (US)	Original year, mortgage term	Russell FI 1000, 2000, 3000 flags

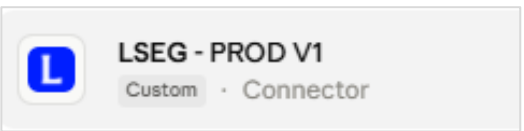
Custom index design

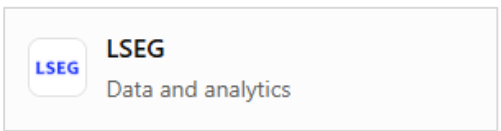
ixm_customise_index mirrors the design steps of the FTSE Index Module. For example, a request such as "WGBI excluding China and the US, 100% hedged to JPY" returns the original and customised return series on one chart. Available levers:

- Exclude by country, currency, market (EM or DM) or rating
- Named exclusion lists: country, currency, industry, issuer
- Combine up to 10 base indices, with equal or individual weights
- Currency hedge ratio and per-currency tax rates
- Sector, issuer and issue-group reweighting with caps and floors
- Optional as-of date for classifier resolution

Good to know

- **Index and sector level only.** The IXM tools return index, sector and time-series data. They do not return or export bond-by-bond (issue-level) constituent files. Those are distributed separately by FTSE Russell to licensed clients.
- ***Connection.** The connector needs a valid LSEG sign-in. If tools do not load, reconnect it in the connector settings and enable it for the chat. The FTSE Index Module Connector in Claude is called LSEG Prod V1 (image 1) The FTSE Index Module Plugin in ChatGPT is called LSEG (image 2).





- **Entitlements.** Data access follows the signed-in user's FTSE data licensing.

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