

A comprehensive solution for custom fixed index analysis and 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.

FTSE RUSSELL FIXED INCOME INDEX MODULE

INDEXES

Index Overview

Index Overview

Compare

Customize

Index Universe

FTSE Indices

Asset Class

Fixed Income

☐ Include sub-indices

Asset Type: Quality, Currency, Maturity, Index, Country

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

Showing 96 of 97 Indices

Overview

| Select | Index | Description | Asset Class | Asset Type | Quality | Market | Region | Currency | Weighting |
|--------------------------|---------------|---|-------------|------------|---------|----------|--------|-------------|-------------|
| <input type="checkbox"/> | ABBB | FTSE Asian Broad Bond Index | (FI) | Broad | NA | EM | AFRIC | USD | Market Cap |
| <input type="checkbox"/> | AGB | FTSE Asian Government Bond Index | (FI) | Government | NA | EM | AFRIC | MULTI | Market Cap |
| <input type="checkbox"/> | AGBI+ | FTSE Asian Government Bond 5+ Years Index | (FI) | Government | NA | EM | AFRIC | MULTI | Alternative |
| <input type="checkbox"/> | AGBI Extended | FTSE Asian Government Extended Bond Index | (FI) | Government | NA | EM | AFRIC | MULTI | Alternative |
| <input type="checkbox"/> | AGBIC | FTSE Asian Government Bond Index Capped | (FI) | Government | NA | EM | AFRIC | MULTI | Market Cap |
| <input type="checkbox"/> | APAC_ILSI | FTSE Global Inflation Linked Market Tracker: A... | (FI) | Government | NA | AFRIC | MULTI | Alternative | |
| <input type="checkbox"/> | APAC_TSY | FTSE Global Treasury Market Tracker: APAC | (FI) | Government | NA | AFRIC | MULTI | Alternative | |
| <input type="checkbox"/> | APGIB | FTSE Asia Pacific Government Bond Index | (FI) | Government | NA | EM | AFRIC | MULTI | Market Cap |
| <input type="checkbox"/> | APGIB+ | FTSE Asia Pacific Government Bond 5+ Years I... | (FI) | Government | NA | EM | AFRIC | MULTI | Alternative |
| <input type="checkbox"/> | AMERICAS_ILSI | FTSE Global Inflation Linked Market Tracker: A... | (FI) | Government | NA | AMERICAS | MULTI | Alternative | |
| <input type="checkbox"/> | AMERICAS_TSY | FTSE Global Treasury Market Tracker: AMERICAS | (FI) | Government | NA | AMERICAS | MULTI | Alternative | |
| <input type="checkbox"/> | AU_BOND | FTSE Australian Bond Investment Grade Bond | (FI) | Bond | IG | EM | AUSTR | AUSTR | Market Cap |
| <input type="checkbox"/> | CSIBB M+ A+ | FTSE CSIBB M+ Government Bond 5+ Years Ind... | (FI) | Government | NA | EM | AMEL | BBD+ | Market Cap |

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

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

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

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

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

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.

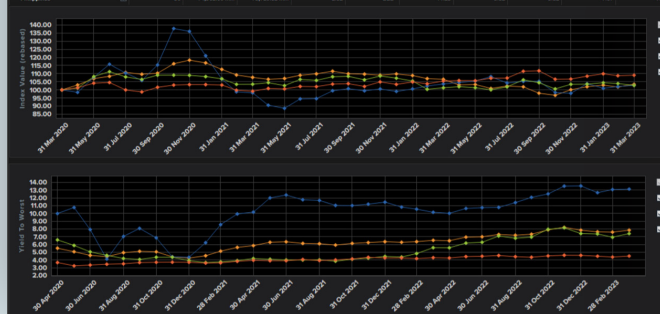
Custom Index Simulation is Simple

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

| Iteration 1 | # of Constituents | Per Amount | Market Value | % Market Weight | Quality | Weighted Av. Life | Yield to Maturity | Yield To Worst | Modified Duration | Effective Duration | Option Adjusted... |
|--------------|-------------------|-----------------|-----------------|-----------------|---------|-------------------|-------------------|----------------|-------------------|--------------------|--------------------|
| Nigeria | 23 | 2,778,915.18 MM | 2,611,589.63 MM | 100.00 | BBB- | 14.10 | 7.70 | 7.70 | 7.88 | 194.21 | 270.59 |
| China | 177 | 513,523.86 MM | 522,317.93 MM | 20.00 | B+ | 16.05 | 15.07 | 15.07 | 5.44 | 5.54 | 10.38 |
| Indonesia | 115 | 39,389.39 MM | 19,541.13 MM | 7.12 | BBB | 12.54 | 6.40 | 6.40 | 6.12 | 8.48 | 33.95 |
| Mexico | 114 | 202,364.81 MM | 190,064.21 MM | 6.89 | BBB | 17.31 | 7.99 | 7.99 | 8.49 | 8.49 | 204.03 |
| South Africa | 75 | 105,525.39 MM | 139,855.01 MM | 5.36 | A- | 14.82 | 4.65 | 4.65 | 9.42 | 9.45 | 72.92 |
| South Africa | 32 | 127,303.11 MM | 105,535.78 MM | 4.04 | BB | 14.38 | 10.32 | 10.32 | 6.99 | 7.30 | 63.05 |
| Thailand | 35 | 74,294.66 MM | 75,208.31 MM | 2.88 | A- | 12.02 | 2.81 | 2.81 | 9.08 | 9.23 | |
| Philippines | 50 | 14,562.00 MM | 73,729.82 MM | 2.82 | BBB+ | 11.23 | 5.82 | 5.82 | 7.67 | 7.73 | |



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.

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 Overview

Index Universe : FTSE Indices Asset Class Fixed Income ☐ Include sub-indices

| Region | | Asset Type |
|--------------|---------------|-------------|
| Global | North America | Government |
| Asia Pacific | Latin America | Securitized |
| | | Corporate |
| | | Broad |

Showing 115 of 115 Indices

| Select | Index | Description |
|--------------------------|-------------|---|
| <input type="checkbox"/> | CCARDWG | FTSE FTSE Climate-Risk Adjusted Carry and Roll Down World Government B... |
| <input type="checkbox"/> | CEEMEAG 0+ | FTSE CEEMEA Government Bond 0+ Years Index |
| <input type="checkbox"/> | CEEMEAGBI | FTSE Central Eastern Europe, Middle East, and Africa Government Bond Index |
| <input type="checkbox"/> | CHBIG | FTSE Swiss Broad Investment-Grade Bond Index |
| <input type="checkbox"/> | CNGPBI | FTSE Chinese Government and Policy Bank Bond Index |
| <input type="checkbox"/> | CNGPBI 0+ | FTSE Chinese Government and Policy Bank Bond 0+ Years Index |
| <input type="checkbox"/> | CNUSDBBI | FTSE Chinese (Onshore CNY) USD Broad Bond Index: USD |
| <input type="checkbox"/> | CNYBBI | FTSE Chinese (Onshore CNY) USD Broad Bond Index |
| <input type="checkbox"/> | CNYBBI 0+ | FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index |
| <input type="checkbox"/> | CNYBBIIB | FTSE Chinese (Onshore CNY) Broad Bond Index - Interbank |
| <input type="checkbox"/> | CNYBIG | FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index |
| <input type="checkbox"/> | CNYGRBI | FTSE Chinese (Onshore CNY) Green Bond Index |
| <input type="checkbox"/> | CNYGRBIA | FTSE Chinese (Onshore CNY) Internationally-Aligned Green Bond Index |
| <input type="checkbox"/> | CNYGRBIA-IB | FTSE Chinese (Onshore CNY) Internationally-Aligned Green Bond Index - Inte... |
| <input type="checkbox"/> | Dim Sum | FTSE Dim Sum (Offshore CNY) Bond Index |
| <input type="checkbox"/> | EGBI | FTSE EMU Government Bond Index |

Index Overview

Index Universe : FTSE Indices Asset Class Fixed Income Canada ☒ Include sub-indices

Quality

Investment Grade

High Yield

Showing 288 of 288 Indices

| Select | Index | Description |
|--------------------------|---|---|
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond | FTSE Canada 0+ Universe Bond Index |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, A, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, AAA/AA, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, BBB, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal - Agency |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal - Non-Agency |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal - Supranational |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Communication |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Energy |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Financial |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Infrastructure |

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.

Index Overview

Index Universe : FTSE Indices Asset Class Fixed Income Canada ☐ Include sub-indices

Quality

Investment Grade

High Yield

Showing 13 of 13 Indices

| Select | Index | Description |
|--------------------------|---|---|
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond | FTSE Canada 0+ Universe Bond Index |
| <input type="checkbox"/> | FTSE Canada 182 Day Treasury Bill Index | FTSE Canada 182 Day Treasury Bill Index |
| <input type="checkbox"/> | FTSE Canada 20+ Bond | FTSE Canada 20+ Bond Index |
| <input type="checkbox"/> | FTSE Canada 30 Day Treasury Bill Index | FTSE Canada 30 Day Treasury Bill Index |
| <input type="checkbox"/> | FTSE Canada 365 Day Treasury Bill Index | FTSE Canada 365 Day Treasury Bill Index |
| <input type="checkbox"/> | FTSE Canada 60 Day Treasury Bill Index | FTSE Canada 60 Day Treasury Bill Index |
| <input type="checkbox"/> | FTSE Canada 91 Day Treasury Bill Index | FTSE Canada 91 Day Treasury Bill Index |
| <input type="checkbox"/> | FTSE Canada High Yield Bond | FTSE Canada High Yield Index |
| <input type="checkbox"/> | FTSE Canada Maple Bond | FTSE Canada Maple Bond Index |
| <input type="checkbox"/> | FTSE Canada Real Return Bond | FTSE Canada Real Return Bond Index |
| <input type="checkbox"/> | FTSE Canada Strip Bond | FTSE Canada Strip Bond Index |
| <input type="checkbox"/> | FTSE Canada Universe + Maple Bond | FTSE Canada Universe + Maple Bond Index |
| <input type="checkbox"/> | FTSE Canada Universe Bond | FTSE Canada Universe Bond Index |

Index Overview

Index Universe : FTSE Indices Asset Class Fixed Income Canada ☒ Include sub-indices

Quality

Investment Grade

High Yield

Showing 288 of 288 Indices

| Select | Index | Description |
|--------------------------|---|---|
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond | FTSE Canada 0+ Universe Bond Index |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, A, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, AAA/AA, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, BBB, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal - Agency |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal - Non-Agency |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal - Supranational |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Communication |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Energy |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government - Federal |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Financial |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Government |
| <input type="checkbox"/> | FTSE Canada 0+ Universe Bond: 0-1 Ye... | FTSE Canada 0+ Universe Bond Index: 0-1 Year Term Bonds, Corporate - Infrastructure |

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

For more information about our indexes, please visit ftserussell.com.

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