

# FTSE Russell Indexes - October 6, 2021 Performance (USD Terms)

Pricing Date: October 6, 2021, Settlement Date: October 6, 2021

Index	Local Currency Terms			USD Terms Unhedged			USD Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	249.11	-0.02	-0.10	246.06	-0.16	-0.17	279.19	-0.02	-0.09
World Government Bond Index (WGBI)	803.53	-0.02	-0.07	1,032.19	-0.16	-0.11	955.56	-0.02	-0.06
World Government Bond Index - Developed Markets (WGBI - DM)	799.44	-0.01	-0.06	1,032.82	-0.15	-0.11	958.64	-0.01	-0.06
World Government Bond Index - Extended (WGBI - Extended)	810.05	-0.03	-0.08	1,038.62	-0.16	-0.14	954.39	-0.03	-0.08
World Inflation-Linked Securities Index (WorldILSI)	206.57	-0.24	0.76	178.85	-0.49	0.86	209.40	-0.25	0.76
US Broad Investment-Grade Bond Index (USBIG)	1,940.61	0.03	-0.02	1,940.61	0.03	-0.02	1,940.61	0.03	-0.02
US Treasury Index	1,666.12	0.07	0.08	1,666.12	0.07	0.08	1,666.12	0.07	0.08
US High-Yield Market Index	1,228.66	-0.31	-0.38	1,228.66	-0.31	-0.38	1,228.66	-0.31	-0.38
US High-Yield Cash Pay Index	1,203.02	-0.31	-0.38	1,203.02	-0.31	-0.38	1,203.02	-0.31	-0.38
US High-Yield Market Capped Index	425.07	-0.31	-0.38	425.07	-0.31	-0.38	425.07	-0.31	-0.38
US High-Yield Cash Pay Capped Index	420.83	-0.31	-0.38	420.83	-0.31	-0.38	420.83	-0.31	-0.38
LATAM Government Bond Index (LATAMGBI)	227.49	-0.06	-0.18	104.26	-0.30	-0.54	148.97	-0.07	-0.25
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.05	-0.06	-0.13	245.78	-0.49	-0.54	292.88	-0.05	-0.12
EMU Government Bond Index (EGBI)	255.01	-0.05	-0.11	250.66	-0.48	-0.51	298.24	-0.04	-0.10
Eurodollar Bond Index	471.73	0.01	-0.11	471.73	0.01	-0.11	471.73	0.01	-0.11
Eurosterling Bond Index	564.76	-0.06	-0.58	489.79	-0.47	0.04	496.73	-0.06	-0.58
Euroyen Bond Index	187.23	-0.07	-0.05	167.92	0.20	0.25	373.13	-0.07	-0.05
CEEMEA Government Bond Index (CEEMEAGBI)	183.21	-0.05	-0.92	98.78	-0.14	-0.97	133.60	-0.06	-0.98
Middle East and North Africa Broad Bond Index (MENABBI)	172.79	-0.25	-0.57	172.79	-0.25	-0.57	172.79	-0.25	-0.57
Asian Government Bond Index (AGBI)	194.22	-0.17	-0.18	165.82	-0.29	-0.31	168.70	-0.18	-0.21

Base Dates -- WorldBIG: 31 Dec 98. WGBI, WGBI-DM, WGBI-Extended: 31 Dec 84. WorldILSI: 30 Apr 07. USBIG, US Treasury: 31 Dec 79. US HY Market, US HY Cash-Pay: 31 Dec 88. US HY Market Capped, US HY Cash-Pay Capped: 31 Dec 01. LATAMGBI: 31 Mar 11. EuroBIG, EGBI: 31 Dec 98. Eurodollar: 30 Jun 93. Eurosterling: 30 Dec 94. Euroyen: 30 Dec 94. CEEMEAGBI: 31 Mar 11. MENABBI: 31 Dec 10. AGBI, APGBI: 31 Dec 07. AGBI-Extended: 28 Feb 09. ABBI: 30 Sep 08. CNYBBI, CNYBBI-Interbank: 31 Dec 13. Dim Sum: 31 Dec 10. AusBIG: 30 Jun 00. EMGBI: 31 Dec 07. EMILSI: 31 Mar 08. EMUSDGBI, EMUSDGBI Capped: 31 Dec 95. DCWGBI: 31 May 04. TWUSFABI: 31 Dec 01. See Disclosures and Terms of Use on following pages.



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Asian Government Extended Bond Index (AGBI-Extended)	184.48	-0.15	-0.19	191.24	-0.41	-0.54	145.54	-0.16	-0.23
AsiaPac Government Bond Index (APGBI)	197.45	-0.21	-0.23	163.70	-0.36	-0.28	166.89	-0.22	-0.25
Asian Broad Bond Index (ABBI)	226.53	-0.29	-0.63	226.53	-0.29	-0.63	226.53	-0.29	-0.63
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.56	0.01	0.06	140.11	0.01	0.06	129.68	0.00	0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.48	0.01	0.06	140.04	0.01	0.06	129.61	0.00	0.01
Dim Sum (Offshore CNY) Bond Index	147.99	0.01	0.04	150.71	-0.19	-0.08	118.43	0.01	-0.00
Australian Broad Investment-Grade Bond Index (AusBIG)	327.81	-0.44	-0.47	396.36	-0.73	0.03	210.11	-0.44	-0.47
Emerging Markets Government Bond Index (EMGBI)	253.42	-0.04	-0.21	140.36	-0.11	-0.21	161.53	-0.05	-0.26
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.57	0.00	0.02	155.88	-0.36	-0.55	193.22	-0.01	-0.08
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	929.91	-0.32	-0.67	929.91	-0.32	-0.67	929.91	-0.32	-0.67
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	996.45	-0.33	-0.85	996.45	-0.33	-0.85	996.45	-0.33	-0.85
Debt Capacity World Government Bond Index (DCWGBI)	185.59	-0.05	-0.14	177.19	-0.28	-0.20	197.27	-0.05	-0.14
Time-Weighted US Fallen Angel Bond Index	843.87	-0.33	-0.47	843.87	-0.33	-0.47	843.87	-0.33	-0.47

Base Dates -- WorldBIG: 31 Dec 98. WGBI, WGBI-DM, WGBI-Extended: 31 Dec 84. WorldILSI: 30 Apr 07. USBIG, US Treasury: 31 Dec 79. US HY Market, US HY Cash-Pay: 31 Dec 88. US HY Market Capped, US HY Cash-Pay Capped: 31 Dec 01. LATAMGBI: 31 Mar 11. EuroBIG, EGBI: 31 Dec 98. Eurodollar: 30 Jun 93. Eurosterling: 30 Dec 94. Euroyen: 30 Dec 94. CEEMEAGBI: 31 Mar 11. MENABBI: 31 Dec 10. AGBI, APGBI: 31 Dec 07. AGBI-Extended: 28 Feb 09. ABBI: 30 Sep 08. CNYBBI, CNYBBI-Interbank: 31 Dec 13. Dim Sum: 31 Dec 10. AusBIG: 30 Jun 00. EMGBI: 31 Dec 07. EMILSI: 31 Mar 08. EMUSDGBI, EMUSDGBI Capped: 31 Dec 95. DCWGBI: 31 May 04. TWUSFABI: 31 Dec 01. See Disclosures and Terms of Use on following pages.



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