

# FTSE Russell Indexes - October 8, 2021 Performance (USD Terms)

Pricing Date: October 8, 2021, Settlement Date: October 8, 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)	248.28	-0.22	-0.43	245.39	-0.21	-0.44	278.26	-0.22	-0.42
World Government Bond Index (WGBI)	800.92	-0.23	-0.39	1,029.18	-0.26	-0.41	952.47	-0.23	-0.39
World Government Bond Index - Developed Markets (WGBI - DM)	796.85	-0.23	-0.38	1,029.85	-0.25	-0.39	955.54	-0.23	-0.38
World Government Bond Index - Extended (WGBI - Extended)	807.58	-0.22	-0.38	1,035.84	-0.24	-0.40	951.48	-0.23	-0.38
World Inflation-Linked Securities Index (WorldILSI)	205.75	-0.35	0.35	178.57	-0.30	0.70	208.56	-0.35	0.35
US Broad Investment-Grade Bond Index (USBIG)	1,931.63	-0.20	-0.49	1,931.63	-0.20	-0.49	1,931.63	-0.20	-0.49
US Treasury Index	1,657.76	-0.19	-0.42	1,657.76	-0.19	-0.42	1,657.76	-0.19	-0.42
US High-Yield Market Index	1,229.51	-0.11	-0.31	1,229.51	-0.11	-0.31	1,229.51	-0.11	-0.31
US High-Yield Cash Pay Index	1,203.93	-0.11	-0.31	1,203.93	-0.11	-0.31	1,203.93	-0.11	-0.31
US High-Yield Market Capped Index	425.38	-0.11	-0.30	425.38	-0.11	-0.30	425.38	-0.11	-0.30
US High-Yield Cash Pay Capped Index	421.15	-0.11	-0.30	421.15	-0.11	-0.30	421.15	-0.11	-0.30
LATAM Government Bond Index (LATAMGBI)	228.06	0.02	0.07	104.46	-0.26	-0.34	149.32	0.01	-0.02
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.71	-0.19	-0.27	246.11	-0.07	-0.41	292.48	-0.19	-0.26
EMU Government Bond Index (EGBI)	254.67	-0.21	-0.24	251.01	-0.09	-0.37	297.86	-0.21	-0.23
Eurodollar Bond Index	468.90	-0.30	-0.71	468.90	-0.30	-0.71	468.90	-0.30	-0.71
Eurosterling Bond Index	561.70	-0.55	-1.12	489.62	-0.44	0.01	493.99	-0.56	-1.13
Euroyen Bond Index	187.22	-0.04	-0.06	166.71	-0.50	-0.47	373.11	-0.04	-0.05
CEEMEA Government Bond Index (CEEMEAGBI)	183.32	-0.16	-0.87	99.09	-0.40	-0.66	133.65	-0.17	-0.94
Middle East and North Africa Broad Bond Index (MENABBI)	172.50	-0.23	-0.73	172.50	-0.23	-0.73	172.50	-0.23	-0.73
Asian Government Bond Index (AGBI)	193.91	-0.16	-0.34	165.77	-0.12	-0.34	168.42	-0.17	-0.38

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)	184.27	-0.12	-0.31	191.18	-0.17	-0.57	145.36	-0.13	-0.36
AsiaPac Government Bond Index (APGBI)	197.09	-0.20	-0.41	163.74	-0.15	-0.26	166.57	-0.20	-0.45
Asian Broad Bond Index (ABBI)	225.09	-0.39	-1.27	225.09	-0.39	-1.27	225.09	-0.39	-1.27
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.38	-0.13	-0.06	140.23	0.07	0.14	129.51	-0.14	-0.12
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.30	-0.13	-0.06	140.16	0.07	0.14	129.44	-0.14	-0.12
Dim Sum (Offshore CNY) Bond Index	148.00	-0.00	0.05	151.08	0.05	0.17	118.41	-0.01	-0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	326.62	-0.43	-0.83	398.02	-0.34	0.44	209.33	-0.43	-0.84
Emerging Markets Government Bond Index (EMGBI)	253.19	-0.14	-0.30	140.51	-0.11	-0.10	161.36	-0.14	-0.37
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.44	0.14	-0.01	155.64	-0.10	-0.71	193.11	0.12	-0.14
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	930.47	-0.30	-0.61	930.47	-0.30	-0.61	930.47	-0.30	-0.61
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	997.93	-0.23	-0.71	997.93	-0.23	-0.71	997.93	-0.23	-0.71
Debt Capacity World Government Bond Index (DCWGBI)	185.02	-0.24	-0.45	176.91	-0.23	-0.36	196.66	-0.24	-0.45
Time-Weighted US Fallen Angel Bond Index	843.28	-0.15	-0.54	843.28	-0.15	-0.54	843.28	-0.15	-0.54

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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