

FTSE Russell Indexes - October 21, 2021 Performance (USD Terms)

Pricing Date: October 21, 2021, Settlement Date: October 21, 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)	247.81	-0.17	-0.61	245.30	-0.14	-0.47	277.76	-0.17	-0.60
World Government Bond Index (WGBI)	799.40	-0.17	-0.58	1,028.21	-0.12	-0.50	950.72	-0.17	-0.57
World Government Bond Index - Developed Markets (WGBI - DM)	795.37	-0.17	-0.57	1,028.74	-0.11	-0.50	953.83	-0.17	-0.56
World Government Bond Index - Extended (WGBI - Extended)	806.02	-0.15	-0.58	1,035.57	-0.11	-0.43	949.62	-0.15	-0.58
World Inflation-Linked Securities Index (WorldILSI)	209.71	0.23	2.29	183.26	0.24	3.35	212.66	0.24	2.32
US Broad Investment-Grade Bond Index (USBIG)	1,927.75	-0.20	-0.69	1,927.75	-0.20	-0.69	1,927.75	-0.20	-0.69
US Treasury Index	1,653.03	-0.24	-0.71	1,653.03	-0.24	-0.71	1,653.03	-0.24	-0.71
US High-Yield Market Index	1,231.98	-0.01	-0.11	1,231.98	-0.01	-0.11	1,231.98	-0.01	-0.11
US High-Yield Cash Pay Index	1,206.42	-0.01	-0.10	1,206.42	-0.01	-0.10	1,206.42	-0.01	-0.10
US High-Yield Market Capped Index	426.14	-0.02	-0.13	426.14	-0.02	-0.13	426.14	-0.02	-0.13
US High-Yield Cash Pay Capped Index	421.94	-0.03	-0.11	421.94	-0.03	-0.11	421.94	-0.03	-0.11
LATAM Government Bond Index (LATAMGBI)	226.61	-0.17	-0.57	104.60	-0.80	-0.21	148.15	-0.18	-0.80
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.15	-0.15	-0.50	247.09	-0.16	-0.01	291.89	-0.15	-0.46
EMU Government Bond Index (EGBI)	254.20	-0.16	-0.43	252.10	-0.17	0.06	297.37	-0.16	-0.39
Eurodollar Bond Index	468.35	-0.17	-0.83	468.35	-0.17	-0.83	468.35	-0.17	-0.83
Eurosterling Bond Index	561.74	-0.34	-1.11	496.23	-0.30	1.36	493.95	-0.35	-1.14
Euroyen Bond Index	187.13	-0.01	-0.11	163.95	0.38	-2.12	372.98	-0.01	-0.09
CEEMEA Government Bond Index (CEEMEAGBI)	182.01	-0.27	-1.58	99.13	-0.67	-0.62	132.52	-0.28	-1.78
Middle East and North Africa Broad Bond Index (MENABBI)	172.74	0.05	-0.60	172.74	0.05	-0.60	172.74	0.05	-0.60
Asian Government Bond Index (AGBI)	193.50	0.09	-0.55	166.93	-0.05	0.35	167.93	0.09	-0.67

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)	183.76	0.07	-0.58	192.01	-0.03	-0.14	144.83	0.06	-0.72
AsiaPac Government Bond Index (APGBI)	196.40	0.09	-0.76	165.02	-0.04	0.53	165.86	0.09	-0.87
Asian Broad Bond Index (ABBI)	224.81	-0.16	-1.39	224.81	-0.16	-1.39	224.81	-0.16	-1.39
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.12	0.16	-0.24	141.09	0.07	0.75	129.15	0.15	-0.40
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.03	0.16	-0.25	141.01	0.08	0.75	129.08	0.15	-0.40
Dim Sum (Offshore CNY) Bond Index	147.94	-0.02	0.01	152.40	0.03	1.05	118.24	-0.03	-0.16
Australian Broad Investment-Grade Bond Index (AusBIG)	323.60	0.08	-1.75	404.42	-0.01	2.06	207.28	0.09	-1.81
Emerging Markets Government Bond Index (EMGBI)	252.39	0.02	-0.62	141.16	-0.21	0.36	160.67	0.02	-0.80
Emerging Markets Inflation-Linked Securities Index (EMILSI)	427.29	-0.08	-0.97	152.92	-1.17	-2.45	190.88	-0.07	-1.30
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	931.43	-0.15	-0.51	931.43	-0.15	-0.51	931.43	-0.15	-0.51
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	999.44	-0.15	-0.56	999.44	-0.15	-0.56	999.44	-0.15	-0.56
Debt Capacity World Government Bond Index (DCWGBI)	184.62	-0.17	-0.67	177.40	-0.15	-0.09	196.23	-0.18	-0.67
Time-Weighted US Fallen Angel Bond Index	849.21	0.43	0.16	849.21	0.43	0.16	849.21	0.43	0.16

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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