

# FTSE Russell Indexes - October 19, 2021 Performance (USD Terms)

Pricing Date: October 19, 2021, Settlement Date: October 19, 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)	248.32	-0.19	-0.41	245.70	-0.04	-0.31	278.33	-0.19	-0.40
World Government Bond Index (WGBI)	801.11	-0.21	-0.37	1,029.63	-0.04	-0.36	952.76	-0.22	-0.36
World Government Bond Index - Developed Markets (WGBI - DM)	797.07	-0.22	-0.36	1,030.14	-0.05	-0.36	955.88	-0.22	-0.34
World Government Bond Index - Extended (WGBI - Extended)	807.54	-0.18	-0.39	1,036.76	0.03	-0.32	951.43	-0.18	-0.39
World Inflation-Linked Securities Index (WorldILSI)	208.71	-0.09	1.79	182.24	0.22	2.78	211.62	-0.08	1.82
US Broad Investment-Grade Bond Index (USBIG)	1,932.99	-0.24	-0.42	1,932.99	-0.24	-0.42	1,932.99	-0.24	-0.42
US Treasury Index	1,657.87	-0.29	-0.42	1,657.87	-0.29	-0.42	1,657.87	-0.29	-0.42
US High-Yield Market Index	1,231.62	0.07	-0.14	1,231.62	0.07	-0.14	1,231.62	0.07	-0.14
US High-Yield Cash Pay Index	1,206.15	0.07	-0.13	1,206.15	0.07	-0.13	1,206.15	0.07	-0.13
US High-Yield Market Capped Index	426.07	0.07	-0.14	426.07	0.07	-0.14	426.07	0.07	-0.14
US High-Yield Cash Pay Capped Index	421.90	0.08	-0.13	421.90	0.08	-0.13	421.90	0.08	-0.13
LATAM Government Bond Index (LATAMGBI)	227.51	-0.23	-0.17	105.55	0.03	0.69	148.77	-0.24	-0.39
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.32	-0.24	-0.43	247.23	0.13	0.05	292.09	-0.24	-0.39
EMU Government Bond Index (EGBI)	254.39	-0.33	-0.35	252.26	0.04	0.12	297.58	-0.33	-0.32
Eurodollar Bond Index	469.93	-0.32	-0.49	469.93	-0.32	-0.49	469.93	-0.32	-0.49
Eurosterling Bond Index	564.08	-0.03	-0.70	497.50	0.54	1.62	496.07	-0.03	-0.72
Euroyen Bond Index	187.17	0.02	-0.09	163.42	-0.00	-2.44	373.05	0.02	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	182.42	0.16	-1.35	99.63	0.68	-0.12	132.85	0.14	-1.53
Middle East and North Africa Broad Bond Index (MENABBI)	172.61	-0.18	-0.67	172.61	-0.18	-0.67	172.61	-0.18	-0.67
Asian Government Bond Index (AGBI)	193.36	0.15	-0.62	166.81	0.68	0.28	167.82	0.14	-0.73

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)	183.72	0.09	-0.60	191.66	0.49	-0.32	144.81	0.08	-0.73
AsiaPac Government Bond Index (APGBI)	196.40	0.16	-0.76	164.96	0.75	0.49	165.88	0.15	-0.86
Asian Broad Bond Index (ABBI)	225.38	0.13	-1.14	225.38	0.13	-1.14	225.38	0.13	-1.14
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	148.89	0.17	-0.39	140.88	0.73	0.60	128.97	0.16	-0.54
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	148.81	0.17	-0.40	140.80	0.73	0.60	128.90	0.16	-0.54
Dim Sum (Offshore CNY) Bond Index	147.97	0.03	0.03	152.75	0.84	1.27	118.29	0.03	-0.12
Australian Broad Investment-Grade Bond Index (AusBIG)	324.57	0.25	-1.45	404.23	1.13	2.01	207.94	0.24	-1.50
Emerging Markets Government Bond Index (EMGBI)	252.35	0.09	-0.63	141.34	0.57	0.49	160.67	0.08	-0.80
Emerging Markets Inflation-Linked Securities Index (EMILSI)	428.38	-0.30	-0.72	154.72	-0.16	-1.30	191.38	-0.32	-1.04
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	933.71	-0.07	-0.27	933.71	-0.07	-0.27	933.71	-0.07	-0.27
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,002.03	-0.07	-0.30	1,002.03	-0.07	-0.30	1,002.03	-0.07	-0.30
Debt Capacity World Government Bond Index (DCWGBI)	184.99	-0.18	-0.46	177.62	0.10	0.04	196.63	-0.18	-0.46
Time-Weighted US Fallen Angel Bond Index	845.35	0.05	-0.29	845.35	0.05	-0.29	845.35	0.05	-0.29

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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