

FTSE Russell Indexes - October 4, 2021 Performance (USD Terms)

Pricing Date: October 4, 2021, Settlement Date: October 4, 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)	249.74	-0.05	0.16	247.36	0.07	0.36	279.90	-0.05	0.16
World Government Bond Index (WGBI)	805.72	-0.05	0.20	1,038.44	0.09	0.49	958.17	-0.05	0.21
World Government Bond Index - Developed Markets (WGBI - DM)	801.61	-0.05	0.21	1,039.05	0.10	0.50	961.23	-0.04	0.21
World Government Bond Index - Extended (WGBI - Extended)	812.24	-0.04	0.19	1,044.67	0.09	0.44	956.97	-0.04	0.19
World Inflation-Linked Securities Index (WorldILSI)	206.94	0.36	0.93	179.66	0.57	1.32	209.78	0.36	0.94
US Broad Investment-Grade Bond Index (USBIG)	1,945.13	-0.06	0.21	1,945.13	-0.06	0.21	1,945.13	-0.06	0.21
US Treasury Index	1,669.89	-0.06	0.31	1,669.89	-0.06	0.31	1,669.89	-0.06	0.31
US High-Yield Market Index	1,232.29	-0.06	-0.09	1,232.29	-0.06	-0.09	1,232.29	-0.06	-0.09
US High-Yield Cash Pay Index	1,206.56	-0.06	-0.09	1,206.56	-0.06	-0.09	1,206.56	-0.06	-0.09
US High-Yield Market Capped Index	426.31	-0.06	-0.09	426.31	-0.06	-0.09	426.31	-0.06	-0.09
US High-Yield Cash Pay Capped Index	422.05	-0.06	-0.09	422.05	-0.06	-0.09	422.05	-0.06	-0.09
LATAM Government Bond Index (LATAMGBI)	227.87	-0.06	-0.01	104.97	-0.46	0.14	149.26	-0.09	-0.06
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.62	-0.06	0.09	248.08	0.18	0.39	293.54	-0.06	0.10
EMU Government Bond Index (EGBI)	255.66	-0.08	0.14	253.06	0.15	0.44	298.98	-0.08	0.15
Eurodollar Bond Index	473.00	-0.08	0.16	473.00	-0.08	0.16	473.00	-0.08	0.16
Eurosterling Bond Index	568.48	0.08	0.07	494.30	0.55	0.96	500.02	0.08	0.07
Euroyen Bond Index	187.42	0.01	0.05	168.68	0.11	0.70	373.50	0.01	0.05
CEEMEA Government Bond Index (CEEMEAGBI)	183.71	-0.50	-0.65	99.39	-0.61	-0.36	133.99	-0.53	-0.69
Middle East and North Africa Broad Bond Index (MENABBI)	173.37	-0.17	-0.23	173.37	-0.17	-0.23	173.37	-0.17	-0.23
Asian Government Bond Index (AGBI)	194.65	0.02	0.04	166.35	0.03	0.01	169.09	0.00	0.02

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)	184.88	0.01	0.02	192.23	-0.04	-0.03	145.87	-0.00	-0.00
AsiaPac Government Bond Index (APGBI)	197.98	0.03	0.04	164.36	0.08	0.12	167.35	0.01	0.02
Asian Broad Bond Index (ABBI)	228.12	-0.07	0.06	228.12	-0.07	0.06	228.12	-0.07	0.06
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.53	0.03	0.04	140.09	0.03	0.04	129.68	0.01	0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.45	0.03	0.04	140.01	0.03	0.04	129.61	0.01	0.01
Dim Sum (Offshore CNY) Bond Index	147.98	0.03	0.04	151.00	-0.11	0.12	118.44	0.00	0.00
Australian Broad Investment-Grade Bond Index (AusBIG)	329.33	0.03	-0.01	399.40	0.36	0.79	211.09	0.03	-0.01
Emerging Markets Government Bond Index (EMGBI)	253.67	-0.10	-0.11	140.68	-0.16	0.02	161.72	-0.12	-0.15
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.96	-0.04	-0.12	156.81	-0.69	0.04	193.01	-0.09	-0.19
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	934.85	-0.11	-0.15	934.85	-0.11	-0.15	934.85	-0.11	-0.15
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,002.48	-0.13	-0.25	1,002.48	-0.13	-0.25	1,002.48	-0.13	-0.25
Debt Capacity World Government Bond Index (DCWGBI)	186.12	-0.06	0.14	178.42	0.12	0.49	197.83	-0.06	0.14
Time-Weighted US Fallen Angel Bond Index	846.91	-0.09	-0.11	846.91	-0.09	-0.11	846.91	-0.09	-0.11

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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