

# FTSE Russell Indexes - October 5, 2021 Performance (USD Terms)

Pricing Date: October 5, 2021, Settlement Date: October 5, 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)	249.16	-0.23	-0.07	246.45	-0.37	-0.01	279.25	-0.23	-0.07
World Government Bond Index (WGBI)	803.66	-0.26	-0.05	1,033.80	-0.45	0.04	955.71	-0.26	-0.05
World Government Bond Index - Developed Markets (WGBI - DM)	799.54	-0.26	-0.05	1,034.40	-0.45	0.05	958.74	-0.26	-0.04
World Government Bond Index - Extended (WGBI - Extended)	810.29	-0.24	-0.05	1,040.33	-0.42	0.03	954.67	-0.24	-0.05
World Inflation-Linked Securities Index (WorldILSI)	207.07	0.06	1.00	179.73	0.04	1.36	209.92	0.06	1.00
US Broad Investment-Grade Bond Index (USBIG)	1,940.11	-0.26	-0.05	1,940.11	-0.26	-0.05	1,940.11	-0.26	-0.05
US Treasury Index	1,664.90	-0.30	0.01	1,664.90	-0.30	0.01	1,664.90	-0.30	0.01
US High-Yield Market Index	1,232.53	0.02	-0.07	1,232.53	0.02	-0.07	1,232.53	0.02	-0.07
US High-Yield Cash Pay Index	1,206.79	0.02	-0.07	1,206.79	0.02	-0.07	1,206.79	0.02	-0.07
US High-Yield Market Capped Index	426.39	0.02	-0.07	426.39	0.02	-0.07	426.39	0.02	-0.07
US High-Yield Cash Pay Capped Index	422.13	0.02	-0.07	422.13	0.02	-0.07	422.13	0.02	-0.07
LATAM Government Bond Index (LATAMGBI)	227.63	-0.11	-0.12	104.58	-0.38	-0.23	149.08	-0.12	-0.18
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.19	-0.17	-0.08	247.00	-0.44	-0.05	293.04	-0.17	-0.07
EMU Government Bond Index (EGBI)	255.13	-0.21	-0.06	251.87	-0.47	-0.03	298.37	-0.20	-0.05
Eurodollar Bond Index	471.68	-0.28	-0.12	471.68	-0.28	-0.12	471.68	-0.28	-0.12
Eurosterling Bond Index	565.11	-0.59	-0.52	492.09	-0.45	0.51	497.03	-0.60	-0.53
Euroyen Bond Index	187.36	-0.03	0.02	167.59	-0.64	0.05	373.39	-0.03	0.02
CEEMEA Government Bond Index (CEEMEAGBI)	183.31	-0.22	-0.87	98.93	-0.46	-0.82	133.68	-0.23	-0.92
Middle East and North Africa Broad Bond Index (MENABBI)	173.21	-0.09	-0.32	173.21	-0.09	-0.32	173.21	-0.09	-0.32
Asian Government Bond Index (AGBI)	194.56	-0.04	-0.01	166.30	-0.03	-0.03	169.00	-0.05	-0.03

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)	184.76	-0.06	-0.04	192.03	-0.10	-0.13	145.77	-0.07	-0.07
AsiaPac Government Bond Index (APGBI)	197.88	-0.05	-0.01	164.28	-0.05	0.08	167.26	-0.06	-0.04
Asian Broad Bond Index (ABBI)	227.18	-0.41	-0.35	227.18	-0.41	-0.35	227.18	-0.41	-0.35
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.55	0.01	0.05	140.10	0.01	0.05	129.68	0.00	0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.47	0.01	0.05	140.03	0.01	0.05	129.61	0.00	0.01
Dim Sum (Offshore CNY) Bond Index	147.97	-0.01	0.03	151.00	-0.00	0.12	118.42	-0.01	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	329.26	-0.02	-0.03	399.27	-0.03	0.76	211.05	-0.02	-0.03
Emerging Markets Government Bond Index (EMGBI)	253.52	-0.06	-0.17	140.51	-0.12	-0.10	161.61	-0.07	-0.21
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.55	0.14	0.01	156.44	-0.24	-0.20	193.24	0.12	-0.07
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	932.89	-0.21	-0.35	932.89	-0.21	-0.35	932.89	-0.21	-0.35
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	999.76	-0.27	-0.53	999.76	-0.27	-0.53	999.76	-0.27	-0.53
Debt Capacity World Government Bond Index (DCWGBI)	185.68	-0.23	-0.10	177.69	-0.41	0.08	197.36	-0.23	-0.09
Time-Weighted US Fallen Angel Bond Index	846.66	-0.03	-0.14	846.66	-0.03	-0.14	846.66	-0.03	-0.14

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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