

FTSE Russell Indexes - October 19, 2018 Performance (USD Terms)

Pricing Date: October 19, 2018, Settlement Date: October 19, 2018

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)	219.90	-0.06	-0.61	216.21	-0.06	-0.87	241.16	-0.05	-0.54
World Government Bond Index (WGBI)	719.72	-0.02	-0.58	918.29	-0.03	-0.82	833.75	-0.02	-0.50
World Government Bond Index - Developed Markets (WGBI - DM)	716.52	-0.02	-0.59	917.78	-0.03	-0.80	835.47	-0.02	-0.50
World Government Bond Index - Extended (WGBI - Extended)	725.70	-0.01	-0.49	921.50	-0.01	-0.80	836.50	-0.01	-0.41
World Inflation-Linked Securities Index (WorldILSI)	169.19	-0.10	-0.75	145.47	-0.18	-1.05	169.28	-0.09	-0.70
US Broad Investment-Grade Bond Index (USBIG)	1,640.32	-0.13	-0.86	1,640.32	-0.13	-0.86	1,640.32	-0.13	-0.86
US Treasury Index	1,434.60	-0.15	-0.70	1,434.60	-0.15	-0.70	1,434.60	-0.15	-0.70
US High-Yield Market Index	1,010.35	-0.08	-0.97	1,010.35	-0.08	-0.97	1,010.35	-0.08	-0.97
US High-Yield Cash Pay Index	990.85	-0.08	-0.97	990.85	-0.08	-0.97	990.85	-0.08	-0.97
US High-Yield Market Capped Index	352.37	-0.08	-0.97	352.37	-0.08	-0.97	352.37	-0.08	-0.97
US High-Yield Cash Pay Capped Index	349.22	-0.08	-0.97	349.22	-0.08	-0.97	349.22	-0.08	-0.97
LATAM Government Bond Index (LATAMGBI)	187.34	-0.06	0.89	104.85	-0.29	1.11	132.70	-0.07	0.84
Euro Broad Investment-Grade Bond Index (EuroBIG)	228.94	0.02	-0.47	224.13	0.07	-1.49	254.21	0.02	-0.32
EMU Government Bond Index (EGBI)	229.50	0.07	-0.82	224.68	0.12	-1.83	254.57	0.08	-0.66
Eurodollar Bond Index	381.13	-0.07	-0.98	381.13	-0.07	-0.98	381.13	-0.07	-0.98
Eurosterling Bond Index	496.86	-0.05	-0.12	414.25	-0.28	-0.10	424.59	-0.04	-0.04
Euroyen Bond Index	182.44	0.02	-0.01	161.80	0.02	0.96	346.98	0.02	0.13
CEEMEA Government Bond Index (CEEMEAGBI)	153.57	-0.17	-0.19	87.68	-0.34	-0.76	119.67	-0.18	-0.32
Middle East and North Africa Broad Bond Index (MENABBI)	141.73	-0.10	-1.04	141.73	-0.10	-1.04	141.73	-0.10	-1.04
Asian Government Bond Index (AGBI)	170.53	0.07	0.30	140.93	0.22	-0.76	152.35	0.07	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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Asian Government Extended Bond Index (AGBI-Extended)	156.04	0.04	0.48	158.31	0.22	-0.64	128.99	0.04	0.42
AsiaPac Government Bond Index (APGBI)	173.69	0.10	0.26	139.61	0.23	-0.84	150.17	0.10	0.26
Asian Broad Bond Index (ABBI)	189.50	-0.08	-0.76	189.50	-0.08	-0.76	189.50	-0.08	-0.76
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	130.24	0.16	0.61	113.74	0.29	-0.14	117.58	0.16	0.60
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	130.17	0.16	0.61	113.68	0.29	-0.13	117.52	0.16	0.60
Dim Sum (Offshore CNY) Bond Index	129.66	0.01	0.05	123.04	0.20	-0.81	108.53	0.01	-0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	289.74	0.19	0.11	344.25	0.20	-1.30	183.73	0.19	0.12
Emerging Markets Government Bond Index (EMGBI)	213.92	0.06	0.28	118.69	0.06	-0.30	144.05	0.06	0.22
Emerging Markets Inflation-Linked Securities Index (EMILSI)	324.35	-0.16	3.18	154.47	-0.52	6.52	160.49	-0.19	3.18
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	786.03	-0.11	-1.69	786.03	-0.11	-1.69	786.03	-0.11	-1.69
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	837.69	-0.11	-1.58	837.69	-0.11	-1.58	837.69	-0.11	-1.58
Debt Capacity World Government Bond Index (DCWGBI)	167.53	-0.03	-0.45	159.77	-0.06	-1.02	174.26	-0.02	-0.38
Time-Weighted US Fallen Angel Bond Index	659.55	-0.06	-0.86	659.55	-0.06	-0.86	659.55	-0.06	-0.86

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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