

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

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

Index	Local Currency Terms			EUR Terms Unhedged			EUR Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	219.90	-0.06	-0.61	220.85	-0.11	0.16	215.88	-0.06	-0.70
World Government Bond Index (WGBI)	719.72	-0.02	-0.58	565.23	-0.08	0.20	901.34	-0.03	-0.66
World Government Bond Index - Developed Markets (WGBI - DM)	716.52	-0.02	-0.59	564.91	-0.08	0.23	903.37	-0.03	-0.65
World Government Bond Index - Extended (WGBI - Extended)	725.70	-0.01	-0.49	567.20	-0.06	0.23	904.24	-0.02	-0.57
World Inflation-Linked Securities Index (WorldILSI)	169.19	-0.10	-0.75	172.70	-0.24	-0.03	157.69	-0.10	-0.85
US Broad Investment-Grade Bond Index (USBIG)	1,640.32	-0.13	-0.86	562.43	-0.18	0.17	972.32	-0.14	-1.01
US Treasury Index	1,434.60	-0.15	-0.70	492.35	-0.20	0.33	853.38	-0.16	-0.86
US High-Yield Market Index	1,010.35	-0.08	-0.97	1,031.44	-0.13	0.05	214.23	-0.09	-1.13
US High-Yield Cash Pay Index	990.85	-0.08	-0.97	1,011.54	-0.13	0.06	213.95	-0.09	-1.13
US High-Yield Market Capped Index	352.37	-0.08	-0.97	272.92	-0.13	0.05	211.96	-0.09	-1.13
US High-Yield Cash Pay Capped Index	349.22	-0.08	-0.97	270.48	-0.13	0.05	210.90	-0.09	-1.13
LATAM Government Bond Index (LATAMGBI)	187.34	-0.06	0.89	129.43	-0.34	2.16	124.25	-0.08	0.69
Euro Broad Investment-Grade Bond Index (EuroBIG)	228.94	0.02	-0.47	228.94	0.02	-0.47	228.94	0.02	-0.47
EMU Government Bond Index (EGBI)	229.50	0.07	-0.82	229.50	0.07	-0.82	229.50	0.07	-0.82
Eurodollar Bond Index	381.13	-0.07	-0.98	379.94	-0.12	0.05	336.49	-0.07	-1.14
Eurosterling Bond Index	496.86	-0.05	-0.12	441.93	-0.33	0.94	367.84	-0.05	-0.19
Euroyen Bond Index	182.44	0.02	-0.01	172.61	-0.03	2.01	298.40	0.02	-0.02
CEEMEA Government Bond Index (CEEMEAGBI)	153.57	-0.17	-0.19	108.23	-0.39	0.27	112.37	-0.19	-0.47
Middle East and North Africa Broad Bond Index (MENABBI)	141.73	-0.10	-1.04	165.39	-0.15	-0.01	132.96	-0.11	-1.20
Asian Government Bond Index (AGBI)	170.53	0.07	0.30	179.23	0.17	0.27	144.84	0.06	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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Asian Government Extended Bond Index (AGBI-Extended)	156.04	0.04	0.48	174.90	0.17	0.39	121.98	0.03	0.28
AsiaPac Government Bond Index (APGBI)	173.69	0.10	0.26	177.55	0.18	0.19	143.16	0.09	0.11
Asian Broad Bond Index (ABBI)	189.50	-0.08	-0.76	231.55	-0.13	0.26	172.03	-0.09	-0.92
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	130.24	0.16	0.61	136.34	0.24	0.90	110.84	0.15	0.46
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	130.17	0.16	0.61	136.26	0.24	0.90	110.78	0.15	0.46
Dim Sum (Offshore CNY) Bond Index	129.66	0.01	0.05	143.58	0.15	0.22	101.93	-0.00	-0.22
Australian Broad Investment-Grade Bond Index (AusBIG)	289.74	0.19	0.11	287.05	0.14	-0.28	172.71	0.18	-0.03
Emerging Markets Government Bond Index (EMGBI)	213.92	0.06	0.28	150.95	0.01	0.73	135.86	0.05	0.08
Emerging Markets Inflation-Linked Securities Index (EMILSI)	324.35	-0.16	3.18	212.91	-0.57	7.62	150.32	-0.20	3.06
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	786.03	-0.11	-1.69	875.67	-0.16	-0.67	204.21	-0.12	-1.85
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	837.69	-0.11	-1.58	933.22	-0.16	-0.56	207.55	-0.12	-1.75
Debt Capacity World Government Bond Index (DCWGBI)	167.53	-0.03	-0.45	169.71	-0.11	0.00	159.70	-0.03	-0.53
Time-Weighted US Fallen Angel Bond Index	659.55	-0.06	-0.86	510.84	-0.11	0.16	341.71	-0.07	-1.02

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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