

# FTSE Russell Indexes - September 3, 2021 Performance (USD Terms)

Pricing Date: September 3, 2021, Settlement Date: September 3, 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)	251.70	-0.14	-0.08	251.62	-0.06	0.21	282.01	-0.14	-0.08
World Government Bond Index (WGBI)	813.42	-0.15	-0.07	1,060.19	-0.04	0.28	966.96	-0.15	-0.07
World Government Bond Index - Developed Markets (WGBI - DM)	809.23	-0.16	-0.07	1,060.49	-0.04	0.27	969.97	-0.16	-0.07
World Government Bond Index - Extended (WGBI - Extended)	819.82	-0.14	-0.06	1,066.09	-0.02	0.27	965.70	-0.14	-0.06
World Inflation-Linked Securities Index (WorldILSI)	208.39	-0.32	-0.10	183.23	-0.17	0.37	211.16	-0.32	-0.10
US Broad Investment-Grade Bond Index (USBIG)	1,956.63	-0.16	-0.09	1,956.63	-0.16	-0.09	1,956.63	-0.16	-0.09
US Treasury Index	1,682.67	-0.17	-0.08	1,682.67	-0.17	-0.08	1,682.67	-0.17	-0.08
US High-Yield Market Index	1,234.95	0.01	0.18	1,234.95	0.01	0.18	1,234.95	0.01	0.18
US High-Yield Cash Pay Index	1,209.22	0.01	0.18	1,209.22	0.01	0.18	1,209.22	0.01	0.18
US High-Yield Market Capped Index	427.08	0.01	0.18	427.08	0.01	0.18	427.08	0.01	0.18
US High-Yield Cash Pay Capped Index	422.83	0.01	0.17	422.83	0.01	0.17	422.83	0.01	0.17
LATAM Government Bond Index (LATAMGBI)	231.55	-0.22	-0.33	110.05	-0.22	-0.28	152.03	-0.23	-0.36
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.83	-0.13	-0.09	255.80	-0.02	0.56	295.88	-0.13	-0.09
EMU Government Bond Index (EGBI)	258.20	-0.15	-0.08	261.23	-0.04	0.57	301.70	-0.15	-0.07
Eurodollar Bond Index	476.52	-0.22	-0.09	476.52	-0.22	-0.09	476.52	-0.22	-0.09
Eurosterling Bond Index	581.07	-0.25	0.12	515.22	0.03	0.91	510.82	-0.25	0.12
Euroyen Bond Index	187.27	-0.04	-0.08	170.37	0.25	0.10	373.10	-0.04	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	186.97	-0.08	-0.32	104.18	0.22	0.49	136.64	-0.09	-0.35
Middle East and North Africa Broad Bond Index (MENABBI)	175.63	-0.08	0.17	175.63	-0.08	0.17	175.63	-0.08	0.17
Asian Government Bond Index (AGBI)	196.01	0.01	0.04	169.12	0.13	0.10	170.55	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)	185.52	0.04	0.12	195.10	0.15	0.17	146.66	0.03	0.10
AsiaPac Government Bond Index (APGBI)	199.59	-0.01	-0.03	167.57	0.16	0.26	168.94	-0.01	-0.05
Asian Broad Bond Index (ABBI)	231.47	-0.10	-0.17	231.47	-0.10	-0.17	231.47	-0.10	-0.17
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.44	-0.02	0.06	140.12	0.06	0.16	129.94	-0.02	0.03
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.36	-0.01	0.06	140.05	0.06	0.16	129.87	-0.02	0.03
Dim Sum (Offshore CNY) Bond Index	147.81	-0.01	0.01	151.36	0.34	0.41	118.64	-0.01	-0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	333.53	-0.11	-0.40	413.55	0.38	1.45	213.68	-0.12	-0.41
Emerging Markets Government Bond Index (EMGBI)	255.26	-0.06	-0.04	143.37	0.03	0.13	163.12	-0.06	-0.07
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.78	-0.30	-0.46	163.99	-0.45	-0.65	193.74	-0.31	-0.50
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	962.92	-0.04	0.13	962.92	-0.04	0.13	962.92	-0.04	0.13
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,032.88	-0.02	0.20	1,032.88	-0.02	0.20	1,032.88	-0.02	0.20
Debt Capacity World Government Bond Index (DCWGBI)	188.17	-0.14	-0.11	182.91	-0.00	0.38	199.95	-0.14	-0.11
Time-Weighted US Fallen Angel Bond Index	852.18	0.07	0.49	852.18	0.07	0.49	852.18	0.07	0.49

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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