

FTSE Russell Indexes - September 21, 2021 Performance (USD Terms)

Pricing Date: September 21, 2021, Settlement Date: September 21, 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)	251.81	0.01	-0.04	250.42	0.02	-0.27	282.17	0.01	-0.02
World Government Bond Index (WGBI)	813.40	0.03	-0.08	1,053.90	0.05	-0.32	967.07	0.03	-0.06
World Government Bond Index - Developed Markets (WGBI - DM)	809.24	0.03	-0.07	1,054.47	0.06	-0.29	970.14	0.03	-0.05
World Government Bond Index - Extended (WGBI - Extended)	819.55	0.02	-0.10	1,059.60	0.05	-0.34	965.43	0.02	-0.09
World Inflation-Linked Securities Index (WorldILSI)	209.56	-0.11	0.46	182.53	-0.17	-0.02	212.35	-0.11	0.46
US Broad Investment-Grade Bond Index (USBIG)	1,961.80	-0.05	0.17	1,961.80	-0.05	0.17	1,961.80	-0.05	0.17
US Treasury Index	1,687.19	-0.06	0.18	1,687.19	-0.06	0.18	1,687.19	-0.06	0.18
US High-Yield Market Index	1,235.75	0.13	0.24	1,235.75	0.13	0.24	1,235.75	0.13	0.24
US High-Yield Cash Pay Index	1,209.99	0.13	0.24	1,209.99	0.13	0.24	1,209.99	0.13	0.24
US High-Yield Market Capped Index	427.43	0.13	0.26	427.43	0.13	0.26	427.43	0.13	0.26
US High-Yield Cash Pay Capped Index	423.18	0.13	0.25	423.18	0.13	0.25	423.18	0.13	0.25
LATAM Government Bond Index (LATAMGBI)	229.58	-0.03	-1.17	107.25	0.14	-2.82	150.51	-0.04	-1.35
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.51	0.11	-0.22	252.12	0.11	-0.89	295.62	0.11	-0.18
EMU Government Bond Index (EGBI)	257.98	0.14	-0.16	257.58	0.13	-0.84	301.56	0.14	-0.12
Eurodollar Bond Index	478.23	-0.03	0.27	478.23	-0.03	0.27	478.23	-0.03	0.27
Eurosterling Bond Index	578.80	0.05	-0.27	504.74	-0.15	-1.14	508.86	0.05	-0.26
Euroyen Bond Index	187.34	0.04	-0.04	171.16	0.33	0.57	373.30	0.04	-0.02
CEEMEA Government Bond Index (CEEMEAGBI)	186.26	0.06	-0.69	101.34	0.02	-2.24	135.96	0.05	-0.85
Middle East and North Africa Broad Bond Index (MENABBI)	175.86	0.01	0.30	175.86	0.01	0.30	175.86	0.01	0.30
Asian Government Bond Index (AGBI)	195.33	-0.02	-0.31	167.68	-0.01	-0.75	169.78	-0.02	-0.43

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)	185.45	0.03	0.08	193.93	0.08	-0.43	146.43	0.03	-0.05
AsiaPac Government Bond Index (APGBI)	198.95	0.02	-0.35	165.66	-0.03	-0.88	168.26	0.02	-0.45
Asian Broad Bond Index (ABBI)	229.97	-0.15	-0.81	229.97	-0.15	-0.81	229.97	-0.15	-0.81
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.36	0.01	0.00	140.14	0.01	0.17	129.66	0.00	-0.18
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.28	0.01	0.00	140.06	0.01	0.17	129.59	0.00	-0.18
Dim Sum (Offshore CNY) Bond Index	148.00	0.02	0.14	150.13	-0.10	-0.40	118.59	0.01	-0.06
Australian Broad Investment-Grade Bond Index (AusBIG)	333.39	0.15	-0.45	401.13	-0.25	-1.60	213.65	0.16	-0.43
Emerging Markets Government Bond Index (EMGBI)	254.59	-0.01	-0.30	141.81	0.00	-0.96	162.46	-0.02	-0.47
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.27	0.18	-0.11	160.29	0.31	-2.89	193.92	0.15	-0.41
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	956.00	-0.08	-0.59	956.00	-0.08	-0.59	956.00	-0.08	-0.59
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,024.94	-0.06	-0.57	1,024.94	-0.06	-0.57	1,024.94	-0.06	-0.57
Debt Capacity World Government Bond Index (DCWGBI)	187.99	0.04	-0.21	181.04	0.06	-0.64	199.77	0.04	-0.20
Time-Weighted US Fallen Angel Bond Index	850.89	0.08	0.33	850.89	0.08	0.33	850.89	0.08	0.33

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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