

FTSE Russell Indexes - September 10, 2021 Performance (USD Terms)

Pricing Date: September 10, 2021, Settlement Date: September 10, 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)	251.64	-0.14	-0.11	251.14	-0.09	0.02	281.95	-0.14	-0.10
World Government Bond Index (WGBI)	812.95	-0.17	-0.13	1,057.46	-0.11	0.02	966.45	-0.17	-0.12
World Government Bond Index - Developed Markets (WGBI - DM)	808.74	-0.17	-0.13	1,057.73	-0.11	0.01	969.44	-0.17	-0.12
World Government Bond Index - Extended (WGBI - Extended)	819.23	-0.15	-0.14	1,063.24	-0.09	0.00	965.02	-0.15	-0.13
World Inflation-Linked Securities Index (WorldILSI)	210.76	0.01	1.04	185.04	0.08	1.36	213.58	0.01	1.04
US Broad Investment-Grade Bond Index (USBIG)	1,957.17	-0.17	-0.07	1,957.17	-0.17	-0.07	1,957.17	-0.17	-0.07
US Treasury Index	1,682.25	-0.23	-0.11	1,682.25	-0.23	-0.11	1,682.25	-0.23	-0.11
US High-Yield Market Index	1,236.54	0.06	0.31	1,236.54	0.06	0.31	1,236.54	0.06	0.31
US High-Yield Cash Pay Index	1,210.76	0.06	0.30	1,210.76	0.06	0.30	1,210.76	0.06	0.30
US High-Yield Market Capped Index	427.67	0.06	0.31	427.67	0.06	0.31	427.67	0.06	0.31
US High-Yield Cash Pay Capped Index	423.41	0.06	0.31	423.41	0.06	0.31	423.41	0.06	0.31
LATAM Government Bond Index (LATAMGBI)	230.18	-0.17	-0.92	108.65	0.20	-1.55	151.06	-0.18	-0.99
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.63	-0.18	-0.17	254.60	-0.03	0.08	295.69	-0.18	-0.15
EMU Government Bond Index (EGBI)	258.05	-0.22	-0.14	260.06	-0.08	0.12	301.57	-0.22	-0.12
Eurodollar Bond Index	476.65	-0.19	-0.06	476.65	-0.19	-0.06	476.65	-0.19	-0.06
Eurosterling Bond Index	580.53	-0.03	0.03	514.13	0.04	0.70	510.35	-0.03	0.03
Euroyen Bond Index	187.26	-0.02	-0.08	170.09	-0.03	-0.06	373.11	-0.02	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	186.82	-0.01	-0.39	103.76	0.08	0.09	136.46	-0.02	-0.48
Middle East and North Africa Broad Bond Index (MENABBI)	175.53	-0.18	0.11	175.53	-0.18	0.11	175.53	-0.18	0.11
Asian Government Bond Index (AGBI)	195.63	0.00	-0.16	168.65	0.20	-0.18	170.15	-0.00	-0.21

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)	185.35	0.01	0.03	194.49	0.15	-0.14	146.46	0.00	-0.03
AsiaPac Government Bond Index (APGBI)	199.26	0.05	-0.20	166.98	0.21	-0.08	168.60	0.04	-0.25
Asian Broad Bond Index (ABBI)	231.73	0.03	-0.05	231.73	0.03	-0.05	231.73	0.03	-0.05
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.32	-0.03	-0.02	140.34	0.22	0.32	129.76	-0.04	-0.11
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.25	-0.03	-0.02	140.27	0.22	0.32	129.69	-0.04	-0.11
Dim Sum (Offshore CNY) Bond Index	147.92	-0.02	0.09	151.24	0.18	0.34	118.65	-0.03	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	333.63	0.25	-0.37	409.90	0.21	0.55	213.77	0.25	-0.37
Emerging Markets Government Bond Index (EMGBI)	254.87	-0.02	-0.19	143.16	0.21	-0.01	162.78	-0.02	-0.27
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.20	0.20	-0.59	162.44	0.71	-1.59	193.31	0.17	-0.72
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	961.94	-0.05	0.03	961.94	-0.05	0.03	961.94	-0.05	0.03
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,031.40	-0.01	0.06	1,031.40	-0.01	0.06	1,031.40	-0.01	0.06
Debt Capacity World Government Bond Index (DCWGBI)	188.06	-0.14	-0.17	182.35	-0.04	0.07	199.84	-0.14	-0.16
Time-Weighted US Fallen Angel Bond Index	851.80	0.03	0.44	851.80	0.03	0.44	851.80	0.03	0.44

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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