

FTSE Russell Indexes - September 24, 2021 Performance (USD Terms)

Pricing Date: September 24, 2021, Settlement Date: September 24, 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)	250.26	-0.24	-0.66	248.55	-0.42	-1.02	280.43	-0.24	-0.64
World Government Bond Index (WGBI)	807.49	-0.32	-0.80	1,043.92	-0.57	-1.26	960.10	-0.32	-0.78
World Government Bond Index - Developed Markets (WGBI - DM)	803.31	-0.33	-0.80	1,044.36	-0.57	-1.25	963.10	-0.32	-0.78
World Government Bond Index - Extended (WGBI - Extended)	813.98	-0.31	-0.78	1,050.10	-0.54	-1.23	958.90	-0.31	-0.77
World Inflation-Linked Securities Index (WorldILSI)	207.22	-0.35	-0.66	180.61	-0.63	-1.07	209.99	-0.35	-0.66
US Broad Investment-Grade Bond Index (USBIG)	1,948.90	-0.23	-0.49	1,948.90	-0.23	-0.49	1,948.90	-0.23	-0.49
US Treasury Index	1,672.48	-0.34	-0.69	1,672.48	-0.34	-0.69	1,672.48	-0.34	-0.69
US High-Yield Market Index	1,236.62	-0.10	0.32	1,236.62	-0.10	0.32	1,236.62	-0.10	0.32
US High-Yield Cash Pay Index	1,210.84	-0.10	0.31	1,210.84	-0.10	0.31	1,210.84	-0.10	0.31
US High-Yield Market Capped Index	427.76	-0.09	0.34	427.76	-0.09	0.34	427.76	-0.09	0.34
US High-Yield Cash Pay Capped Index	423.50	-0.09	0.33	423.50	-0.09	0.33	423.50	-0.09	0.33
LATAM Government Bond Index (LATAMGBI)	229.53	-0.26	-1.19	107.11	-0.79	-2.94	150.43	-0.26	-1.40
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.01	-0.22	-0.81	250.38	-0.52	-1.58	293.89	-0.21	-0.76
EMU Government Bond Index (EGBI)	256.14	-0.29	-0.87	255.50	-0.60	-1.64	299.45	-0.29	-0.82
Eurodollar Bond Index	474.97	-0.23	-0.41	474.97	-0.23	-0.41	474.97	-0.23	-0.41
Eurosterling Bond Index	573.00	-0.21	-1.27	500.87	-0.71	-1.90	503.80	-0.21	-1.26
Euroyen Bond Index	187.30	-0.06	-0.06	168.80	-0.57	-0.82	373.23	-0.06	-0.04
CEEMEA Government Bond Index (CEEMEAGBI)	185.83	-0.17	-0.93	100.88	-0.93	-2.69	135.62	-0.16	-1.10
Middle East and North Africa Broad Bond Index (MENABBI)	174.61	-0.28	-0.41	174.61	-0.28	-0.41	174.61	-0.28	-0.41
Asian Government Bond Index (AGBI)	195.02	-0.19	-0.47	167.16	-0.29	-1.06	169.49	-0.19	-0.60

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)	185.27	-0.14	-0.01	193.49	-0.22	-0.66	146.27	-0.14	-0.16
AsiaPac Government Bond Index (APGBI)	198.44	-0.29	-0.61	165.08	-0.49	-1.22	167.81	-0.29	-0.72
Asian Broad Bond Index (ABBI)	229.36	-0.25	-1.08	229.36	-0.25	-1.08	229.36	-0.25	-1.08
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.46	-0.04	0.07	139.97	-0.11	0.05	129.71	-0.05	-0.14
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.38	-0.04	0.07	139.90	-0.11	0.05	129.65	-0.05	-0.14
Dim Sum (Offshore CNY) Bond Index	147.95	-0.02	0.11	150.57	-0.19	-0.11	118.52	-0.03	-0.12
Australian Broad Investment-Grade Bond Index (AusBIG)	330.91	-0.76	-1.18	399.39	-1.59	-2.02	212.07	-0.75	-1.16
Emerging Markets Government Bond Index (EMGBI)	254.54	-0.12	-0.32	141.51	-0.41	-1.16	162.39	-0.12	-0.51
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.69	-0.30	-0.25	159.14	-1.34	-3.59	193.59	-0.30	-0.58
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.69	-0.55	-1.45	947.69	-0.55	-1.45	947.69	-0.55	-1.45
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,016.89	-0.49	-1.35	1,016.89	-0.49	-1.35	1,016.89	-0.49	-1.35
Debt Capacity World Government Bond Index (DCWGBI)	186.67	-0.31	-0.91	179.63	-0.60	-1.42	198.38	-0.30	-0.89
Time-Weighted US Fallen Angel Bond Index	851.03	-0.16	0.35	851.03	-0.16	0.35	851.03	-0.16	0.35

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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