

FTSE Russell Indexes - September 17, 2021 Performance (USD Terms)

Pricing Date: September 17, 2021, Settlement Date: September 17, 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)	251.22	-0.17	-0.27	249.88	-0.28	-0.49	281.49	-0.17	-0.26
World Government Bond Index (WGBI)	811.12	-0.20	-0.36	1,050.82	-0.35	-0.61	964.33	-0.20	-0.34
World Government Bond Index - Developed Markets (WGBI - DM)	806.93	-0.20	-0.36	1,051.23	-0.35	-0.60	967.34	-0.20	-0.34
World Government Bond Index - Extended (WGBI - Extended)	817.41	-0.19	-0.36	1,056.72	-0.34	-0.61	962.91	-0.19	-0.35
World Inflation-Linked Securities Index (WorldILSI)	209.05	-0.51	0.22	182.63	-0.63	0.04	211.83	-0.51	0.22
US Broad Investment-Grade Bond Index (USBIG)	1,957.03	-0.16	-0.07	1,957.03	-0.16	-0.07	1,957.03	-0.16	-0.07
US Treasury Index	1,681.69	-0.22	-0.14	1,681.69	-0.22	-0.14	1,681.69	-0.22	-0.14
US High-Yield Market Index	1,238.62	-0.02	0.48	1,238.62	-0.02	0.48	1,238.62	-0.02	0.48
US High-Yield Cash Pay Index	1,212.79	-0.01	0.47	1,212.79	-0.01	0.47	1,212.79	-0.01	0.47
US High-Yield Market Capped Index	428.41	-0.01	0.49	428.41	-0.01	0.49	428.41	-0.01	0.49
US High-Yield Cash Pay Capped Index	424.14	-0.01	0.48	424.14	-0.01	0.48	424.14	-0.01	0.48
LATAM Government Bond Index (LATAMGBI)	229.88	-0.18	-1.05	107.82	-0.62	-2.30	150.76	-0.18	-1.19
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.83	-0.17	-0.49	251.70	-0.39	-1.06	294.80	-0.16	-0.45
EMU Government Bond Index (EGBI)	257.13	-0.19	-0.49	257.00	-0.41	-1.06	300.54	-0.19	-0.46
Eurodollar Bond Index	476.98	-0.16	0.01	476.98	-0.16	0.01	476.98	-0.16	0.01
Eurosterling Bond Index	576.54	-0.34	-0.66	506.59	-0.50	-0.77	506.85	-0.34	-0.66
Euroyen Bond Index	187.26	-0.03	-0.08	169.89	-0.32	-0.18	373.12	-0.03	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	186.34	-0.15	-0.65	101.89	-0.62	-1.72	136.05	-0.15	-0.78
Middle East and North Africa Broad Bond Index (MENABBI)	176.00	-0.02	0.38	176.00	-0.02	0.38	176.00	-0.02	0.38
Asian Government Bond Index (AGBI)	195.32	-0.06	-0.32	167.78	-0.21	-0.69	169.82	-0.06	-0.41

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)	185.32	-0.03	0.01	193.96	-0.13	-0.42	146.37	-0.03	-0.09
AsiaPac Government Bond Index (APGBI)	198.87	-0.09	-0.39	165.83	-0.23	-0.77	168.22	-0.10	-0.47
Asian Broad Bond Index (ABBI)	230.64	-0.25	-0.53	230.64	-0.25	-0.53	230.64	-0.25	-0.53
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.30	-0.02	-0.03	140.09	-0.14	0.14	129.66	-0.03	-0.18
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.22	-0.02	-0.03	140.01	-0.14	0.14	129.59	-0.03	-0.18
Dim Sum (Offshore CNY) Bond Index	148.01	-0.00	0.15	150.60	-0.23	-0.09	118.65	-0.01	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	332.66	-0.22	-0.66	403.00	-0.26	-1.14	213.17	-0.22	-0.65
Emerging Markets Government Bond Index (EMGBI)	254.68	-0.06	-0.27	142.15	-0.31	-0.72	162.57	-0.07	-0.41
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.91	-0.22	-0.19	160.60	-1.07	-2.70	193.87	-0.22	-0.43
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	960.17	-0.19	-0.15	960.17	-0.19	-0.15	960.17	-0.19	-0.15
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,029.11	-0.19	-0.17	1,029.11	-0.19	-0.17	1,029.11	-0.19	-0.17
Debt Capacity World Government Bond Index (DCWGBI)	187.47	-0.21	-0.48	180.72	-0.40	-0.82	199.22	-0.21	-0.47
Time-Weighted US Fallen Angel Bond Index	852.76	-0.06	0.55	852.76	-0.06	0.55	852.76	-0.06	0.55

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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