

FTSE Russell Indexes - September 20, 2021 Performance (USD Terms)

Pricing Date: September 20, 2021, Settlement Date: September 20, 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)	251.78	0.22	-0.05	250.36	0.19	-0.30	282.13	0.23	-0.04
World Government Bond Index (WGBI)	813.20	0.26	-0.10	1,053.33	0.24	-0.37	966.83	0.26	-0.09
World Government Bond Index - Developed Markets (WGBI - DM)	809.03	0.26	-0.10	1,053.87	0.25	-0.35	969.88	0.26	-0.08
World Government Bond Index - Extended (WGBI - Extended)	819.36	0.24	-0.12	1,059.06	0.22	-0.39	965.20	0.24	-0.12
World Inflation-Linked Securities Index (WorldILSI)	209.79	0.36	0.57	182.83	0.11	0.15	212.58	0.35	0.57
US Broad Investment-Grade Bond Index (USBIG)	1,962.70	0.29	0.22	1,962.70	0.29	0.22	1,962.70	0.29	0.22
US Treasury Index	1,688.14	0.38	0.24	1,688.14	0.38	0.24	1,688.14	0.38	0.24
US High-Yield Market Index	1,234.11	-0.36	0.11	1,234.11	-0.36	0.11	1,234.11	-0.36	0.11
US High-Yield Cash Pay Index	1,208.38	-0.36	0.11	1,208.38	-0.36	0.11	1,208.38	-0.36	0.11
US High-Yield Market Capped Index	426.86	-0.36	0.13	426.86	-0.36	0.13	426.86	-0.36	0.13
US High-Yield Cash Pay Capped Index	422.61	-0.36	0.12	422.61	-0.36	0.12	422.61	-0.36	0.12
LATAM Government Bond Index (LATAMGBI)	229.64	-0.10	-1.15	107.10	-0.67	-2.95	150.57	-0.13	-1.31
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.23	0.16	-0.33	251.85	0.06	-1.00	295.29	0.16	-0.29
EMU Government Bond Index (EGBI)	257.63	0.19	-0.30	257.23	0.09	-0.97	301.14	0.20	-0.26
Eurodollar Bond Index	478.38	0.29	0.30	478.38	0.29	0.30	478.38	0.29	0.30
Eurosterling Bond Index	578.52	0.34	-0.32	505.49	-0.22	-0.99	508.61	0.35	-0.31
Euroyen Bond Index	187.27	0.01	-0.07	170.61	0.42	0.24	373.16	0.01	-0.06
CEEMEA Government Bond Index (CEEMEAGBI)	186.16	-0.10	-0.75	101.32	-0.55	-2.26	135.89	-0.11	-0.90
Middle East and North Africa Broad Bond Index (MENABBI)	175.85	-0.09	0.30	175.85	-0.09	0.30	175.85	-0.09	0.30
Asian Government Bond Index (AGBI)	195.36	0.02	-0.30	167.70	-0.05	-0.74	169.82	0.00	-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)	185.38	0.04	0.05	193.78	-0.10	-0.51	146.39	0.02	-0.08
AsiaPac Government Bond Index (APGBI)	198.90	0.01	-0.38	165.70	-0.08	-0.85	168.22	0.00	-0.47
Asian Broad Bond Index (ABBI)	230.31	-0.14	-0.66	230.31	-0.14	-0.66	230.31	-0.14	-0.66
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.35	0.03	-0.00	140.12	0.03	0.16	129.66	0.00	-0.18
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.26	0.03	-0.01	140.05	0.03	0.16	129.59	0.00	-0.18
Dim Sum (Offshore CNY) Bond Index	147.98	-0.02	0.12	150.28	-0.21	-0.30	118.59	-0.05	-0.06
Australian Broad Investment-Grade Bond Index (AusBIG)	332.87	0.06	-0.60	402.15	-0.21	-1.35	213.31	0.07	-0.58
Emerging Markets Government Bond Index (EMGBI)	254.61	-0.03	-0.29	141.81	-0.24	-0.96	162.49	-0.05	-0.45
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.51	-0.09	-0.29	159.80	-0.50	-3.19	193.62	-0.13	-0.57
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	956.81	-0.35	-0.50	956.81	-0.35	-0.50	956.81	-0.35	-0.50
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,025.57	-0.34	-0.51	1,025.57	-0.34	-0.51	1,025.57	-0.34	-0.51
Debt Capacity World Government Bond Index (DCWGBI)	187.91	0.23	-0.25	180.93	0.11	-0.71	199.69	0.23	-0.24
Time-Weighted US Fallen Angel Bond Index	850.21	-0.30	0.25	850.21	-0.30	0.25	850.21	-0.30	0.25

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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