

FTSE Russell Indexes - September 28, 2021 Performance (USD Terms)

Pricing Date: September 28, 2021, Settlement Date: September 28, 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)	249.37	-0.27	-1.01	247.13	-0.45	-1.58	279.46	-0.27	-0.98
World Government Bond Index (WGBI)	804.44	-0.29	-1.18	1,036.89	-0.54	-1.93	956.56	-0.29	-1.15
World Government Bond Index - Developed Markets (WGBI - DM)	800.28	-0.29	-1.18	1,037.38	-0.53	-1.91	959.54	-0.29	-1.14
World Government Bond Index - Extended (WGBI - Extended)	810.99	-0.29	-1.14	1,043.28	-0.52	-1.88	955.45	-0.28	-1.12
World Inflation-Linked Securities Index (WorldILSI)	206.23	-0.82	-1.14	178.92	-1.33	-2.00	209.02	-0.80	-1.12
US Broad Investment-Grade Bond Index (USBIG)	1,940.35	-0.34	-0.92	1,940.35	-0.34	-0.92	1,940.35	-0.34	-0.92
US Treasury Index	1,664.89	-0.37	-1.14	1,664.89	-0.37	-1.14	1,664.89	-0.37	-1.14
US High-Yield Market Index	1,232.63	-0.27	-0.01	1,232.63	-0.27	-0.01	1,232.63	-0.27	-0.01
US High-Yield Cash Pay Index	1,206.95	-0.26	-0.01	1,206.95	-0.26	-0.01	1,206.95	-0.26	-0.01
US High-Yield Market Capped Index	426.41	-0.26	0.02	426.41	-0.26	0.02	426.41	-0.26	0.02
US High-Yield Cash Pay Capped Index	422.17	-0.26	0.02	422.17	-0.26	0.02	422.17	-0.26	0.02
LATAM Government Bond Index (LATAMGBI)	228.13	-0.36	-1.80	105.55	-1.26	-4.36	149.50	-0.34	-2.01
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.50	-0.17	-1.01	249.02	-0.40	-2.11	293.34	-0.16	-0.95
EMU Government Bond Index (EGBI)	255.49	-0.20	-1.13	253.97	-0.43	-2.22	298.72	-0.20	-1.06
Eurodollar Bond Index	472.11	-0.48	-1.01	472.11	-0.48	-1.01	472.11	-0.48	-1.01
Eurosterling Bond Index	570.35	-0.33	-1.73	493.43	-1.56	-3.35	501.58	-0.30	-1.69
Euroyen Bond Index	187.22	-0.02	-0.10	167.62	-0.43	-1.51	373.10	-0.02	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	185.08	-0.13	-1.32	99.91	-0.75	-3.62	135.06	-0.13	-1.50
Middle East and North Africa Broad Bond Index (MENABBI)	173.57	-0.40	-1.00	173.57	-0.40	-1.00	173.57	-0.40	-1.00
Asian Government Bond Index (AGBI)	194.57	-0.23	-0.70	166.43	-0.40	-1.49	169.08	-0.23	-0.85

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)	184.83	-0.19	-0.25	192.49	-0.39	-1.17	145.89	-0.19	-0.42
AsiaPac Government Bond Index (APGBI)	197.92	-0.26	-0.87	164.30	-0.50	-1.69	167.35	-0.26	-0.99
Asian Broad Bond Index (ABBI)	228.29	-0.27	-1.54	228.29	-0.27	-1.54	228.29	-0.27	-1.54
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.42	-0.03	0.05	140.06	0.02	0.12	129.64	-0.04	-0.20
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.35	-0.03	0.05	139.99	0.02	0.12	129.57	-0.04	-0.20
Dim Sum (Offshore CNY) Bond Index	147.92	-0.01	0.09	150.63	-0.05	-0.07	118.46	-0.02	-0.17
Australian Broad Investment-Grade Bond Index (AusBIG)	329.58	-0.36	-1.58	397.24	-0.99	-2.55	211.24	-0.35	-1.55
Emerging Markets Government Bond Index (EMGBI)	254.00	-0.13	-0.54	140.86	-0.38	-1.62	162.01	-0.13	-0.75
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.51	-0.17	-0.52	157.00	-1.32	-4.89	193.00	-0.16	-0.88
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	936.52	-0.64	-2.61	936.52	-0.64	-2.61	936.52	-0.64	-2.61
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,005.66	-0.60	-2.44	1,005.66	-0.60	-2.44	1,005.66	-0.60	-2.44
Debt Capacity World Government Bond Index (DCWGBI)	186.01	-0.27	-1.25	178.35	-0.60	-2.12	197.70	-0.27	-1.23
Time-Weighted US Fallen Angel Bond Index	848.15	-0.31	0.01	848.15	-0.31	0.01	848.15	-0.31	0.01

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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