

# FTSE Russell Indexes - September 22, 2021 Performance (USD Terms)

Pricing Date: September 22, 2021, Settlement Date: September 22, 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)	251.86	0.02	-0.02	250.48	0.02	-0.25	282.22	0.02	-0.00
World Government Bond Index (WGBI)	813.47	0.01	-0.07	1,053.83	-0.01	-0.32	967.16	0.01	-0.05
World Government Bond Index - Developed Markets (WGBI - DM)	809.31	0.01	-0.06	1,054.36	-0.01	-0.31	970.24	0.01	-0.04
World Government Bond Index - Extended (WGBI - Extended)	819.68	0.02	-0.08	1,059.47	-0.01	-0.35	965.58	0.02	-0.08
World Inflation-Linked Securities Index (WorldILSI)	209.30	-0.12	0.34	182.39	-0.07	-0.09	212.09	-0.12	0.34
US Broad Investment-Grade Bond Index (USBIG)	1,961.91	0.01	0.18	1,961.91	0.01	0.18	1,961.91	0.01	0.18
US Treasury Index	1,686.11	-0.06	0.12	1,686.11	-0.06	0.12	1,686.11	-0.06	0.12
US High-Yield Market Index	1,237.55	0.15	0.39	1,237.55	0.15	0.39	1,237.55	0.15	0.39
US High-Yield Cash Pay Index	1,211.76	0.15	0.39	1,211.76	0.15	0.39	1,211.76	0.15	0.39
US High-Yield Market Capped Index	428.04	0.14	0.40	428.04	0.14	0.40	428.04	0.14	0.40
US High-Yield Cash Pay Capped Index	423.79	0.14	0.40	423.79	0.14	0.40	423.79	0.14	0.40
LATAM Government Bond Index (LATAMGBI)	230.15	0.25	-0.93	108.03	0.73	-2.11	150.85	0.22	-1.13
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.62	0.04	-0.18	252.42	0.12	-0.78	295.75	0.04	-0.13
EMU Government Bond Index (EGBI)	258.13	0.06	-0.10	257.92	0.13	-0.70	301.74	0.06	-0.06
Eurodollar Bond Index	478.91	0.14	0.42	478.91	0.14	0.42	478.91	0.14	0.42
Eurosterling Bond Index	578.64	-0.03	-0.30	504.68	-0.01	-1.15	508.72	-0.03	-0.29
Euroyen Bond Index	187.40	0.03	-0.01	170.55	-0.36	0.20	373.42	0.03	0.01
CEEMEA Government Bond Index (CEEMEAGBI)	186.28	0.01	-0.68	101.71	0.36	-1.89	135.95	-0.00	-0.85
Middle East and North Africa Broad Bond Index (MENABBI)	175.80	-0.04	0.27	175.80	-0.04	0.27	175.80	-0.04	0.27
Asian Government Bond Index (AGBI)	195.47	0.07	-0.24	167.54	-0.08	-0.83	169.90	0.07	-0.36

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)	185.57	0.07	0.15	193.66	-0.14	-0.57	146.52	0.06	0.01
AsiaPac Government Bond Index (APGBI)	199.09	0.07	-0.28	165.65	-0.01	-0.88	168.36	0.06	-0.39
Asian Broad Bond Index (ABBI)	230.05	0.03	-0.78	230.05	0.03	-0.78	230.05	0.03	-0.78
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.57	0.14	0.15	139.99	-0.11	0.06	129.84	0.13	-0.04
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.49	0.14	0.15	139.91	-0.11	0.06	129.77	0.14	-0.04
Dim Sum (Offshore CNY) Bond Index	148.01	0.01	0.15	150.74	0.40	-0.00	118.59	-0.00	-0.06
Australian Broad Investment-Grade Bond Index (AusBIG)	333.59	0.06	-0.38	403.24	0.53	-1.08	213.77	0.06	-0.37
Emerging Markets Government Bond Index (EMGBI)	254.87	0.11	-0.19	141.93	0.08	-0.87	162.62	0.10	-0.37
Emerging Markets Inflation-Linked Securities Index (EMILSI)	433.37	0.25	0.14	161.62	0.83	-2.09	194.36	0.23	-0.18
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	955.73	-0.03	-0.62	955.73	-0.03	-0.62	955.73	-0.03	-0.62
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,024.23	-0.07	-0.64	1,024.23	-0.07	-0.64	1,024.23	-0.07	-0.64
Debt Capacity World Government Bond Index (DCWGBI)	187.97	-0.01	-0.21	181.16	0.06	-0.58	199.76	-0.01	-0.20
Time-Weighted US Fallen Angel Bond Index	852.17	0.15	0.48	852.17	0.15	0.48	852.17	0.15	0.48

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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