

FTSE Russell Indexes - September 13, 2019 Performance (JPY Terms)

Pricing Date: September 13, 2019, Settlement Date: September 13, 2019

Index	Local Currency Terms			JPY Terms Unhedged			JPY Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	239.89	-0.56	-1.69	223.81	-0.22	0.24	165.40	-0.58	-1.78
World Government Bond Index (WGBI)	786.54	-0.67	-1.94	427.46	-0.32	-0.08	396.73	-0.69	-2.02
World Government Bond Index - Developed Markets (WGBI - DM)	782.92	-0.67	-1.97	427.21	-0.33	-0.17	397.77	-0.70	-2.05
World Government Bond Index - Extended (WGBI - Extended)	791.65	-0.61	-1.79	427.55	-0.28	0.14	396.96	-0.63	-1.88
World Inflation-Linked Securities Index (WorldILSI)	185.03	-1.22	-2.92	140.94	-0.68	-0.26	157.46	-1.29	-3.08
US Broad Investment-Grade Bond Index (USBIG)	1,803.39	-0.56	-1.84	431.31	-0.39	-0.07	428.88	-0.58	-1.98
US Treasury Index	1,571.02	-0.66	-2.34	376.09	-0.49	-0.57	371.18	-0.68	-2.47
US High-Yield Market Index	1,080.48	-0.09	0.41	934.47	0.08	2.23	211.30	-0.10	0.32
US High-Yield Cash Pay Index	1,059.74	-0.09	0.40	916.53	0.07	2.22	210.78	-0.10	0.31
US High-Yield Market Capped Index	376.53	-0.09	0.42	310.47	0.08	2.23	208.37	-0.10	0.32
US High-Yield Cash Pay Capped Index	373.20	-0.09	0.41	307.72	0.07	2.22	207.07	-0.10	0.32
LATAM Government Bond Index (LATAMGBI)	216.22	-0.17	0.11	150.65	0.25	4.55	134.99	-0.19	-0.12
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.66	-0.52	-1.42	225.76	0.13	1.01	178.50	-0.54	-1.45
EMU Government Bond Index (EGBI)	255.50	-0.66	-1.48	231.04	-0.01	0.96	182.21	-0.68	-1.51
Eurodollar Bond Index	425.15	-0.71	-2.22	429.66	-0.54	-0.45	208.75	-0.73	-2.36
Eurosterling Bond Index	538.87	-0.84	-1.87	464.81	0.36	2.21	237.16	-0.89	-1.99
Euroyen Bond Index	186.87	-0.25	-0.68	186.87	-0.25	-0.68	186.87	-0.25	-0.68
CEEMEA Government Bond Index (CEEMEAGBI)	171.81	-0.07	0.26	126.41	0.73	4.43	119.39	-0.09	0.10
Middle East and North Africa Broad Bond Index (MENABBI)	160.18	-0.61	-1.22	213.42	-0.44	0.57	145.39	-0.63	-1.34
Asian Government Bond Index (AGBI)	184.44	0.04	-0.12	145.23	0.22	2.73	143.69	0.03	-0.23

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)	171.16	0.02	-0.12	191.12	0.26	2.64	127.00	0.00	-0.26
AsiaPac Government Bond Index (APGBI)	188.78	0.01	-0.37	144.15	0.20	2.63	142.30	0.00	-0.48
Asian Broad Bond Index (ABBI)	211.90	-0.32	-0.83	215.69	-0.15	0.97	190.64	-0.33	-0.94
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	137.84	0.01	0.11	121.04	0.18	2.74	114.75	0.00	0.00
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	137.77	0.01	0.11	120.98	0.18	2.74	114.69	0.00	-0.00
Dim Sum (Offshore CNY) Bond Index	137.63	0.01	0.18	171.58	0.79	3.78	105.13	-0.00	0.03
Australian Broad Investment-Grade Bond Index (AusBIG)	320.60	-0.15	-1.51	375.52	0.16	2.47	138.25	-0.17	-1.63
Emerging Markets Government Bond Index (EMGBI)	234.48	0.00	0.13	124.16	0.34	3.38	136.24	-0.01	-0.02
Emerging Markets Inflation-Linked Securities Index (EMILSI)	381.74	0.00	0.28	186.29	0.31	4.60	160.54	-0.02	0.05
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	890.04	-0.74	-0.43	932.40	-0.58	1.37	209.04	-0.76	-0.54
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	955.35	-0.68	-0.38	1,000.82	-0.52	1.43	214.64	-0.70	-0.48
Debt Capacity World Government Bond Index (DCWGBI)	182.69	-0.63	-1.75	167.55	-0.19	0.66	145.70	-0.65	-1.84
Time-Weighted US Fallen Angel Bond Index	685.38	0.01	0.85	565.13	0.18	2.68	325.98	0.01	0.77

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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