

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

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

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)	239.89	-0.56	-1.69	233.62	-0.39	-1.54	266.15	-0.56	-1.65
World Government Bond Index (WGBI)	786.54	-0.67	-1.94	995.62	-0.49	-1.85	924.37	-0.66	-1.89
World Government Bond Index - Developed Markets (WGBI - DM)	782.92	-0.67	-1.97	995.04	-0.50	-1.94	926.85	-0.67	-1.92
World Government Bond Index - Extended (WGBI - Extended)	791.65	-0.61	-1.79	995.84	-0.44	-1.64	924.84	-0.61	-1.75
World Inflation-Linked Securities Index (WorldILSI)	185.03	-1.22	-2.92	155.86	-0.84	-2.03	186.50	-1.25	-2.93
US Broad Investment-Grade Bond Index (USBIG)	1,803.39	-0.56	-1.84	1,803.39	-0.56	-1.84	1,803.39	-0.56	-1.84
US Treasury Index	1,571.02	-0.66	-2.34	1,571.02	-0.66	-2.34	1,571.02	-0.66	-2.34
US High-Yield Market Index	1,080.48	-0.09	0.41	1,080.48	-0.09	0.41	1,080.48	-0.09	0.41
US High-Yield Cash Pay Index	1,059.74	-0.09	0.40	1,059.74	-0.09	0.40	1,059.74	-0.09	0.40
US High-Yield Market Capped Index	376.53	-0.09	0.42	376.53	-0.09	0.42	376.53	-0.09	0.42
US High-Yield Cash Pay Capped Index	373.20	-0.09	0.41	373.20	-0.09	0.41	373.20	-0.09	0.41
LATAM Government Bond Index (LATAMGBI)	216.22	-0.17	0.11	115.54	0.09	2.69	148.96	-0.18	-0.02
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.66	-0.52	-1.42	235.65	-0.04	-0.78	284.83	-0.52	-1.33
EMU Government Bond Index (EGBI)	255.50	-0.66	-1.48	241.16	-0.18	-0.84	291.16	-0.66	-1.38
Eurodollar Bond Index	425.15	-0.71	-2.22	425.15	-0.71	-2.22	425.15	-0.71	-2.22
Eurosterling Bond Index	538.87	-0.84	-1.87	429.13	0.19	0.39	467.42	-0.86	-1.85
Euroyen Bond Index	186.87	-0.25	-0.68	172.53	-0.42	-2.44	365.03	-0.24	-0.57
CEEMEA Government Bond Index (CEEMEAGBI)	171.81	-0.07	0.26	96.95	0.56	2.58	131.08	-0.08	0.19
Middle East and North Africa Broad Bond Index (MENABBI)	160.18	-0.61	-1.22	160.18	-0.61	-1.22	160.18	-0.61	-1.22
Asian Government Bond Index (AGBI)	184.44	0.04	-0.12	150.14	0.06	0.90	164.69	0.04	-0.13

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	173.05	0.10	0.82	140.31	0.01	-0.16
AsiaPac Government Bond Index (APGBI)	188.78	0.01	-0.37	149.02	0.04	0.81	163.27	0.01	-0.38
Asian Broad Bond Index (ABBI)	211.90	-0.32	-0.83	211.90	-0.32	-0.83	211.90	-0.32	-0.83
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	137.84	0.01	0.11	117.73	0.01	0.92	124.36	0.01	0.10
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	137.77	0.01	0.11	117.67	0.01	0.92	124.30	0.01	0.10
Dim Sum (Offshore CNY) Bond Index	137.63	0.01	0.18	128.77	0.62	1.94	114.84	0.01	0.13
Australian Broad Investment-Grade Bond Index (AusBIG)	320.60	-0.15	-1.51	367.67	-0.01	0.65	204.49	-0.15	-1.50
Emerging Markets Government Bond Index (EMGBI)	234.48	0.00	0.13	128.36	0.17	1.54	156.09	-0.00	0.08
Emerging Markets Inflation-Linked Securities Index (EMILSI)	381.74	0.00	0.28	171.59	0.14	2.74	182.15	-0.01	0.15
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	890.04	-0.74	-0.43	890.04	-0.74	-0.43	890.04	-0.74	-0.43
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	955.35	-0.68	-0.38	955.35	-0.68	-0.38	955.35	-0.68	-0.38
Debt Capacity World Government Bond Index (DCWGBI)	182.69	-0.63	-1.75	171.36	-0.36	-1.13	192.46	-0.63	-1.71
Time-Weighted US Fallen Angel Bond Index	685.38	0.01	0.85	685.38	0.01	0.85	685.38	0.01	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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