

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

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

Index	Local Currency Terms			EUR Terms Unhedged			EUR Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	239.89	-0.56	-1.69	247.51	-0.87	-2.18	231.85	-0.56	-1.74
World Government Bond Index (WGBI)	786.54	-0.67	-1.94	635.60	-0.97	-2.49	972.62	-0.66	-1.98
World Government Bond Index - Developed Markets (WGBI - DM)	782.92	-0.67	-1.97	635.23	-0.98	-2.58	975.43	-0.67	-2.01
World Government Bond Index - Extended (WGBI - Extended)	791.65	-0.61	-1.79	635.74	-0.93	-2.27	973.03	-0.61	-1.84
World Inflation-Linked Securities Index (WorldILSI)	185.03	-1.22	-2.92	191.90	-1.32	-2.66	169.20	-1.24	-3.01
US Broad Investment-Grade Bond Index (USBIG)	1,803.39	-0.56	-1.84	641.33	-1.04	-2.48	1,040.14	-0.56	-1.93
US Treasury Index	1,571.02	-0.66	-2.34	559.21	-1.14	-2.97	909.46	-0.66	-2.42
US High-Yield Market Index	1,080.48	-0.09	0.41	1,144.04	-0.57	-0.24	222.68	-0.10	0.31
US High-Yield Cash Pay Index	1,059.74	-0.09	0.40	1,122.07	-0.58	-0.25	222.41	-0.10	0.30
US High-Yield Market Capped Index	376.53	-0.09	0.42	302.48	-0.57	-0.23	220.13	-0.10	0.31
US High-Yield Cash Pay Capped Index	373.20	-0.09	0.41	299.80	-0.57	-0.24	219.06	-0.10	0.30
LATAM Government Bond Index (LATAMGBI)	216.22	-0.17	0.11	147.92	-0.40	2.03	135.62	-0.19	-0.12
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.66	-0.52	-1.42	249.66	-0.52	-1.42	249.66	-0.52	-1.42
EMU Government Bond Index (EGBI)	255.50	-0.66	-1.48	255.50	-0.66	-1.48	255.50	-0.66	-1.48
Eurodollar Bond Index	425.15	-0.71	-2.22	439.57	-1.19	-2.85	365.19	-0.71	-2.31
Eurosterling Bond Index	538.87	-0.84	-1.87	474.82	-0.30	-0.25	394.27	-0.86	-1.94
Euroyen Bond Index	186.87	-0.25	-0.68	190.90	-0.90	-3.07	305.40	-0.24	-0.67
CEEMEA Government Bond Index (CEEMEAGBI)	171.81	-0.07	0.26	124.12	0.08	1.92	119.70	-0.09	0.09
Middle East and North Africa Broad Bond Index (MENABBI)	160.18	-0.61	-1.22	193.87	-1.09	-1.85	146.19	-0.61	-1.31
Asian Government Bond Index (AGBI)	184.44	0.04	-0.12	198.04	-0.43	0.25	152.36	0.03	-0.24

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	198.28	-0.39	0.17	129.12	0.01	-0.26
AsiaPac Government Bond Index (APGBI)	188.78	0.01	-0.37	196.57	-0.45	0.16	151.48	0.00	-0.48
Asian Broad Bond Index (ABBI)	211.90	-0.32	-0.83	268.53	-0.80	-1.47	187.12	-0.32	-0.92
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	137.84	0.01	0.11	146.35	-0.47	0.27	114.05	0.00	-0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	137.77	0.01	0.11	146.28	-0.47	0.27	113.99	0.00	-0.01
Dim Sum (Offshore CNY) Bond Index	137.63	0.01	0.18	155.86	0.14	1.28	104.91	-0.00	0.03
Australian Broad Investment-Grade Bond Index (AusBIG)	320.60	-0.15	-1.51	317.98	-0.49	0.00	187.12	-0.16	-1.60
Emerging Markets Government Bond Index (EMGBI)	234.48	0.00	0.13	169.31	-0.32	0.88	143.20	-0.01	-0.02
Emerging Markets Inflation-Linked Securities Index (EMILSI)	381.74	0.00	0.28	245.30	-0.34	2.08	166.00	-0.02	0.04
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	890.04	-0.74	-0.43	1,028.39	-1.22	-1.08	224.72	-0.75	-0.53
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	955.35	-0.68	-0.38	1,103.86	-1.16	-1.02	230.07	-0.69	-0.48
Debt Capacity World Government Bond Index (DCWGBI)	182.69	-0.63	-1.75	188.79	-0.84	-1.77	171.66	-0.63	-1.80
Time-Weighted US Fallen Angel Bond Index	685.38	0.01	0.85	550.58	-0.47	0.20	345.00	0.00	0.75

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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