

FTSE Russell Indexes - June 15, 2021 Performance (USD Terms)

Pricing Date: June 15, 2021, Settlement Date: June 15, 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)	249.00	-0.06	0.40	250.80	-0.08	0.01	278.84	-0.06	0.41
World Government Bond Index (WGBI)	803.89	-0.07	0.41	1,056.68	-0.12	-0.08	955.08	-0.07	0.42
World Government Bond Index - Developed Markets (WGBI - DM)	799.61	-0.07	0.41	1,056.90	-0.11	-0.07	957.82	-0.07	0.42
World Government Bond Index - Extended (WGBI - Extended)	809.62	-0.06	0.38	1,062.44	-0.12	-0.12	953.51	-0.06	0.38
World Inflation-Linked Securities Index (WorldILSI)	202.21	-0.02	0.97	179.48	-0.13	0.43	204.81	-0.02	0.97
US Broad Investment-Grade Bond Index (USBIG)	1,933.05	-0.02	0.43	1,933.05	-0.02	0.43	1,933.05	-0.02	0.43
US Treasury Index	1,659.43	-0.02	0.40	1,659.43	-0.02	0.40	1,659.43	-0.02	0.40
US High-Yield Market Index	1,216.05	0.03	0.83	1,216.05	0.03	0.83	1,216.05	0.03	0.83
US High-Yield Cash Pay Index	1,190.53	0.02	0.83	1,190.53	0.02	0.83	1,190.53	0.02	0.83
US High-Yield Market Capped Index	420.92	0.03	0.79	420.92	0.03	0.79	420.92	0.03	0.79
US High-Yield Cash Pay Capped Index	416.65	0.02	0.79	416.65	0.02	0.79	416.65	0.02	0.79
LATAM Government Bond Index (LATAMGBI)	235.34	-0.23	0.01	113.25	-1.05	0.04	155.55	-0.23	-0.09
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.38	-0.10	0.39	258.56	-0.09	-0.43	292.57	-0.10	0.42
EMU Government Bond Index (EGBI)	255.22	-0.12	0.46	263.55	-0.10	-0.36	297.77	-0.11	0.49
Eurodollar Bond Index	468.69	-0.02	0.84	468.69	-0.02	0.84	468.69	-0.02	0.84
Eurosterling Bond Index	571.62	-0.10	0.38	514.71	-0.33	-0.52	502.42	-0.10	0.38
Euroyen Bond Index	186.65	-0.05	0.12	169.16	-0.14	-0.51	371.63	-0.05	0.13
CEEMEA Government Bond Index (CEEMEAGBI)	185.52	-0.21	0.37	104.61	-0.56	-0.26	136.42	-0.22	0.25
Middle East and North Africa Broad Bond Index (MENABBI)	173.00	-0.21	0.65	173.00	-0.21	0.65	173.00	-0.21	0.65
Asian Government Bond Index (AGBI)	192.15	0.01	0.18	168.57	-0.13	-0.31	167.84	0.00	0.11

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)	182.50	-0.03	0.17	194.06	-0.15	-0.40	144.95	-0.03	0.08
AsiaPac Government Bond Index (APGBI)	195.80	0.01	0.35	167.43	-0.19	-0.20	166.29	0.00	0.29
Asian Broad Bond Index (ABBI)	230.20	-0.03	0.44	230.20	-0.03	0.44	230.20	-0.03	0.44
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	146.38	0.01	-0.11	138.40	-0.18	-0.77	127.95	0.00	-0.21
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	146.29	0.01	-0.11	138.32	-0.18	-0.77	127.88	0.00	-0.21
Dim Sum (Offshore CNY) Bond Index	147.19	0.00	0.19	151.15	0.04	-0.37	118.83	-0.00	0.09
Australian Broad Investment-Grade Bond Index (AusBIG)	329.75	-0.06	1.14	421.86	-0.57	0.36	211.30	-0.06	1.13
Emerging Markets Government Bond Index (EMGBI)	251.70	-0.09	0.04	143.09	-0.39	-0.42	161.77	-0.09	-0.07
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.89	0.15	0.83	167.66	-0.50	2.16	197.80	0.14	0.64
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.71	-0.32	1.08	947.71	-0.32	1.08	947.71	-0.32	1.08
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,018.79	-0.32	0.92	1,018.79	-0.32	0.92	1,018.79	-0.32	0.92
Debt Capacity World Government Bond Index (DCWGBI)	186.01	-0.08	0.40	182.95	-0.17	-0.17	197.60	-0.08	0.40
Time-Weighted US Fallen Angel Bond Index	824.65	0.05	1.26	824.65	0.05	1.26	824.65	0.05	1.26

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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