

FTSE Russell Indexes - June 25, 2021 Performance (USD Terms)

Pricing Date: June 25, 2021, Settlement Date: June 25, 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)	248.51	-0.23	0.20	248.80	-0.13	-0.79	278.31	-0.22	0.21
World Government Bond Index (WGBI)	801.29	-0.32	0.09	1,045.74	-0.20	-1.11	952.09	-0.31	0.10
World Government Bond Index - Developed Markets (WGBI - DM)	797.14	-0.31	0.10	1,045.97	-0.21	-1.10	954.96	-0.31	0.12
World Government Bond Index - Extended (WGBI - Extended)	807.35	-0.29	0.10	1,051.76	-0.15	-1.12	950.88	-0.29	0.10
World Inflation-Linked Securities Index (WorldILSI)	200.09	-0.32	-0.09	176.35	-0.18	-1.32	202.70	-0.31	-0.08
US Broad Investment-Grade Bond Index (USBIG)	1,932.11	-0.19	0.38	1,932.11	-0.19	0.38	1,932.11	-0.19	0.38
US Treasury Index	1,655.99	-0.35	0.19	1,655.99	-0.35	0.19	1,655.99	-0.35	0.19
US High-Yield Market Index	1,218.49	0.09	1.03	1,218.49	0.09	1.03	1,218.49	0.09	1.03
US High-Yield Cash Pay Index	1,192.98	0.09	1.04	1,192.98	0.09	1.04	1,192.98	0.09	1.04
US High-Yield Market Capped Index	421.67	0.08	0.97	421.67	0.08	0.97	421.67	0.08	0.97
US High-Yield Cash Pay Capped Index	417.42	0.08	0.97	417.42	0.08	0.97	417.42	0.08	0.97
LATAM Government Bond Index (LATAMGBI)	231.84	-0.45	-1.48	112.62	0.27	-0.52	153.13	-0.47	-1.65
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.30	-0.30	-0.04	253.71	-0.09	-2.30	291.37	-0.29	0.01
EMU Government Bond Index (EGBI)	253.72	-0.41	-0.13	258.21	-0.21	-2.38	296.10	-0.40	-0.08
Eurodollar Bond Index	469.56	-0.11	1.03	469.56	-0.11	1.03	469.56	-0.11	1.03
Eurosterling Bond Index	571.45	-0.23	0.35	508.23	-0.10	-1.77	502.27	-0.23	0.35
Euroyen Bond Index	186.69	0.03	0.14	168.14	0.09	-1.10	371.74	0.03	0.16
CEEMEA Government Bond Index (CEEMEAGBI)	185.33	-0.11	0.26	103.32	0.22	-1.50	136.19	-0.12	0.08
Middle East and North Africa Broad Bond Index (MENABBI)	173.25	-0.08	0.79	173.25	-0.08	0.79	173.25	-0.08	0.79
Asian Government Bond Index (AGBI)	192.34	-0.06	0.28	167.16	0.29	-1.15	167.92	-0.06	0.16

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)	182.45	-0.05	0.15	192.08	0.21	-1.42	144.82	-0.06	-0.01
AsiaPac Government Bond Index (APGBI)	195.81	-0.05	0.36	165.86	0.30	-1.13	166.23	-0.05	0.25
Asian Broad Bond Index (ABBI)	229.95	-0.11	0.33	229.95	-0.11	0.33	229.95	-0.11	0.33
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	146.67	0.01	0.09	137.56	0.30	-1.37	128.13	0.01	-0.08
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	146.59	0.02	0.09	137.48	0.30	-1.37	128.05	0.01	-0.08
Dim Sum (Offshore CNY) Bond Index	147.13	-0.04	0.15	149.94	0.22	-1.17	118.72	-0.05	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	327.79	-0.03	0.53	415.11	0.35	-1.25	210.05	-0.03	0.54
Emerging Markets Government Bond Index (EMGBI)	251.65	-0.05	0.02	141.96	0.31	-1.21	161.62	-0.06	-0.16
Emerging Markets Inflation-Linked Securities Index (EMILSI)	429.58	-0.04	-0.40	167.78	0.32	2.24	195.09	-0.05	-0.74
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	945.48	-0.08	0.84	945.48	-0.08	0.84	945.48	-0.08	0.84
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,015.96	-0.04	0.64	1,015.96	-0.04	0.64	1,015.96	-0.04	0.64
Debt Capacity World Government Bond Index (DCWGBI)	185.37	-0.30	0.05	180.77	-0.12	-1.36	196.93	-0.30	0.06
Time-Weighted US Fallen Angel Bond Index	827.52	0.13	1.61	827.52	0.13	1.61	827.52	0.13	1.61

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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