

FTSE Russell Indexes - July 6, 2021 Performance (USD Terms)

Pricing Date: July 6, 2021, Settlement Date: July 6, 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) | 250.46 | 0.29 | 0.40 | 249.80 | 0.21 | 0.34 | 280.50 | 0.29 | 0.40 |
| World Government Bond Index (WGBI) | 808.84 | 0.35 | 0.49 | 1,051.02 | 0.27 | 0.45 | 961.06 | 0.35 | 0.50 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 804.66 | 0.36 | 0.50 | 1,051.32 | 0.28 | 0.46 | 963.99 | 0.36 | 0.51 |
| World Government Bond Index - Extended (WGBI - Extended) | 814.38 | 0.32 | 0.46 | 1,056.61 | 0.24 | 0.41 | 959.12 | 0.32 | 0.46 |
| World Inflation-Linked Securities Index (WorldILSI) | 202.73 | 0.81 | 0.92 | 177.71 | 0.64 | 0.82 | 205.38 | 0.81 | 0.92 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,947.54 | 0.25 | 0.35 | 1,947.54 | 0.25 | 0.35 | 1,947.54 | 0.25 | 0.35 |
| US Treasury Index | 1,673.04 | 0.35 | 0.46 | 1,673.04 | 0.35 | 0.46 | 1,673.04 | 0.35 | 0.46 |
| US High-Yield Market Index | 1,225.88 | 0.11 | 0.32 | 1,225.88 | 0.11 | 0.32 | 1,225.88 | 0.11 | 0.32 |
| US High-Yield Cash Pay Index | 1,200.18 | 0.11 | 0.32 | 1,200.18 | 0.11 | 0.32 | 1,200.18 | 0.11 | 0.32 |
| US High-Yield Market Capped Index | 424.05 | 0.10 | 0.31 | 424.05 | 0.10 | 0.31 | 424.05 | 0.10 | 0.31 |
| US High-Yield Cash Pay Capped Index | 419.78 | 0.11 | 0.31 | 419.78 | 0.11 | 0.31 | 419.78 | 0.11 | 0.31 |
| LATAM Government Bond Index (LATAMGBI) | 232.90 | -0.22 | -0.46 | 110.96 | -1.50 | -2.16 | 153.72 | -0.22 | -0.49 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 251.54 | 0.39 | 0.47 | 253.41 | 0.12 | 0.22 | 294.02 | 0.39 | 0.48 |
| EMU Government Bond Index (EGBI) | 256.73 | 0.48 | 0.59 | 258.64 | 0.21 | 0.35 | 299.63 | 0.48 | 0.60 |
| Eurodollar Bond Index | 473.81 | 0.25 | 0.42 | 473.81 | 0.25 | 0.42 | 473.81 | 0.25 | 0.42 |
| Eurosterling Bond Index | 577.59 | 0.55 | 0.68 | 509.83 | 0.32 | 0.65 | 507.61 | 0.55 | 0.68 |
| Euroyen Bond Index | 186.89 | 0.01 | 0.09 | 168.64 | 0.36 | 0.48 | 372.16 | 0.01 | 0.10 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 185.88 | 0.07 | 0.10 | 102.03 | -0.60 | -0.64 | 136.47 | 0.07 | 0.05 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 173.30 | -0.17 | -0.21 | 173.30 | -0.17 | -0.21 | 173.30 | -0.17 | -0.21 |
| Asian Government Bond Index (AGBI) | 192.62 | -0.07 | 0.11 | 166.95 | -0.08 | -0.03 | 168.08 | -0.08 | 0.08 |

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) | 182.51 | -0.07 | 0.05 | 191.56 | -0.15 | -0.12 | 144.77 | -0.08 | 0.02 |
| AsiaPac Government Bond Index (APGBI) | 196.21 | -0.11 | 0.14 | 165.52 | -0.17 | 0.00 | 166.49 | -0.11 | 0.11 |
| Asian Broad Bond Index (ABBI) | 230.61 | 0.08 | 0.11 | 230.61 | 0.08 | 0.11 | 230.61 | 0.08 | 0.11 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 146.96 | 0.02 | 0.10 | 137.67 | -0.00 | 0.09 | 128.29 | 0.01 | 0.06 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 146.88 | 0.02 | 0.10 | 137.59 | -0.00 | 0.08 | 128.21 | 0.02 | 0.06 |
| Dim Sum (Offshore CNY) Bond Index | 147.24 | 0.01 | 0.06 | 149.53 | -0.22 | -0.23 | 118.71 | 0.00 | 0.02 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 329.17 | -0.26 | 0.19 | 411.21 | -0.66 | 0.10 | 210.92 | -0.26 | 0.19 |
| Emerging Markets Government Bond Index (EMGBI) | 252.12 | -0.03 | 0.03 | 141.18 | -0.37 | -0.39 | 161.80 | -0.04 | -0.01 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 431.19 | 0.11 | 0.15 | 163.09 | -1.45 | -2.03 | 195.58 | 0.10 | 0.07 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 944.44 | -0.14 | -0.12 | 944.44 | -0.14 | -0.12 | 944.44 | -0.14 | -0.12 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,015.25 | -0.17 | -0.15 | 1,015.25 | -0.17 | -0.15 | 1,015.25 | -0.17 | -0.15 |
| Debt Capacity World Government Bond Index (DCWGBI) | 187.06 | 0.33 | 0.46 | 181.19 | 0.13 | 0.31 | 198.72 | 0.33 | 0.46 |
| Time-Weighted US Fallen Angel Bond Index | 837.70 | 0.21 | 0.70 | 837.70 | 0.21 | 0.70 | 837.70 | 0.21 | 0.70 |

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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