

FTSE Russell Indexes - July 5, 2021 Performance (USD Terms)

Pricing Date: July 5, 2021, Settlement Date: July 5, 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) | 249.74 | -0.04 | 0.11 | 249.29 | 0.07 | 0.13 | 279.69 | -0.03 | 0.11 |
| World Government Bond Index (WGBI) | 806.00 | -0.05 | 0.14 | 1,048.19 | 0.10 | 0.18 | 957.69 | -0.05 | 0.15 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 801.80 | -0.05 | 0.14 | 1,048.38 | 0.09 | 0.18 | 960.55 | -0.05 | 0.15 |
| World Government Bond Index - Extended (WGBI - Extended) | 811.81 | -0.04 | 0.14 | 1,054.03 | 0.12 | 0.16 | 956.09 | -0.04 | 0.14 |
| World Inflation-Linked Securities Index (WorldILSI) | 201.10 | -0.05 | 0.10 | 176.58 | 0.14 | 0.18 | 203.73 | -0.05 | 0.10 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,942.65 | 0.02 | 0.10 | 1,942.65 | 0.02 | 0.10 | 1,942.65 | 0.02 | 0.10 |
| US Treasury Index | 1,667.24 | 0.01 | 0.11 | 1,667.24 | 0.01 | 0.11 | 1,667.24 | 0.01 | 0.11 |
| US High-Yield Market Index | 1,224.57 | 0.05 | 0.22 | 1,224.57 | 0.05 | 0.22 | 1,224.57 | 0.05 | 0.22 |
| US High-Yield Cash Pay Index | 1,198.88 | 0.05 | 0.21 | 1,198.88 | 0.05 | 0.21 | 1,198.88 | 0.05 | 0.21 |
| US High-Yield Market Capped Index | 423.61 | 0.05 | 0.20 | 423.61 | 0.05 | 0.20 | 423.61 | 0.05 | 0.20 |
| US High-Yield Cash Pay Capped Index | 419.33 | 0.05 | 0.20 | 419.33 | 0.05 | 0.20 | 419.33 | 0.05 | 0.20 |
| LATAM Government Bond Index (LATAMGBI) | 233.42 | 0.02 | -0.23 | 112.65 | 0.03 | -0.67 | 154.06 | -0.00 | -0.27 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 250.57 | -0.14 | 0.08 | 253.10 | 0.01 | 0.10 | 292.89 | -0.14 | 0.09 |
| EMU Government Bond Index (EGBI) | 255.51 | -0.17 | 0.11 | 258.09 | -0.02 | 0.14 | 298.20 | -0.17 | 0.12 |
| Eurodollar Bond Index | 472.62 | 0.03 | 0.17 | 472.62 | 0.03 | 0.17 | 472.62 | 0.03 | 0.17 |
| Eurosterling Bond Index | 574.44 | -0.03 | 0.13 | 508.20 | 0.39 | 0.32 | 504.85 | -0.03 | 0.13 |
| Euroyen Bond Index | 186.86 | 0.02 | 0.08 | 168.04 | 0.35 | 0.12 | 372.10 | 0.02 | 0.08 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 185.75 | 0.08 | 0.02 | 102.64 | 0.34 | -0.05 | 136.39 | 0.06 | -0.01 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 173.60 | 0.03 | -0.04 | 173.60 | 0.03 | -0.04 | 173.60 | 0.03 | -0.04 |
| Asian Government Bond Index (AGBI) | 192.76 | 0.10 | 0.19 | 167.08 | 0.41 | 0.05 | 168.21 | 0.09 | 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) | 182.64 | 0.06 | 0.13 | 191.86 | 0.44 | 0.03 | 144.89 | 0.05 | 0.10 |
| AsiaPac Government Bond Index (APGBI) | 196.43 | 0.13 | 0.25 | 165.81 | 0.46 | 0.18 | 166.68 | 0.11 | 0.23 |
| Asian Broad Bond Index (ABBI) | 230.42 | 0.03 | 0.03 | 230.42 | 0.03 | 0.03 | 230.42 | 0.03 | 0.03 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 146.93 | 0.04 | 0.08 | 137.68 | 0.37 | 0.09 | 128.27 | 0.02 | 0.05 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 146.85 | 0.04 | 0.08 | 137.59 | 0.37 | 0.09 | 128.19 | 0.02 | 0.05 |
| Dim Sum (Offshore CNY) Bond Index | 147.22 | 0.03 | 0.05 | 149.85 | 0.28 | -0.01 | 118.71 | 0.01 | 0.02 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 330.02 | 0.17 | 0.45 | 413.93 | 0.72 | 0.76 | 211.47 | 0.18 | 0.45 |
| Emerging Markets Government Bond Index (EMGBI) | 252.20 | 0.07 | 0.06 | 141.71 | 0.33 | -0.02 | 161.86 | 0.05 | 0.03 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 430.71 | -0.02 | 0.04 | 165.49 | -0.14 | -0.59 | 195.39 | -0.06 | -0.02 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 945.77 | 0.04 | 0.02 | 945.77 | 0.04 | 0.02 | 945.77 | 0.04 | 0.02 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,016.93 | 0.04 | 0.02 | 1,016.93 | 0.04 | 0.02 | 1,016.93 | 0.04 | 0.02 |
| Debt Capacity World Government Bond Index (DCWGBI) | 186.45 | -0.06 | 0.13 | 180.96 | 0.13 | 0.19 | 198.06 | -0.06 | 0.13 |
| Time-Weighted US Fallen Angel Bond Index | 835.92 | 0.04 | 0.48 | 835.92 | 0.04 | 0.48 | 835.92 | 0.04 | 0.48 |

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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