

FTSE Russell Indexes - December 17, 2020 Performance (USD Terms)

Pricing Date: December 17, 2020, Settlement Date: December 17, 2020

| 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) | 253.79 | 0.01 | 0.03 | 257.59 | 0.26 | 1.07 | 283.81 | 0.01 | 0.05 |
| World Government Bond Index (WGBI) | 824.49 | -0.01 | -0.04 | 1,097.44 | 0.32 | 1.26 | 978.06 | -0.01 | -0.01 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 820.16 | -0.01 | -0.05 | 1,097.61 | 0.31 | 1.23 | 980.76 | -0.01 | -0.02 |
| World Government Bond Index - Extended (WGBI - Extended) | 827.73 | -0.02 | -0.04 | 1,097.82 | 0.29 | 1.22 | 974.34 | -0.01 | -0.02 |
| World Inflation-Linked Securities Index (WorldILSI) | 199.74 | 0.00 | 0.31 | 175.84 | 0.34 | 1.44 | 202.26 | 0.00 | 0.33 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,966.38 | -0.01 | -0.13 | 1,966.38 | -0.01 | -0.13 | 1,966.38 | -0.01 | -0.13 |
| US Treasury Index | 1,705.12 | -0.06 | -0.44 | 1,705.12 | -0.06 | -0.44 | 1,705.12 | -0.06 | -0.44 |
| US High-Yield Market Index | 1,171.25 | 0.09 | 1.29 | 1,171.25 | 0.09 | 1.29 | 1,171.25 | 0.09 | 1.29 |
| US High-Yield Cash Pay Index | 1,147.98 | 0.09 | 1.29 | 1,147.98 | 0.09 | 1.29 | 1,147.98 | 0.09 | 1.29 |
| US High-Yield Market Capped Index | 405.59 | 0.08 | 1.26 | 405.59 | 0.08 | 1.26 | 405.59 | 0.08 | 1.26 |
| US High-Yield Cash Pay Capped Index | 401.95 | 0.08 | 1.26 | 401.95 | 0.08 | 1.26 | 401.95 | 0.08 | 1.26 |
| LATAM Government Bond Index (LATAMGBI) | 245.67 | 0.16 | 1.44 | 121.65 | 0.85 | 4.92 | 163.98 | 0.16 | 1.39 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 256.31 | 0.03 | 0.19 | 267.27 | 0.51 | 2.56 | 298.34 | 0.03 | 0.25 |
| EMU Government Bond Index (EGBI) | 263.29 | 0.03 | 0.20 | 274.55 | 0.51 | 2.57 | 306.03 | 0.04 | 0.26 |
| Eurodollar Bond Index | 474.73 | -0.01 | -0.03 | 474.73 | -0.01 | -0.03 | 474.73 | -0.01 | -0.03 |
| Eurosterling Bond Index | 584.22 | 0.08 | 0.74 | 507.59 | 0.79 | 2.57 | 513.17 | 0.09 | 0.78 |
| Euroyen Bond Index | 186.12 | 0.01 | 0.17 | 180.22 | 0.47 | 1.38 | 369.82 | 0.01 | 0.22 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 186.73 | 0.21 | 0.46 | 104.93 | 0.96 | 4.14 | 138.90 | 0.21 | 0.38 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 173.56 | 0.12 | 0.73 | 173.56 | 0.12 | 0.73 | 173.56 | 0.12 | 0.73 |
| Asian Government Bond Index (AGBI) | 190.99 | -0.03 | 0.14 | 166.85 | 0.07 | 0.97 | 168.37 | -0.04 | 0.06 |

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) | 181.29 | -0.02 | 0.13 | 191.95 | 0.05 | 0.93 | 145.72 | -0.03 | 0.03 |
| AsiaPac Government Bond Index (APGBI) | 195.48 | -0.05 | 0.03 | 166.31 | 0.15 | 1.27 | 167.31 | -0.06 | -0.05 |
| Asian Broad Bond Index (ABBI) | 230.08 | -0.01 | 0.37 | 230.08 | -0.01 | 0.37 | 230.08 | -0.01 | 0.37 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 142.94 | -0.05 | 0.14 | 132.44 | 0.01 | 0.89 | 126.65 | -0.05 | 0.02 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 142.86 | -0.05 | 0.14 | 132.37 | 0.00 | 0.88 | 126.58 | -0.05 | 0.01 |
| Dim Sum (Offshore CNY) Bond Index | 144.20 | 0.01 | 0.30 | 145.62 | -0.09 | 1.28 | 117.88 | -0.00 | 0.18 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 334.05 | -0.12 | -0.42 | 423.82 | 0.58 | 2.94 | 213.88 | -0.12 | -0.42 |
| Emerging Markets Government Bond Index (EMGBI) | 250.23 | 0.08 | 0.58 | 141.55 | 0.39 | 2.20 | 162.85 | 0.08 | 0.48 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 428.27 | 0.17 | 2.57 | 166.80 | 1.26 | 7.42 | 198.14 | 0.19 | 2.56 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 956.97 | 0.21 | 1.44 | 956.97 | 0.21 | 1.44 | 956.97 | 0.21 | 1.44 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,018.39 | 0.19 | 1.60 | 1,018.39 | 0.19 | 1.60 | 1,018.39 | 0.19 | 1.60 |
| Debt Capacity World Government Bond Index (DCWGBI) | 191.06 | 0.01 | 0.02 | 189.61 | 0.44 | 1.71 | 202.74 | 0.01 | 0.05 |
| Time-Weighted US Fallen Angel Bond Index | 787.16 | 0.18 | 2.41 | 787.16 | 0.18 | 2.41 | 787.16 | 0.18 | 2.41 |

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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