

# FTSE Russell Indexes - June 16, 2021 Performance (USD Terms)

Pricing Date: June 16, 2021, Settlement Date: June 16, 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)	248.69	-0.13	0.27	250.48	-0.13	-0.12	278.49	-0.13	0.28
World Government Bond Index (WGBI)	803.00	-0.11	0.30	1,055.64	-0.10	-0.18	954.04	-0.11	0.31
World Government Bond Index - Developed Markets (WGBI - DM)	798.72	-0.11	0.30	1,055.85	-0.10	-0.17	956.76	-0.11	0.31
World Government Bond Index - Extended (WGBI - Extended)	808.85	-0.09	0.28	1,061.60	-0.08	-0.20	952.61	-0.09	0.29
World Inflation-Linked Securities Index (WorldILSI)	201.18	-0.51	0.45	178.60	-0.49	-0.06	203.77	-0.51	0.45
US Broad Investment-Grade Bond Index (USBIG)	1,927.86	-0.27	0.16	1,927.86	-0.27	0.16	1,927.86	-0.27	0.16
US Treasury Index	1,654.36	-0.31	0.09	1,654.36	-0.31	0.09	1,654.36	-0.31	0.09
US High-Yield Market Index	1,215.66	-0.03	0.80	1,215.66	-0.03	0.80	1,215.66	-0.03	0.80
US High-Yield Cash Pay Index	1,190.17	-0.03	0.80	1,190.17	-0.03	0.80	1,190.17	-0.03	0.80
US High-Yield Market Capped Index	420.80	-0.03	0.76	420.80	-0.03	0.76	420.80	-0.03	0.76
US High-Yield Cash Pay Capped Index	416.54	-0.03	0.76	416.54	-0.03	0.76	416.54	-0.03	0.76
LATAM Government Bond Index (LATAMGBI)	234.99	-0.15	-0.14	113.33	0.07	0.11	155.32	-0.15	-0.25
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.50	0.04	0.44	258.52	-0.02	-0.45	292.71	0.05	0.46
EMU Government Bond Index (EGBI)	255.35	0.05	0.51	263.52	-0.01	-0.37	297.93	0.05	0.54
Eurodollar Bond Index	467.69	-0.21	0.63	467.69	-0.21	0.63	467.69	-0.21	0.63
Eurosterling Bond Index	572.10	0.08	0.47	515.73	0.20	-0.32	502.85	0.08	0.46
Euroyen Bond Index	186.68	0.01	0.14	169.40	0.14	-0.36	371.69	0.02	0.15
CEEMEA Government Bond Index (CEEMEAGBI)	185.59	0.04	0.40	104.91	0.28	0.02	136.46	0.03	0.28
Middle East and North Africa Broad Bond Index (MENABBI)	172.62	-0.22	0.43	172.62	-0.22	0.43	172.62	-0.22	0.43
Asian Government Bond Index (AGBI)	192.24	0.05	0.23	168.71	0.08	-0.22	167.91	0.04	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)	182.48	-0.01	0.16	194.07	0.00	-0.40	144.92	-0.02	0.06
AsiaPac Government Bond Index (APGBI)	195.79	-0.00	0.35	167.56	0.08	-0.12	166.28	-0.01	0.28
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)	146.39	0.01	-0.10	138.53	0.09	-0.68	127.96	0.00	-0.21
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	146.31	0.01	-0.10	138.45	0.09	-0.68	127.88	0.00	-0.21
Dim Sum (Offshore CNY) Bond Index	147.11	-0.05	0.13	151.36	0.14	-0.23	118.76	-0.06	0.03
Australian Broad Investment-Grade Bond Index (AusBIG)	328.90	-0.26	0.88	422.25	0.09	0.45	210.76	-0.25	0.88
Emerging Markets Government Bond Index (EMGBI)	251.68	-0.01	0.03	143.23	0.10	-0.32	161.74	-0.02	-0.08
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.58	-0.07	0.76	168.55	0.53	2.70	197.64	-0.08	0.56
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	946.16	-0.16	0.91	946.16	-0.16	0.91	946.16	-0.16	0.91
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,016.87	-0.19	0.73	1,016.87	-0.19	0.73	1,016.87	-0.19	0.73
Debt Capacity World Government Bond Index (DCWGBI)	185.91	-0.06	0.34	182.83	-0.07	-0.24	197.49	-0.06	0.34
Time-Weighted US Fallen Angel Bond Index	823.84	-0.10	1.16	823.84	-0.10	1.16	823.84	-0.10	1.16

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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