

FTSE Russell Indexes - June 23, 2021 Performance (USD Terms)

Pricing Date: June 23, 2021, Settlement Date: June 23, 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)	248.93	-0.01	0.37	249.21	0.15	-0.63	278.77	-0.01	0.38
World Government Bond Index (WGBI)	803.17	-0.01	0.32	1,048.01	0.18	-0.90	954.28	-0.01	0.33
World Government Bond Index - Developed Markets (WGBI - DM)	798.96	-0.01	0.33	1,048.39	0.18	-0.87	957.09	-0.01	0.35
World Government Bond Index - Extended (WGBI - Extended)	809.14	-0.01	0.32	1,053.44	0.15	-0.97	952.95	-0.01	0.32
World Inflation-Linked Securities Index (WorldILSI)	200.48	0.28	0.10	176.76	0.57	-1.09	203.09	0.28	0.11
US Broad Investment-Grade Bond Index (USBIG)	1,935.28	-0.07	0.55	1,935.28	-0.07	0.55	1,935.28	-0.07	0.55
US Treasury Index	1,660.99	-0.08	0.49	1,660.99	-0.08	0.49	1,660.99	-0.08	0.49
US High-Yield Market Index	1,216.09	0.08	0.84	1,216.09	0.08	0.84	1,216.09	0.08	0.84
US High-Yield Cash Pay Index	1,190.65	0.08	0.84	1,190.65	0.08	0.84	1,190.65	0.08	0.84
US High-Yield Market Capped Index	420.90	0.07	0.78	420.90	0.07	0.78	420.90	0.07	0.78
US High-Yield Cash Pay Capped Index	416.66	0.08	0.79	416.66	0.08	0.79	416.66	0.08	0.79
LATAM Government Bond Index (LATAMGBI)	233.10	-0.10	-0.94	111.58	1.12	-1.44	154.00	-0.12	-1.09
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.91	0.06	0.20	254.28	0.47	-2.08	292.07	0.06	0.24
EMU Government Bond Index (EGBI)	254.56	0.05	0.20	259.00	0.46	-2.08	297.04	0.05	0.24
Eurodollar Bond Index	469.97	-0.12	1.12	469.97	-0.12	1.12	469.97	-0.12	1.12
Eurosterling Bond Index	571.24	0.05	0.31	510.05	0.43	-1.42	502.09	0.05	0.31
Euroyen Bond Index	186.63	-0.01	0.11	168.05	-0.07	-1.16	371.61	-0.01	0.13
CEEMEA Government Bond Index (CEEMEAGBI)	185.38	0.22	0.29	103.15	0.89	-1.66	136.24	0.20	0.12
Middle East and North Africa Broad Bond Index (MENABBI)	173.37	0.01	0.86	173.37	0.01	0.86	173.37	0.01	0.86
Asian Government Bond Index (AGBI)	192.45	0.03	0.34	166.48	-0.17	-1.55	168.03	0.02	0.23

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)	182.58	0.02	0.22	191.50	-0.11	-1.72	144.94	0.01	0.07
AsiaPac Government Bond Index (APGBI)	195.90	0.05	0.40	165.24	0.00	-1.51	166.32	0.04	0.31
Asian Broad Bond Index (ABBI)	230.30	-0.06	0.48	230.30	-0.06	0.48	230.30	-0.06	0.48
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	146.60	0.03	0.04	136.95	-0.08	-1.81	128.08	0.03	-0.11
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	146.52	0.03	0.04	136.88	-0.08	-1.81	128.01	0.03	-0.11
Dim Sum (Offshore CNY) Bond Index	147.15	0.00	0.17	149.54	0.13	-1.42	118.75	-0.00	0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	327.92	0.14	0.58	414.46	1.09	-1.40	210.13	0.14	0.58
Emerging Markets Government Bond Index (EMGBI)	251.69	0.08	0.03	141.30	0.24	-1.66	161.67	0.07	-0.13
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.24	-0.18	-0.25	166.42	0.96	1.41	195.42	-0.20	-0.57
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	946.49	-0.05	0.95	946.49	-0.05	0.95	946.49	-0.05	0.95
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,016.05	-0.06	0.65	1,016.05	-0.06	0.65	1,016.05	-0.06	0.65
Debt Capacity World Government Bond Index (DCWGBI)	185.81	0.01	0.29	181.01	0.34	-1.23	197.39	0.01	0.29
Time-Weighted US Fallen Angel Bond Index	824.81	0.07	1.28	824.81	0.07	1.28	824.81	0.07	1.28

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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