

FTSE Russell Indexes - May 12, 2021 Performance (USD Terms)

Pricing Date: May 12, 2021, Settlement Date: May 12, 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)	246.65	-0.27	-0.42	248.27	-0.60	-0.23	276.15	-0.27	-0.41
World Government Bond Index (WGBI)	795.81	-0.28	-0.44	1,045.90	-0.72	-0.21	945.24	-0.28	-0.44
World Government Bond Index - Developed Markets (WGBI - DM)	791.58	-0.28	-0.44	1,046.15	-0.71	-0.22	947.92	-0.28	-0.44
World Government Bond Index - Extended (WGBI - Extended)	802.09	-0.25	-0.38	1,051.81	-0.67	-0.17	944.57	-0.25	-0.38
World Inflation-Linked Securities Index (WorldILSI)	197.14	-0.11	0.06	174.86	-0.43	0.73	199.62	-0.11	0.06
US Broad Investment-Grade Bond Index (USBIG)	1,911.52	-0.34	-0.44	1,911.52	-0.34	-0.44	1,911.52	-0.34	-0.44
US Treasury Index	1,640.63	-0.39	-0.43	1,640.63	-0.39	-0.43	1,640.63	-0.39	-0.43
US High-Yield Market Index	1,201.84	-0.15	-0.08	1,201.84	-0.15	-0.08	1,201.84	-0.15	-0.08
US High-Yield Cash Pay Index	1,176.68	-0.15	-0.11	1,176.68	-0.15	-0.11	1,176.68	-0.15	-0.11
US High-Yield Market Capped Index	416.17	-0.14	-0.06	416.17	-0.14	-0.06	416.17	-0.14	-0.06
US High-Yield Cash Pay Capped Index	411.98	-0.14	-0.09	411.98	-0.14	-0.09	411.98	-0.14	-0.09
LATAM Government Bond Index (LATAMGBI)	233.20	-0.17	-0.27	112.18	-0.81	0.99	154.50	-0.17	-0.36
Euro Broad Investment-Grade Bond Index (EuroBIG)	248.21	-0.23	-0.55	255.24	-0.93	-0.24	289.85	-0.22	-0.53
EMU Government Bond Index (EGBI)	252.21	-0.28	-0.74	259.36	-0.98	-0.43	294.07	-0.28	-0.72
Eurodollar Bond Index	460.34	-0.41	-0.39	460.34	-0.41	-0.39	460.34	-0.41	-0.39
Eurosterling Bond Index	565.14	-0.36	-0.50	509.22	-0.69	1.31	496.64	-0.37	-0.51
Euroyen Bond Index	186.39	0.01	0.13	170.03	-0.81	0.06	371.03	0.01	0.14
CEEMEA Government Bond Index (CEEMEAGBI)	184.15	-0.18	0.14	102.42	-0.60	1.13	135.74	-0.19	0.07
Middle East and North Africa Broad Bond Index (MENABBI)	170.51	-0.17	0.23	170.51	-0.17	0.23	170.51	-0.17	0.23
Asian Government Bond Index (AGBI)	191.61	0.05	0.31	167.24	-0.22	0.44	167.62	0.05	0.25

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)	181.94	0.04	0.35	192.62	-0.18	0.65	144.84	0.03	0.26
AsiaPac Government Bond Index (APGBI)	194.85	0.01	0.24	166.09	-0.37	0.40	165.71	0.01	0.20
Asian Broad Bond Index (ABBI)	228.11	-0.27	0.08	228.11	-0.27	0.08	228.11	-0.27	0.08
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	146.05	0.00	0.22	137.25	-0.23	0.68	127.95	-0.00	0.14
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	145.96	0.00	0.22	137.17	-0.23	0.68	127.87	-0.00	0.14
Dim Sum (Offshore CNY) Bond Index	146.51	0.21	0.15	149.40	-0.16	0.39	118.55	0.20	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	325.16	-0.14	0.02	419.64	-1.21	0.33	208.34	-0.14	0.03
Emerging Markets Government Bond Index (EMGBI)	250.74	-0.05	0.26	141.71	-0.35	0.98	161.52	-0.06	0.18
Emerging Markets Inflation-Linked Securities Index (EMILSI)	427.55	0.19	0.14	162.45	-0.24	2.26	195.22	0.19	-0.01
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	928.53	-0.35	0.33	928.53	-0.35	0.33	928.53	-0.35	0.33
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,001.33	-0.31	0.29	1,001.33	-0.31	0.29	1,001.33	-0.31	0.29
Debt Capacity World Government Bond Index (DCWGBI)	184.21	-0.26	-0.48	180.97	-0.77	-0.23	195.65	-0.26	-0.47
Time-Weighted US Fallen Angel Bond Index	811.83	-0.21	0.02	811.83	-0.21	0.02	811.83	-0.21	0.02

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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