

FTSE Russell Indexes - May 11, 2021 Performance (USD Terms)

Pricing Date: May 11, 2021, Settlement Date: May 11, 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) | 247.32 | -0.23 | -0.15 | 249.78 | -0.21 | 0.38 | 276.89 | -0.23 | -0.15 |
| World Government Bond Index (WGBI) | 798.05 | -0.26 | -0.16 | 1,053.44 | -0.23 | 0.51 | 947.90 | -0.26 | -0.16 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 793.80 | -0.26 | -0.16 | 1,053.66 | -0.22 | 0.50 | 950.58 | -0.26 | -0.16 |
| World Government Bond Index - Extended (WGBI - Extended) | 804.11 | -0.23 | -0.13 | 1,058.94 | -0.23 | 0.51 | 946.94 | -0.23 | -0.13 |
| World Inflation-Linked Securities Index (WorldILSI) | 197.36 | -0.62 | 0.17 | 175.61 | -0.63 | 1.16 | 199.84 | -0.63 | 0.17 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,918.05 | -0.18 | -0.10 | 1,918.05 | -0.18 | -0.10 | 1,918.05 | -0.18 | -0.10 |
| US Treasury Index | 1,647.13 | -0.17 | -0.04 | 1,647.13 | -0.17 | -0.04 | 1,647.13 | -0.17 | -0.04 |
| US High-Yield Market Index | 1,203.65 | -0.27 | 0.07 | 1,203.65 | -0.27 | 0.07 | 1,203.65 | -0.27 | 0.07 |
| US High-Yield Cash Pay Index | 1,178.49 | -0.27 | 0.04 | 1,178.49 | -0.27 | 0.04 | 1,178.49 | -0.27 | 0.04 |
| US High-Yield Market Capped Index | 416.76 | -0.26 | 0.08 | 416.76 | -0.26 | 0.08 | 416.76 | -0.26 | 0.08 |
| US High-Yield Cash Pay Capped Index | 412.58 | -0.26 | 0.05 | 412.58 | -0.26 | 0.05 | 412.58 | -0.26 | 0.05 |
| LATAM Government Bond Index (LATAMGBI) | 233.59 | -0.23 | -0.10 | 113.10 | -0.20 | 1.82 | 154.77 | -0.25 | -0.19 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 248.77 | -0.36 | -0.33 | 257.64 | -0.34 | 0.70 | 290.49 | -0.36 | -0.31 |
| EMU Government Bond Index (EGBI) | 252.93 | -0.45 | -0.46 | 261.94 | -0.44 | 0.56 | 294.89 | -0.45 | -0.44 |
| Eurodollar Bond Index | 462.23 | -0.20 | 0.02 | 462.23 | -0.20 | 0.02 | 462.23 | -0.20 | 0.02 |
| Eurosterling Bond Index | 567.18 | -0.46 | -0.14 | 512.78 | -0.43 | 2.01 | 498.46 | -0.47 | -0.14 |
| Euroyen Bond Index | 186.38 | 0.01 | 0.12 | 171.41 | 0.24 | 0.88 | 371.00 | 0.01 | 0.13 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 184.48 | -0.24 | 0.32 | 103.05 | -0.34 | 1.75 | 136.00 | -0.24 | 0.26 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 170.80 | -0.06 | 0.40 | 170.80 | -0.06 | 0.40 | 170.80 | -0.06 | 0.40 |
| Asian Government Bond Index (AGBI) | 191.51 | 0.01 | 0.25 | 167.61 | -0.19 | 0.66 | 167.55 | 0.01 | 0.20 |

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) | 181.86 | 0.01 | 0.30 | 192.96 | -0.15 | 0.82 | 144.79 | 0.00 | 0.23 |
| AsiaPac Government Bond Index (APGBI) | 194.82 | -0.01 | 0.23 | 166.71 | -0.24 | 0.77 | 165.69 | -0.01 | 0.19 |
| Asian Broad Bond Index (ABBI) | 228.73 | -0.10 | 0.36 | 228.73 | -0.10 | 0.36 | 228.73 | -0.10 | 0.36 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 146.04 | -0.01 | 0.22 | 137.57 | -0.15 | 0.92 | 127.95 | -0.02 | 0.15 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 145.95 | -0.01 | 0.22 | 137.49 | -0.15 | 0.92 | 127.88 | -0.02 | 0.15 |
| Dim Sum (Offshore CNY) Bond Index | 146.20 | -0.18 | -0.06 | 149.65 | -0.42 | 0.55 | 118.31 | -0.19 | -0.14 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 325.62 | -0.10 | 0.16 | 424.78 | -0.53 | 1.56 | 208.63 | -0.10 | 0.17 |
| Emerging Markets Government Bond Index (EMGBI) | 250.86 | -0.05 | 0.31 | 142.22 | -0.13 | 1.34 | 161.61 | -0.06 | 0.24 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 426.72 | -0.22 | -0.05 | 162.85 | -0.47 | 2.51 | 194.86 | -0.24 | -0.20 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 931.82 | -0.19 | 0.69 | 931.82 | -0.19 | 0.69 | 931.82 | -0.19 | 0.69 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,004.42 | -0.21 | 0.60 | 1,004.42 | -0.21 | 0.60 | 1,004.42 | -0.21 | 0.60 |
| Debt Capacity World Government Bond Index (DCWGBI) | 184.69 | -0.30 | -0.21 | 182.37 | -0.33 | 0.54 | 196.17 | -0.31 | -0.21 |
| Time-Weighted US Fallen Angel Bond Index | 813.57 | -0.31 | 0.23 | 813.57 | -0.31 | 0.23 | 813.57 | -0.31 | 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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