

FTSE Russell Indexes - September 15, 2021 Performance (USD Terms)

Pricing Date: September 15, 2021, Settlement Date: September 15, 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) | 251.97 | -0.11 | 0.02 | 251.44 | -0.09 | 0.13 | 282.33 | -0.11 | 0.03 |
| World Government Bond Index (WGBI) | 813.80 | -0.12 | -0.03 | 1,058.68 | -0.08 | 0.13 | 967.50 | -0.12 | -0.02 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 809.61 | -0.13 | -0.03 | 1,059.05 | -0.08 | 0.14 | 970.53 | -0.12 | -0.01 |
| World Government Bond Index - Extended (WGBI - Extended) | 819.91 | -0.11 | -0.05 | 1,064.26 | -0.06 | 0.10 | 965.84 | -0.11 | -0.05 |
| World Inflation-Linked Securities Index (WorldILSI) | 211.14 | 0.11 | 1.22 | 185.19 | 0.06 | 1.44 | 213.96 | 0.11 | 1.22 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,963.18 | -0.10 | 0.24 | 1,963.18 | -0.10 | 0.24 | 1,963.18 | -0.10 | 0.24 |
| US Treasury Index | 1,687.60 | -0.13 | 0.21 | 1,687.60 | -0.13 | 0.21 | 1,687.60 | -0.13 | 0.21 |
| US High-Yield Market Index | 1,238.98 | 0.05 | 0.51 | 1,238.98 | 0.05 | 0.51 | 1,238.98 | 0.05 | 0.51 |
| US High-Yield Cash Pay Index | 1,213.13 | 0.06 | 0.50 | 1,213.13 | 0.06 | 0.50 | 1,213.13 | 0.06 | 0.50 |
| US High-Yield Market Capped Index | 428.51 | 0.05 | 0.51 | 428.51 | 0.05 | 0.51 | 428.51 | 0.05 | 0.51 |
| US High-Yield Cash Pay Capped Index | 424.24 | 0.05 | 0.51 | 424.24 | 0.05 | 0.51 | 424.24 | 0.05 | 0.51 |
| LATAM Government Bond Index (LATAMGBI) | 230.28 | 0.07 | -0.87 | 108.63 | 0.03 | -1.57 | 151.04 | 0.06 | -1.01 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 252.40 | -0.18 | -0.26 | 254.03 | -0.20 | -0.14 | 295.45 | -0.17 | -0.23 |
| EMU Government Bond Index (EGBI) | 257.76 | -0.23 | -0.25 | 259.43 | -0.25 | -0.12 | 301.26 | -0.22 | -0.22 |
| Eurodollar Bond Index | 478.72 | -0.11 | 0.38 | 478.72 | -0.11 | 0.38 | 478.72 | -0.11 | 0.38 |
| Eurosterling Bond Index | 580.42 | -0.16 | 0.01 | 513.05 | -0.33 | 0.49 | 510.26 | -0.16 | 0.01 |
| Euroyen Bond Index | 187.42 | 0.07 | 0.00 | 171.08 | 0.40 | 0.52 | 373.44 | 0.07 | 0.02 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 186.66 | -0.03 | -0.48 | 103.23 | -0.20 | -0.42 | 136.29 | -0.04 | -0.61 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 175.93 | -0.10 | 0.34 | 175.93 | -0.10 | 0.34 | 175.93 | -0.10 | 0.34 |
| Asian Government Bond Index (AGBI) | 195.42 | 0.05 | -0.26 | 168.38 | 0.14 | -0.33 | 169.92 | 0.04 | -0.35 |

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) | 185.29 | 0.04 | 0.00 | 194.36 | 0.17 | -0.21 | 146.37 | 0.03 | -0.10 |
| AsiaPac Government Bond Index (APGBI) | 199.14 | 0.09 | -0.26 | 166.66 | 0.16 | -0.28 | 168.46 | 0.08 | -0.33 |
| Asian Broad Bond Index (ABBI) | 231.55 | -0.15 | -0.13 | 231.55 | -0.15 | -0.13 | 231.55 | -0.15 | -0.13 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 149.22 | -0.05 | -0.09 | 140.37 | 0.07 | 0.34 | 129.61 | -0.06 | -0.22 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 149.14 | -0.06 | -0.09 | 140.29 | 0.06 | 0.34 | 129.54 | -0.06 | -0.22 |
| Dim Sum (Offshore CNY) Bond Index | 147.99 | 0.02 | 0.14 | 151.53 | 0.11 | 0.53 | 118.66 | 0.01 | -0.00 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 334.40 | 0.28 | -0.14 | 408.06 | 0.22 | 0.10 | 214.27 | 0.28 | -0.13 |
| Emerging Markets Government Bond Index (EMGBI) | 254.76 | -0.02 | -0.23 | 142.92 | 0.01 | -0.18 | 162.64 | -0.03 | -0.36 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 432.39 | 0.04 | -0.08 | 162.64 | -0.22 | -1.47 | 194.13 | 0.03 | -0.30 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 963.18 | -0.08 | 0.16 | 963.18 | -0.08 | 0.16 | 963.18 | -0.08 | 0.16 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,031.97 | -0.08 | 0.11 | 1,031.97 | -0.08 | 0.11 | 1,031.97 | -0.08 | 0.11 |
| Debt Capacity World Government Bond Index (DCWGBI) | 188.11 | -0.11 | -0.14 | 182.31 | -0.07 | 0.05 | 199.89 | -0.11 | -0.14 |
| Time-Weighted US Fallen Angel Bond Index | 853.57 | 0.07 | 0.65 | 853.57 | 0.07 | 0.65 | 853.57 | 0.07 | 0.65 |

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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