

# FTSE Russell Indexes - August 20, 2021 Performance (USD Terms)

Pricing Date: August 20, 2021, Settlement Date: August 20, 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)          | 252.76               | -0.00 | 0.07  | 250.82             | -0.04 | -0.58 | 283.16           | -0.00 | 0.08  |
| World Government Bond Index (WGBI)                          | 818.41               | 0.01  | 0.21  | 1,057.24           | -0.05 | -0.58 | 972.74           | 0.01  | 0.22  |
| World Government Bond Index - Developed Markets (WGBI - DM) | 814.27               | 0.01  | 0.21  | 1,057.93           | -0.04 | -0.55 | 975.85           | 0.01  | 0.22  |
| World Government Bond Index - Extended (WGBI - Extended)    | 824.45               | 0.01  | 0.21  | 1,062.49           | -0.06 | -0.61 | 971.08           | 0.01  | 0.21  |
| World Inflation-Linked Securities Index (WorldILSI)         | 209.32               | 0.03  | 0.47  | 181.87             | -0.14 | -0.73 | 212.08           | 0.02  | 0.46  |
| US Broad Investment-Grade Bond Index (USBIG)                | 1,958.64             | -0.05 | -0.15 | 1,958.64           | -0.05 | -0.15 | 1,958.64         | -0.05 | -0.15 |
| US Treasury Index   | 1,686.77             | -0.05 | 0.01  | 1,686.77           | -0.05 | 0.01  | 1,686.77         | -0.05 | 0.01  |
| US High-Yield Market Index                                  | 1,220.20             | 0.07  | -0.47 | 1,220.20           | 0.07  | -0.47 | 1,220.20         | 0.07  | -0.47 |
| US High-Yield Cash Pay Index                                | 1,194.82             | 0.07  | -0.46 | 1,194.82           | 0.07  | -0.46 | 1,194.82         | 0.07  | -0.46 |
| US High-Yield Market Capped Index                           | 422.10               | 0.07  | -0.46 | 422.10             | 0.07  | -0.46 | 422.10           | 0.07  | -0.46 |
| US High-Yield Cash Pay Capped Index                         | 417.90               | 0.07  | -0.45 | 417.90             | 0.07  | -0.45 | 417.90           | 0.07  | -0.45 |
| LATAM Government Bond Index (LATAMGBI)                      | 230.03               | -0.02 | -1.69 | 106.38             | -0.47 | -4.38 | 151.34           | -0.03 | -1.82 |
| Euro Broad Investment-Grade Bond Index (EuroBIG)            | 255.19               | 0.06  | 0.36  | 253.81             | 0.03  | -1.15 | 298.54           | 0.06  | 0.39  |
| EMU Government Bond Index (EGBI)                            | 261.19               | 0.08  | 0.47  | 259.78             | 0.05  | -1.05 | 305.08           | 0.08  | 0.50  |
| Eurodollar Bond Index                                       | 476.46               | -0.03 | -0.20 | 476.46             | -0.03 | -0.20 | 476.46           | -0.03 | -0.20 |
| Eurosterling Bond Index                                     | 584.81               | 0.08  | 0.45  | 508.93             | -0.26 | -1.63 | 514.02           | 0.08  | 0.45  |
| Euroyen Bond Index  | 187.46               | 0.00  | 0.02  | 170.33             | -0.07 | -0.03 | 373.45           | 0.00  | 0.04  |
| CEEMEA Government Bond Index (CEEMEAGBI)                    | 187.10               | 0.06  | -0.06 | 100.83             | -0.14 | -2.02 | 136.91           | 0.05  | -0.22 |
| Middle East and North Africa Broad Bond Index (MENABBI)     | 175.19               | 0.06  | 0.27  | 175.19             | 0.06  | 0.27  | 175.19           | 0.06  | 0.27  |
| Asian Government Bond Index (AGBI)                          | 195.87               | 0.02  | 0.17  | 167.00             | -0.12 | -0.91 | 170.54           | 0.01  | 0.07  |

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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|---|----------------------|-------|-------|--------------------|-------|-------|------------------|-------|-------|
|   | Index                | Daily | MTD   | Index              | Daily | MTD   | Index            | Daily | MTD   |
| Asian Government Extended Bond Index (AGBI-Extended)                      | 185.05               | 0.05  | 0.22  | 192.01             | -0.11 | -0.55 | 146.40           | 0.04  | 0.11  |
| AsiaPac Government Bond Index (APGBI)                                     | 199.74               | 0.02  | 0.23  | 165.00             | -0.15 | -1.11 | 169.16           | 0.02  | 0.15  |
| Asian Broad Bond Index (ABBI)   | 231.23               | 0.03  | 0.74  | 231.23             | 0.03  | 0.74  | 231.23           | 0.03  | 0.74  |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI)                           | 149.22               | -0.01 | 0.18  | 138.98             | -0.11 | -0.49 | 129.87           | -0.01 | 0.05  |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)   | 149.14               | -0.00 | 0.18  | 138.90             | -0.11 | -0.49 | 129.80           | -0.01 | 0.05  |
| Dim Sum (Offshore CNY) Bond Index   | 147.71               | 0.03  | 0.18  | 149.39             | -0.07 | -0.47 | 118.70           | 0.03  | 0.03  |
| Australian Broad Investment-Grade Bond Index (AusBIG)                     | 336.55               | 0.02  | 0.57  | 399.44             | -0.41 | -2.50 | 215.58           | 0.02  | 0.57  |
| Emerging Markets Government Bond Index (EMGBI)                            | 254.63               | -0.00 | -0.11 | 140.65             | -0.18 | -1.29 | 162.91           | -0.01 | -0.24 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI)               | 427.45               | 0.18  | -1.35 | 156.32             | -0.03 | -5.07 | 192.86           | 0.16  | -1.56 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI)               | 952.59               | 0.03  | 0.26  | 952.59             | 0.03  | 0.26  | 952.59           | 0.03  | 0.26  |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,021.11             | 0.05  | 0.11  | 1,021.11           | 0.05  | 0.11  | 1,021.11         | 0.05  | 0.11  |
| Debt Capacity World Government Bond Index (DCWGBI)                        | 189.43               | 0.03  | 0.22  | 181.47             | -0.07 | -0.94 | 201.26           | 0.03  | 0.23  |
| Time-Weighted US Fallen Angel Bond Index                                  | 836.05               | 0.05  | -0.37 | 836.05             | 0.05  | -0.37 | 836.05           | 0.05  | -0.37 |

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