

FTSE Russell Indexes - July 1, 2022 Performance (USD Terms)

Pricing Date: July 1, 2022, Settlement Date: July 1, 2022

| 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) | 224.61 | 0.63 | 0.63 | 209.94 | 0.44 | 0.44 | 252.65 | 0.63 | 0.63 |
| World Government Bond Index (WGBI) | 733.32 | 0.63 | 0.63 | 874.65 | 0.44 | 0.44 | 875.59 | 0.63 | 0.63 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 728.38 | 0.65 | 0.65 | 873.26 | 0.45 | 0.45 | 877.50 | 0.64 | 0.64 |
| World Government Bond Index - Extended (WGBI - Extended) | 744.34 | 0.61 | 0.61 | 887.82 | 0.43 | 0.43 | 879.30 | 0.61 | 0.61 |
| World Inflation-Linked Securities Index (WorldILSI) | 188.14 | 1.43 | 1.43 | 152.47 | 0.91 | 0.91 | 191.10 | 1.42 | 1.42 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,743.56 | 0.44 | 0.44 | 1,743.56 | 0.44 | 0.44 | 1,743.56 | 0.44 | 0.44 |
| US Treasury Index | 1,524.97 | 0.28 | 0.28 | 1,524.97 | 0.28 | 0.28 | 1,524.97 | 0.28 | 0.28 |
| US High-Yield Market Index | 1,072.65 | 0.20 | 0.20 | 1,072.65 | 0.20 | 0.20 | 1,072.65 | 0.20 | 0.20 |
| US High-Yield Cash Pay Index | 1,051.19 | 0.21 | 0.21 | 1,051.19 | 0.21 | 0.21 | 1,051.19 | 0.21 | 0.21 |
| US High-Yield Market Capped Index | 371.13 | 0.19 | 0.19 | 371.13 | 0.19 | 0.19 | 371.13 | 0.19 | 0.19 |
| US High-Yield Cash Pay Capped Index | 367.74 | 0.19 | 0.19 | 367.74 | 0.19 | 0.19 | 367.74 | 0.19 | 0.19 |
| LATAM Government Bond Index (LATAMGBI) | 219.97 | 1.33 | 1.33 | 99.84 | 0.17 | 0.17 | 137.97 | 1.29 | 1.29 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 221.13 | 1.07 | 1.07 | 195.68 | 0.46 | 0.46 | 261.83 | 1.07 | 1.07 |
| EMU Government Bond Index (EGBI) | 225.61 | 1.26 | 1.26 | 199.65 | 0.65 | 0.65 | 266.69 | 1.26 | 1.26 |
| Eurodollar Bond Index | 411.26 | 0.58 | 0.58 | 411.26 | 0.58 | 0.58 | 411.26 | 0.58 | 0.58 |
| Eurosterling Bond Index | 504.88 | 1.20 | 1.20 | 387.43 | 0.04 | 0.04 | 445.43 | 1.19 | 1.19 |
| Euroyen Bond Index | 184.63 | 0.05 | 0.05 | 136.33 | 0.60 | 0.60 | 370.01 | 0.06 | 0.06 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 145.06 | 0.75 | 0.75 | 65.83 | 0.05 | 0.05 | 99.81 | 0.73 | 0.73 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 153.42 | 0.33 | 0.33 | 153.42 | 0.33 | 0.33 | 153.42 | 0.33 | 0.33 |
| Asian Government Bond Index (AGBI) | 192.19 | 0.26 | 0.26 | 156.24 | 0.15 | 0.15 | 164.86 | 0.26 | 0.26 |

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) | 181.96 | 0.22 | 0.22 | 178.88 | 0.12 | 0.12 | 141.44 | 0.22 | 0.22 |
| AsiaPac Government Bond Index (APGBI) | 192.97 | 0.29 | 0.29 | 151.85 | 0.04 | 0.04 | 161.29 | 0.29 | 0.29 |
| Asian Broad Bond Index (ABBI) | 200.03 | 0.19 | 0.19 | 200.03 | 0.19 | 0.19 | 200.03 | 0.19 | 0.19 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 154.23 | 0.01 | 0.01 | 139.34 | -0.09 | -0.09 | 131.40 | 0.01 | 0.01 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 154.15 | 0.01 | 0.01 | 139.26 | -0.09 | -0.09 | 131.33 | 0.01 | 0.01 |
| Dim Sum (Offshore CNY) Bond Index | 149.97 | 0.01 | 0.01 | 147.08 | -0.08 | -0.08 | 117.88 | 0.01 | 0.01 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 291.53 | 0.53 | 0.53 | 328.79 | -1.01 | -1.01 | 186.95 | 0.52 | 0.52 |
| Emerging Markets Government Bond Index (EMGBI) | 245.41 | 0.23 | 0.23 | 128.21 | -0.06 | -0.06 | 152.42 | 0.23 | 0.23 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 479.69 | 1.07 | 1.07 | 163.65 | -0.18 | -0.18 | 199.90 | 1.03 | 1.03 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 739.50 | 0.82 | 0.82 | 739.50 | 0.82 | 0.82 | 739.50 | 0.82 | 0.82 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 785.61 | 0.75 | 0.75 | 785.61 | 0.75 | 0.75 | 785.61 | 0.75 | 0.75 |
| Debt Capacity World Government Bond Index (DCWGBI) | 169.31 | 0.73 | 0.73 | 149.22 | 0.35 | 0.35 | 180.41 | 0.72 | 0.72 |
| Time-Weighted US Fallen Angel Bond Index | 722.45 | 0.15 | 0.15 | 722.45 | 0.15 | 0.15 | 722.45 | 0.15 | 0.15 |

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