

FTSE Russell Indexes - May 6, 2021 Performance (EUR Terms)

Pricing Date: May 6, 2021, Settlement Date: May 6, 2021

Index	Local Currency Terms			EUR Terms Unhedged			EUR Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	248.25	0.06	0.22	243.11	-0.23	0.15	236.36	0.05	0.22
World Government Bond Index (WGBI)	801.53	0.07	0.27	617.53	-0.19	0.23	978.66	0.06	0.27
World Government Bond Index - Developed Markets (WGBI - DM)	797.27	0.06	0.27	617.71	-0.20	0.24	981.66	0.06	0.27
World Government Bond Index - Extended (WGBI - Extended)	807.26	0.07	0.26	620.39	-0.22	0.18	977.26	0.06	0.25
World Inflation-Linked Securities Index (WorldILSI)	198.57	0.16	0.79	198.31	-0.21	0.77	178.08	0.16	0.78
US Broad Investment-Grade Bond Index (USBIG)	1,925.04	0.07	0.26	629.24	-0.38	0.09	1,082.90	0.07	0.25
US Treasury Index	1,654.52	0.11	0.41	541.32	-0.34	0.24	935.12	0.11	0.40
US High-Yield Market Index	1,205.03	0.02	0.18	1,172.75	-0.43	0.01	241.35	0.02	0.17
US High-Yield Cash Pay Index	1,179.91	0.02	0.16	1,148.30	-0.43	-0.01	240.66	0.02	0.15
US High-Yield Market Capped Index	417.21	0.02	0.19	308.06	-0.42	0.01	237.08	0.02	0.18
US High-Yield Cash Pay Capped Index	413.05	0.02	0.17	304.99	-0.42	-0.01	235.66	0.02	0.15
LATAM Government Bond Index (LATAMGBI)	234.14	0.54	0.13	131.59	0.99	0.49	137.58	0.52	0.08
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.02	-0.02	0.17	250.02	-0.02	0.17	250.02	-0.02	0.17
EMU Government Bond Index (EGBI)	254.54	-0.05	0.18	254.54	-0.05	0.18	254.54	-0.05	0.18
Eurodollar Bond Index	464.04	0.09	0.41	440.99	-0.36	0.24	388.21	0.08	0.40
Eurosterling Bond Index	569.84	0.18	0.33	514.52	-0.41	0.47	412.13	0.18	0.32
Euroyen Bond Index	186.20	0.01	0.02	173.21	-0.31	0.06	302.89	0.01	0.01
CEEMEA Government Bond Index (CEEMEAGBI)	184.68	0.05	0.43	120.44	0.22	0.88	121.36	0.04	0.38
Middle East and North Africa Broad Bond Index (MENABBI)	170.59	0.10	0.27	189.78	-0.35	0.10	151.42	0.10	0.26
Asian Government Bond Index (AGBI)	191.39	0.08	0.19	201.77	-0.41	-0.23	151.44	0.07	0.15

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)	181.71	0.07	0.22	201.82	-0.37	-0.05	130.12	0.06	0.16
AsiaPac Government Bond Index (APGBI)	194.77	0.10	0.20	200.70	-0.36	-0.11	150.26	0.09	0.17
Asian Broad Bond Index (ABBI)	228.88	0.08	0.42	266.60	-0.37	0.24	196.95	0.08	0.41
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	145.86	0.05	0.10	155.86	-0.44	-0.12	114.65	0.04	0.05
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	145.78	0.05	0.10	155.76	-0.44	-0.12	114.58	0.04	0.05
Dim Sum (Offshore CNY) Bond Index	146.51	0.13	0.15	165.81	-0.11	-0.03	105.86	0.12	0.10
Australian Broad Investment-Grade Bond Index (AusBIG)	326.00	0.21	0.28	335.13	-0.06	0.63	186.91	0.21	0.27
Emerging Markets Government Bond Index (EMGBI)	250.66	0.13	0.23	170.90	-0.09	0.26	144.73	0.12	0.18
Emerging Markets Inflation-Linked Securities Index (EMILSI)	425.82	0.39	-0.26	211.83	1.40	1.30	172.54	0.37	-0.36
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	928.84	0.20	0.37	986.46	-0.25	0.19	227.65	0.20	0.36
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,001.76	0.20	0.34	1,063.89	-0.25	0.16	234.17	0.20	0.32
Debt Capacity World Government Bond Index (DCWGBI)	185.55	0.06	0.25	184.34	-0.14	0.19	171.75	0.06	0.24
Time-Weighted US Fallen Angel Bond Index	813.90	0.01	0.27	600.96	-0.43	0.10	396.93	0.01	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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