

FTSE Russell Indexes - July 9, 2021 Performance (USD Terms)

Pricing Date: July 9, 2021, Settlement Date: July 9, 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)	250.55	-0.28	0.44	250.22	-0.26	0.51	280.61	-0.28	0.44
World Government Bond Index (WGBI)	809.27	-0.31	0.55	1,053.31	-0.31	0.67	961.60	-0.31	0.55
World Government Bond Index - Developed Markets (WGBI - DM)	805.05	-0.32	0.55	1,053.61	-0.33	0.68	964.49	-0.32	0.56
World Government Bond Index - Extended (WGBI - Extended)	815.11	-0.30	0.55	1,058.54	-0.31	0.59	959.99	-0.30	0.55
World Inflation-Linked Securities Index (WorldILSI)	202.59	-0.50	0.84	177.82	-0.28	0.89	205.24	-0.50	0.85
US Broad Investment-Grade Bond Index (USBIG)	1,948.69	-0.35	0.41	1,948.69	-0.35	0.41	1,948.69	-0.35	0.41
US Treasury Index	1,675.31	-0.42	0.59	1,675.31	-0.42	0.59	1,675.31	-0.42	0.59
US High-Yield Market Index	1,226.36	0.07	0.36	1,226.36	0.07	0.36	1,226.36	0.07	0.36
US High-Yield Cash Pay Index	1,200.65	0.07	0.36	1,200.65	0.07	0.36	1,200.65	0.07	0.36
US High-Yield Market Capped Index	424.19	0.07	0.34	424.19	0.07	0.34	424.19	0.07	0.34
US High-Yield Cash Pay Capped Index	419.91	0.07	0.34	419.91	0.07	0.34	419.91	0.07	0.34
LATAM Government Bond Index (LATAMGBI)	233.49	0.31	-0.21	110.94	0.99	-2.18	154.08	0.30	-0.25
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.63	-0.17	0.50	254.24	-0.09	0.55	294.15	-0.17	0.52
EMU Government Bond Index (EGBI)	256.70	-0.20	0.58	259.36	-0.12	0.63	299.61	-0.20	0.60
Eurodollar Bond Index	473.76	-0.44	0.41	473.76	-0.44	0.41	473.76	-0.44	0.41
Eurosterling Bond Index	576.45	-0.45	0.48	509.70	0.08	0.62	506.62	-0.44	0.49
Euroyen Bond Index	186.95	-0.04	0.13	169.35	-0.57	0.90	372.29	-0.04	0.13
CEEMEA Government Bond Index (CEEMEAGBI)	185.95	-0.01	0.14	102.20	0.48	-0.48	136.50	-0.01	0.07
Middle East and North Africa Broad Bond Index (MENABBI)	173.58	-0.10	-0.05	173.58	-0.10	-0.05	173.58	-0.10	-0.05
Asian Government Bond Index (AGBI)	193.44	-0.14	0.54	166.42	-0.29	-0.35	168.77	-0.14	0.49

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)	183.05	-0.09	0.35	191.01	-0.17	-0.41	145.17	-0.09	0.30
AsiaPac Government Bond Index (APGBI)	197.14	-0.16	0.61	165.19	-0.17	-0.20	167.25	-0.16	0.57
Asian Broad Bond Index (ABBI)	230.56	-0.10	0.09	230.56	-0.10	0.09	230.56	-0.10	0.09
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	147.37	-0.14	0.38	137.58	-0.20	0.02	128.61	-0.15	0.32
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	147.29	-0.14	0.38	137.50	-0.20	0.02	128.54	-0.15	0.32
Dim Sum (Offshore CNY) Bond Index	147.31	0.01	0.11	149.54	0.26	-0.22	118.75	0.01	0.05
Australian Broad Investment-Grade Bond Index (AusBIG)	331.21	-0.26	0.81	412.74	0.49	0.47	212.22	-0.25	0.81
Emerging Markets Government Bond Index (EMGBI)	252.72	-0.02	0.27	141.08	0.09	-0.46	162.15	-0.03	0.20
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.18	0.09	0.38	162.60	0.66	-2.32	195.96	0.08	0.27
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.30	-0.09	0.18	947.30	-0.09	0.18	947.30	-0.09	0.18
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,018.69	-0.02	0.19	1,018.69	-0.02	0.19	1,018.69	-0.02	0.19
Debt Capacity World Government Bond Index (DCWGBI)	187.25	-0.27	0.57	181.60	-0.17	0.54	198.93	-0.27	0.57
Time-Weighted US Fallen Angel Bond Index	839.18	0.08	0.88	839.18	0.08	0.88	839.18	0.08	0.88

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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