

# FTSE Russell Indexes - July 13, 2021 Performance (USD Terms)

Pricing Date: July 13, 2021, Settlement Date: July 13, 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)	250.42	-0.09	0.38	249.76	-0.24	0.32	280.46	-0.09	0.39
World Government Bond Index (WGBI)	809.19	-0.06	0.54	1,051.53	-0.24	0.50	961.53	-0.06	0.55
World Government Bond Index - Developed Markets (WGBI - DM)	805.00	-0.06	0.54	1,051.93	-0.23	0.52	964.45	-0.06	0.55
World Government Bond Index - Extended (WGBI - Extended)	815.25	-0.05	0.57	1,057.42	-0.20	0.49	960.16	-0.05	0.57
World Inflation-Linked Securities Index (WorldILSI)	203.52	0.25	1.30	178.51	0.02	1.27	206.18	0.24	1.31
US Broad Investment-Grade Bond Index (USBIG)	1,943.43	-0.24	0.14	1,943.43	-0.24	0.14	1,943.43	-0.24	0.14
US Treasury Index	1,669.17	-0.31	0.23	1,669.17	-0.31	0.23	1,669.17	-0.31	0.23
US High-Yield Market Index	1,226.80	-0.02	0.40	1,226.80	-0.02	0.40	1,226.80	-0.02	0.40
US High-Yield Cash Pay Index	1,201.12	-0.02	0.40	1,201.12	-0.02	0.40	1,201.12	-0.02	0.40
US High-Yield Market Capped Index	424.34	-0.03	0.37	424.34	-0.03	0.37	424.34	-0.03	0.37
US High-Yield Cash Pay Capped Index	420.08	-0.02	0.38	420.08	-0.02	0.38	420.08	-0.02	0.38
LATAM Government Bond Index (LATAMGBI)	233.16	-0.34	-0.35	111.04	-0.44	-2.09	153.81	-0.34	-0.43
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.98	0.07	0.64	253.73	-0.30	0.35	294.58	0.07	0.67
EMU Government Bond Index (EGBI)	257.23	0.10	0.78	259.01	-0.27	0.49	300.24	0.10	0.81
Eurodollar Bond Index	472.37	-0.27	0.12	472.37	-0.27	0.12	472.37	-0.27	0.12
Eurosterling Bond Index	578.77	0.24	0.89	512.18	-0.12	1.11	508.67	0.24	0.89
Euroyen Bond Index	187.02	0.02	0.16	169.14	-0.02	0.78	372.44	0.02	0.17
CEEMEA Government Bond Index (CEEMEAGBI)	185.53	-0.16	-0.10	101.20	-0.64	-1.45	136.15	-0.17	-0.19
Middle East and North Africa Broad Bond Index (MENABBI)	173.26	-0.21	-0.23	173.26	-0.21	-0.23	173.26	-0.21	-0.23
Asian Government Bond Index (AGBI)	193.94	0.05	0.80	167.31	0.18	0.18	169.17	0.05	0.73

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)	183.45	0.05	0.57	191.91	0.17	0.06	145.46	0.05	0.49
AsiaPac Government Bond Index (APGBI)	197.65	0.04	0.87	165.96	0.09	0.27	167.66	0.03	0.82
Asian Broad Bond Index (ABBI)	230.38	-0.11	0.01	230.38	-0.11	0.01	230.38	-0.11	0.01
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	147.93	0.02	0.76	138.53	0.15	0.71	129.07	0.02	0.67
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	147.85	0.02	0.76	138.45	0.15	0.71	129.00	0.02	0.68
Dim Sum (Offshore CNY) Bond Index	147.33	0.00	0.12	149.80	0.06	-0.05	118.73	-0.01	0.03
Australian Broad Investment-Grade Bond Index (AusBIG)	332.00	-0.07	1.05	412.88	-0.40	0.50	212.73	-0.07	1.05
Emerging Markets Government Bond Index (EMGBI)	253.09	-0.04	0.42	141.35	-0.07	-0.27	162.35	-0.05	0.33
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.09	-0.09	0.36	163.70	0.15	-1.66	195.81	-0.11	0.20
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	945.47	-0.22	-0.01	945.47	-0.22	-0.01	945.47	-0.22	-0.01
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,016.58	-0.20	-0.02	1,016.58	-0.20	-0.02	1,016.58	-0.20	-0.02
Debt Capacity World Government Bond Index (DCWGBI)	187.28	-0.04	0.58	181.20	-0.31	0.32	198.96	-0.04	0.59
Time-Weighted US Fallen Angel Bond Index	839.88	-0.02	0.96	839.88	-0.02	0.96	839.88	-0.02	0.96

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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