

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

Pricing Date: July 20, 2021, Settlement Date: July 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)	252.29	-0.01	1.13	250.99	-0.20	0.81	282.56	-0.02	1.14
World Government Bond Index (WGBI)	816.30	0.02	1.42	1,057.56	-0.22	1.07	969.96	0.02	1.43
World Government Bond Index - Developed Markets (WGBI - DM)	812.12	0.02	1.43	1,058.11	-0.22	1.11	972.97	0.02	1.44
World Government Bond Index - Extended (WGBI - Extended)	822.08	0.04	1.41	1,063.08	-0.18	1.02	968.16	0.04	1.41
World Inflation-Linked Securities Index (WorldILSI)	206.06	0.14	2.57	179.40	-0.10	1.78	208.70	0.13	2.55
US Broad Investment-Grade Bond Index (USBIG)	1,960.29	-0.16	1.01	1,960.29	-0.16	1.01	1,960.29	-0.16	1.01
US Treasury Index	1,688.61	-0.18	1.39	1,688.61	-0.18	1.39	1,688.61	-0.18	1.39
US High-Yield Market Index	1,220.00	0.20	-0.16	1,220.00	0.20	-0.16	1,220.00	0.20	-0.16
US High-Yield Cash Pay Index	1,194.58	0.20	-0.14	1,194.58	0.20	-0.14	1,194.58	0.20	-0.14
US High-Yield Market Capped Index	422.07	0.20	-0.16	422.07	0.20	-0.16	422.07	0.20	-0.16
US High-Yield Cash Pay Capped Index	417.86	0.20	-0.15	417.86	0.20	-0.15	417.86	0.20	-0.15
LATAM Government Bond Index (LATAMGBI)	234.59	0.13	0.27	110.73	-0.37	-2.37	154.65	0.12	0.12
Euro Broad Investment-Grade Bond Index (EuroBIG)	253.63	0.14	1.30	254.05	-0.22	0.47	296.51	0.14	1.33
EMU Government Bond Index (EGBI)	259.21	0.16	1.56	259.64	-0.20	0.74	302.57	0.16	1.59
Eurodollar Bond Index	476.44	-0.23	0.98	476.44	-0.23	0.98	476.44	-0.23	0.98
Eurosterling Bond Index	581.91	-0.01	1.43	506.27	-0.44	-0.06	511.33	-0.02	1.42
Euroyen Bond Index	187.40	0.11	0.37	170.08	-0.40	1.33	373.24	0.11	0.39
CEEMEA Government Bond Index (CEEMEAGBI)	186.11	0.10	0.22	100.97	-0.20	-1.68	136.50	0.09	0.07
Middle East and North Africa Broad Bond Index (MENABBI)	173.90	-0.19	0.13	173.90	-0.19	0.13	173.90	-0.19	0.13
Asian Government Bond Index (AGBI)	194.74	0.24	1.21	167.38	0.20	0.22	169.80	0.23	1.11

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)	184.06	0.20	0.90	191.95	0.26	0.08	145.87	0.19	0.78
AsiaPac Government Bond Index (APGBI)	198.58	0.26	1.34	165.74	0.19	0.14	168.38	0.25	1.25
Asian Broad Bond Index (ABBI)	231.74	-0.09	0.60	231.74	-0.09	0.60	231.74	-0.09	0.60
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	148.13	0.05	0.90	138.40	0.11	0.61	129.18	0.05	0.76
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	148.05	0.05	0.90	138.32	0.11	0.61	129.11	0.05	0.76
Dim Sum (Offshore CNY) Bond Index	147.46	0.01	0.21	149.53	0.08	-0.23	118.77	0.01	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	334.48	0.25	1.81	407.65	0.02	-0.77	214.24	0.24	1.77
Emerging Markets Government Bond Index (EMGBI)	253.89	0.10	0.73	141.18	-0.01	-0.40	162.77	0.09	0.59
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.12	0.19	0.83	162.67	-0.42	-2.28	196.52	0.17	0.56
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	950.76	-0.13	0.55	950.76	-0.13	0.55	950.76	-0.13	0.55
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,020.98	-0.16	0.42	1,020.98	-0.16	0.42	1,020.98	-0.16	0.42
Debt Capacity World Government Bond Index (DCWGBI)	188.87	0.08	1.44	181.68	-0.21	0.59	200.63	0.07	1.43
Time-Weighted US Fallen Angel Bond Index	833.79	0.18	0.23	833.79	0.18	0.23	833.79	0.18	0.23

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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