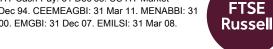
## FTSE Russell Indexes - July 21, 2021 Performance (USD Terms)

Pricing Date: July 21, 2021, Settlement Date: July 21, 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)	251.68	-0.24	0.89	250.56	-0.17	0.64	281.88	-0.24	0.90
World Government Bond Index (WGBI)	813.98	-0.28	1.13	1,055.30	-0.21	0.86	967.24	-0.28	1.14
World Government Bond Index - Developed Markets (WGBI - DM)	809.79	-0.29	1.14	1,055.85	-0.21	0.89	970.22	-0.28	1.16
World Government Bond Index - Extended (WGBI - Extended)	820.01	-0.25	1.15	1,061.05	-0.19	0.83	965.74	-0.25	1.16
World Inflation-Linked Securities Index (WorldILSI)	205.53	-0.26	2.31	179.33	-0.04	1.74	208.19	-0.25	2.29
US Broad Investment-Grade Bond Index (USBIG)	1,954.53	-0.29	0.71	1,954.53	-0.29	0.71	1,954.53	-0.29	0.71
US Treasury Index	1,682.05	-0.39	1.00	1,682.05	-0.39	1.00	1,682.05	-0.39	1.00
US High-Yield Market Index	1,223.24	0.27	0.11	1,223.24	0.27	0.11	1,223.24	0.27	0.11
US High-Yield Cash Pay Index	1,197.73	0.26	0.12	1,197.73	0.26	0.12	1,197.73	0.26	0.12
US High-Yield Market Capped Index	423.16	0.26	0.10	423.16	0.26	0.10	423.16	0.26	0.10
US High-Yield Cash Pay Capped Index	418.93	0.26	0.11	418.93	0.26	0.11	418.93	0.26	0.11
LATAM Government Bond Index (LATAMGBI)	234.38	-0.09	0.18	110.45	-0.26	-2.61	154.50	-0.10	0.02
Euro Broad Investment-Grade Bond Index (EuroBIG)	253.21	-0.16	1.13	254.20	0.06	0.53	296.05	-0.16	1.17
EMU Government Bond Index (EGBI)	258.71	-0.19	1.37	259.71	0.03	0.76	302.01	-0.19	1.40
Eurodollar Bond Index	475.12	-0.28	0.70	475.12	-0.28	0.70	475.12	-0.28	0.70
Eurosterling Bond Index	579.66	-0.39	1.04	506.65	0.07	0.02	509.40	-0.38	1.04
Euroyen Bond Index	187.32	-0.05	0.32	169.38	-0.41	0.92	373.07	-0.05	0.34
CEEMEA Government Bond Index (CEEMEAGBI)	186.12	0.01	0.23	101.23	0.26	-1.42	136.50	-0.00	0.07
Middle East and North Africa Broad Bond Index (MENABBI)	174.18	0.16	0.30	174.18	0.16	0.30	174.18	0.16	0.30
Asian Government Bond Index (AGBI)	194.97	0.12	1.33	167.50	0.07	0.30	169.99	0.11	1.22



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Pricing Date: July 21, 2021, Settlement Date: July 21, 2021

Index	Local Currency Terms			USD Terms Unhedged			USD Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
Asian Government Extended Bond Index (AGBI-Extended)	184.23	0.09	1.00	192.06	0.06	0.14	146.00	0.08	0.87
AsiaPac Government Bond Index (APGBI)	198.80	0.11	1.46	165.96	0.13	0.27	168.56	0.11	1.36
Asian Broad Bond Index (ABBI)	231.26	-0.21	0.40	231.26	-0.21	0.40	231.26	-0.21	0.40
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	148.39	0.18	1.08	138.75	0.26	0.87	129.40	0.17	0.93
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	148.31	0.18	1.08	138.68	0.26	0.88	129.33	0.17	0.94
Dim Sum (Offshore CNY) Bond Index	147.47	0.01	0.22	150.04	0.34	0.11	118.77	0.00	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	334.63	0.05	1.85	409.18	0.37	-0.40	214.35	0.05	1.82
Emerging Markets Government Bond Index (EMGBI)	254.06	0.06	0.80	141.33	0.11	-0.29	162.87	0.06	0.65
Emerging Markets Inflation-Linked Securities Index (EMILSI)	435.19	0.25	1.08	162.85	0.10	-2.18	196.96	0.22	0.78
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	950.72	-0.00	0.54	950.72	-0.00	0.54	950.72	-0.00	0.54
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,020.83	-0.02	0.40	1,020.83	-0.02	0.40	1,020.83	-0.02	0.40
Debt Capacity World Government Bond Index (DCWGBI)	188.39	-0.25	1.18	181.53	-0.08	0.50	200.13	-0.25	1.18
Time-Weighted US Fallen Angel Bond Index	836.06	0.27	0.50	836.06	0.27	0.50	836.06	0.27	0.50



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