

# FTSE Russell Indexes - July 8, 2022 Performance (USD Terms)

Pricing Date: July 8, 2022, Settlement Date: July 8, 2022

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)	223.11	-0.29	-0.04	207.18	-0.27	-0.88	251.00	-0.28	-0.03
World Government Bond Index (WGBI)	727.21	-0.34	-0.20	861.04	-0.31	-1.13	868.47	-0.33	-0.19
World Government Bond Index - Developed Markets (WGBI - DM)	722.11	-0.35	-0.22	859.36	-0.34	-1.14	870.14	-0.35	-0.20
World Government Bond Index - Extended (WGBI - Extended)	738.84	-0.32	-0.13	875.26	-0.30	-0.99	872.95	-0.32	-0.11
World Inflation-Linked Securities Index (WorldILSI)	185.12	-0.64	-0.19	149.49	-0.52	-1.07	188.07	-0.63	-0.18
US Broad Investment-Grade Bond Index (USBIG)	1,728.45	-0.37	-0.43	1,728.45	-0.37	-0.43	1,728.45	-0.37	-0.43
US Treasury Index	1,507.38	-0.50	-0.88	1,507.38	-0.50	-0.88	1,507.38	-0.50	-0.88
US High-Yield Market Index	1,087.05	0.24	1.55	1,087.05	0.24	1.55	1,087.05	0.24	1.55
US High-Yield Cash Pay Index	1,065.40	0.24	1.56	1,065.40	0.24	1.56	1,065.40	0.24	1.56
US High-Yield Market Capped Index	376.04	0.24	1.52	376.04	0.24	1.52	376.04	0.24	1.52
US High-Yield Cash Pay Capped Index	372.64	0.24	1.53	372.64	0.24	1.53	372.64	0.24	1.53
LATAM Government Bond Index (LATAMGBI)	219.81	-0.04	1.26	98.86	0.61	-0.81	137.68	-0.05	1.08
Euro Broad Investment-Grade Bond Index (EuroBIG)	220.20	-0.13	0.64	190.77	-0.09	-2.06	260.81	-0.11	0.68
EMU Government Bond Index (EGBI)	223.92	-0.19	0.50	194.00	-0.16	-2.20	264.80	-0.18	0.54
Eurodollar Bond Index	408.86	-0.23	-0.00	408.86	-0.23	-0.00	408.86	-0.23	-0.00
Eurosterling Bond Index	499.88	-0.67	0.20	384.25	-0.45	-0.78	441.13	-0.66	0.21
Euroyen Bond Index	184.32	-0.01	-0.12	135.15	-0.10	-0.27	369.55	-0.01	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	144.33	0.13	0.24	64.34	0.07	-2.22	99.24	0.12	0.15
Middle East and North Africa Broad Bond Index (MENABBI)	153.98	-0.03	0.69	153.98	-0.03	0.69	153.98	-0.03	0.69
Asian Government Bond Index (AGBI)	192.84	-0.06	0.60	156.46	-0.02	0.29	165.42	-0.06	0.60

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)	182.63	-0.10	0.59	179.15	-0.09	0.27	141.95	-0.10	0.58
AsiaPac Government Bond Index (APGBI)	193.70	-0.07	0.67	152.35	0.02	0.37	161.89	-0.07	0.67
Asian Broad Bond Index (ABBI)	198.48	-0.12	-0.59	198.48	-0.12	-0.59	198.48	-0.12	-0.59
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	154.19	-0.02	-0.02	139.22	0.01	-0.18	131.36	-0.02	-0.02
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	154.11	-0.02	-0.02	139.14	0.01	-0.18	131.29	-0.02	-0.02
Dim Sum (Offshore CNY) Bond Index	150.07	0.00	0.08	147.70	0.22	0.35	117.95	0.00	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	293.08	-0.05	1.06	335.23	0.41	0.93	187.96	-0.05	1.07
Emerging Markets Government Bond Index (EMGBI)	245.43	0.03	0.24	127.56	0.12	-0.58	152.40	0.03	0.21
Emerging Markets Inflation-Linked Securities Index (EMILSI)	472.73	-0.13	-0.39	160.38	0.49	-2.17	196.72	-0.15	-0.58
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	734.00	-0.15	0.07	734.00	-0.15	0.07	734.00	-0.15	0.07
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	781.03	-0.25	0.16	781.03	-0.25	0.16	781.03	-0.25	0.16
Debt Capacity World Government Bond Index (DCWGBI)	168.22	-0.28	0.08	146.99	-0.21	-1.16	179.28	-0.28	0.09
Time-Weighted US Fallen Angel Bond Index	730.22	0.20	1.23	730.22	0.20	1.23	730.22	0.20	1.23

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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