

# FTSE Russell Indexes - July 20, 2018 Performance (JPY Terms)

Pricing Date: July 20, 2018, Settlement Date: July 20, 2018

Index	Local Currency Terms			JPY Terms Unhedged			JPY Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	222.55	-0.21	0.16	218.48	-0.74	1.10	156.49	-0.22	0.09
World Government Bond Index (WGBI)	731.00	-0.22	0.05	417.99	-0.62	0.92	374.83	-0.22	-0.01
World Government Bond Index - Developed Markets (WGBI - DM)	727.98	-0.22	0.04	417.74	-0.62	0.87	375.62	-0.23	-0.01
World Government Bond Index - Extended (WGBI - Extended)	735.61	-0.19	0.10	418.85	-0.64	0.81	375.39	-0.19	0.03
World Inflation-Linked Securities Index (WorldILSI)	172.57	-0.26	0.21	139.76	-0.77	1.11	150.59	-0.27	0.13
US Broad Investment-Grade Bond Index (USBIG)	1,657.02	-0.25	0.19	410.13	-1.19	1.15	407.96	-0.26	0.05
US Treasury Index	1,451.49	-0.26	-0.13	359.59	-1.20	0.83	355.20	-0.27	-0.27
US High-Yield Market Index	1,001.87	0.05	0.51	896.71	-0.89	1.49	202.09	0.04	0.38
US High-Yield Cash Pay Index	982.48	0.05	0.52	879.36	-0.89	1.49	201.55	0.04	0.38
US High-Yield Market Capped Index	349.52	0.05	0.51	298.25	-0.89	1.48	199.50	0.04	0.38
US High-Yield Cash Pay Capped Index	346.38	0.05	0.51	295.57	-0.89	1.48	198.22	0.04	0.38
LATAM Government Bond Index (LATAMGBI)	184.98	0.20	0.65	141.33	0.06	3.71	123.65	0.20	0.31
Euro Broad Investment-Grade Bond Index (EuroBIG)	231.99	-0.25	0.06	229.31	-0.38	1.30	165.81	-0.25	0.07
EMU Government Bond Index (EGBI)	234.06	-0.32	0.02	231.36	-0.45	1.27	166.92	-0.32	0.04
Eurodollar Bond Index	383.80	-0.26	0.57	401.40	-1.20	1.55	195.03	-0.28	0.45
Eurosterling Bond Index	501.57	-0.32	0.49	470.81	-0.50	0.68	224.19	-0.32	0.45
Euroyen Bond Index	183.12	-0.18	-0.17	183.12	-0.18	-0.17	183.12	-0.18	-0.17
CEEMEA Government Bond Index (CEEMEAGBI)	155.10	0.12	0.25	124.29	-0.27	1.54	113.76	0.10	-0.00
Middle East and North Africa Broad Bond Index (MENABBI)	141.94	0.07	1.78	195.71	-0.87	2.76	133.12	0.05	1.66
Asian Government Bond Index (AGBI)	169.55	0.10	0.65	142.45	-0.90	-0.25	136.66	0.09	0.48

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)	154.88	0.07	0.69	184.35	-0.90	0.13	120.09	0.05	0.48
AsiaPac Government Bond Index (APGBI)	172.72	0.12	0.58	141.62	-0.73	0.01	134.59	0.11	0.42
Asian Broad Bond Index (ABBI)	189.74	0.10	0.38	199.88	-0.84	1.35	176.54	0.10	0.25
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	128.87	0.16	1.01	122.44	-0.90	-0.34	110.99	0.15	0.82
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	128.81	0.16	1.01	122.39	-0.90	-0.34	110.94	0.15	0.82
Dim Sum (Offshore CNY) Bond Index	128.73	0.02	0.38	172.19	-0.77	-0.98	102.16	0.01	0.18
Australian Broad Investment-Grade Bond Index (AusBIG)	288.30	0.19	0.16	376.07	0.14	1.41	127.84	0.19	0.03
Emerging Markets Government Bond Index (EMGBI)	213.85	0.12	0.63	121.61	-0.67	0.57	130.18	0.10	0.39
Emerging Markets Inflation-Linked Securities Index (EMILSI)	312.84	0.49	1.35	170.32	1.01	3.65	142.26	0.49	0.96
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	798.38	0.10	2.15	865.56	-0.85	3.14	193.64	0.07	2.03
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	848.11	0.09	2.36	919.47	-0.85	3.35	196.80	0.07	2.25
Debt Capacity World Government Bond Index (DCWGBI)	169.60	-0.19	0.07	165.47	-0.55	1.14	137.77	-0.19	0.01
Time-Weighted US Fallen Angel Bond Index	651.76	0.07	0.53	556.16	-0.87	1.50	319.44	0.06	0.40

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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