

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

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

Index	Local Currency Terms			EUR Terms Unhedged			EUR Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
World Broad Investment-Grade Bond Index (WorldBIG)	222.55	-0.21	0.16	221.04	-0.61	-0.14	219.33	-0.22	0.08
World Government Bond Index (WGBI)	731.00	-0.22	0.05	568.58	-0.49	-0.32	918.43	-0.22	-0.02
World Government Bond Index - Developed Markets (WGBI - DM)	727.98	-0.22	0.04	568.24	-0.49	-0.36	920.59	-0.22	-0.02
World Government Bond Index - Extended (WGBI - Extended)	735.61	-0.19	0.10	569.76	-0.51	-0.43	919.77	-0.19	0.02
World Inflation-Linked Securities Index (WorldILSI)	172.57	-0.26	0.21	174.09	-0.64	-0.14	161.59	-0.27	0.12
US Broad Investment-Grade Bond Index (USBIG)	1,657.02	-0.25	0.19	557.89	-1.06	-0.09	988.99	-0.26	0.04
US Treasury Index	1,451.49	-0.26	-0.13	489.15	-1.07	-0.40	869.37	-0.26	-0.27
US High-Yield Market Index	1,001.87	0.05	0.51	1,004.31	-0.76	0.24	213.90	0.04	0.37
US High-Yield Cash Pay Index	982.48	0.05	0.52	984.87	-0.76	0.24	213.61	0.04	0.37
US High-Yield Market Capped Index	349.52	0.05	0.51	265.83	-0.76	0.23	211.69	0.04	0.36
US High-Yield Cash Pay Capped Index	346.38	0.05	0.51	263.43	-0.76	0.24	210.63	0.04	0.36
LATAM Government Bond Index (LATAMGBI)	184.98	0.20	0.65	126.96	0.19	2.44	124.41	0.20	0.30
Euro Broad Investment-Grade Bond Index (EuroBIG)	231.99	-0.25	0.06	231.99	-0.25	0.06	231.99	-0.25	0.06
EMU Government Bond Index (EGBI)	234.06	-0.32	0.02	234.06	-0.32	0.02	234.06	-0.32	0.02
Eurodollar Bond Index	383.80	-0.26	0.57	375.68	-1.07	0.30	341.18	-0.27	0.43
Eurosterling Bond Index	501.57	-0.32	0.49	439.98	-0.37	-0.55	372.44	-0.31	0.43
Euroyen Bond Index	183.12	-0.18	-0.17	171.13	-0.04	-1.40	299.68	-0.18	-0.18
CEEMEA Government Bond Index (CEEMEAGBI)	155.10	0.12	0.25	111.65	-0.14	0.29	114.32	0.10	-0.02
Middle East and North Africa Broad Bond Index (MENABBI)	141.94	0.07	1.78	162.64	-0.74	1.50	134.08	0.05	1.63
Asian Government Bond Index (AGBI)	169.55	0.10	0.65	177.70	-0.77	-1.48	145.02	0.08	0.47

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	174.97	-0.76	-1.10	122.18	0.05	0.46
AsiaPac Government Bond Index (APGBI)	172.72	0.12	0.58	176.67	-0.60	-1.22	143.35	0.11	0.40
Asian Broad Bond Index (ABBI)	189.74	0.10	0.38	227.65	-0.71	0.11	173.44	0.10	0.24
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	128.87	0.16	1.01	135.44	-0.77	-1.56	110.45	0.14	0.80
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	128.81	0.16	1.01	135.38	-0.77	-1.57	110.40	0.14	0.80
Dim Sum (Offshore CNY) Bond Index	128.73	0.02	0.38	143.09	-0.63	-2.20	102.13	0.01	0.17
Australian Broad Investment-Grade Bond Index (AusBIG)	288.30	0.19	0.16	291.32	0.28	0.17	172.99	0.19	0.02
Emerging Markets Government Bond Index (EMGBI)	213.85	0.12	0.63	151.71	-0.54	-0.66	137.03	0.10	0.38
Emerging Markets Inflation-Linked Securities Index (EMILSI)	312.84	0.49	1.35	205.17	1.15	2.38	147.18	0.48	0.94
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	798.38	0.10	2.15	873.36	-0.72	1.87	208.90	0.08	2.00
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	848.11	0.09	2.36	927.76	-0.72	2.08	211.62	0.07	2.21
Debt Capacity World Government Bond Index (DCWGBI)	169.60	-0.19	0.07	170.57	-0.42	-0.10	162.27	-0.19	-0.00
Time-Weighted US Fallen Angel Bond Index	651.76	0.07	0.53	495.69	-0.74	0.25	340.00	0.06	0.38

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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