

FTSE Russell Indexes - August 10, 2021 Performance (USD Terms)

Pricing Date: August 10, 2021, Settlement Date: August 10, 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)	251.92	-0.06	-0.26	250.44	-0.15	-0.73	282.20	-0.06	-0.25
World Government Bond Index (WGBI)	815.66	-0.04	-0.13	1,055.86	-0.14	-0.70	969.43	-0.04	-0.12
World Government Bond Index - Developed Markets (WGBI - DM)	811.54	-0.04	-0.13	1,056.47	-0.14	-0.69	972.52	-0.04	-0.12
World Government Bond Index - Extended (WGBI - Extended)	821.73	-0.03	-0.12	1,061.82	-0.15	-0.67	967.88	-0.03	-0.12
World Inflation-Linked Securities Index (WorldILSI)	209.35	-0.08	0.48	183.29	-0.13	0.04	212.12	-0.08	0.48
US Broad Investment-Grade Bond Index (USBIG)	1,948.65	-0.16	-0.66	1,948.65	-0.16	-0.66	1,948.65	-0.16	-0.66
US Treasury Index	1,676.13	-0.16	-0.62	1,676.13	-0.16	-0.62	1,676.13	-0.16	-0.62
US High-Yield Market Index	1,221.93	-0.02	-0.33	1,221.93	-0.02	-0.33	1,221.93	-0.02	-0.33
US High-Yield Cash Pay Index	1,196.52	-0.02	-0.32	1,196.52	-0.02	-0.32	1,196.52	-0.02	-0.32
US High-Yield Market Capped Index	422.70	-0.02	-0.32	422.70	-0.02	-0.32	422.70	-0.02	-0.32
US High-Yield Cash Pay Capped Index	418.51	-0.03	-0.31	418.51	-0.03	-0.31	418.51	-0.03	-0.31
LATAM Government Bond Index (LATAMGBI)	230.62	-0.25	-1.43	107.76	0.20	-3.14	151.80	-0.27	-1.51
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.86	0.07	0.23	254.35	-0.14	-0.94	298.10	0.07	0.25
EMU Government Bond Index (EGBI)	260.81	0.11	0.32	260.29	-0.10	-0.85	304.59	0.11	0.34
Eurodollar Bond Index	473.39	-0.20	-0.85	473.39	-0.20	-0.85	473.39	-0.20	-0.85
Eurosterling Bond Index	583.27	-0.05	0.19	516.26	-0.05	-0.21	512.70	-0.05	0.19
Euroyen Bond Index	187.30	-0.04	-0.06	169.04	-0.28	-0.78	373.11	-0.04	-0.05
CEEMEA Government Bond Index (CEEMEAGBI)	186.59	-0.05	-0.33	101.56	-0.33	-1.31	136.64	-0.05	-0.41
Middle East and North Africa Broad Bond Index (MENABBI)	174.48	-0.09	-0.13	174.48	-0.09	-0.13	174.48	-0.09	-0.13
Asian Government Bond Index (AGBI)	195.49	0.00	-0.03	168.02	-0.16	-0.31	170.29	-0.00	-0.08

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)	184.61	-0.00	-0.01	192.69	-0.17	-0.20	146.14	-0.01	-0.07
AsiaPac Government Bond Index (APGBI)	199.18	0.01	-0.05	166.35	-0.10	-0.30	168.76	0.01	-0.09
Asian Broad Bond Index (ABBI)	229.68	0.00	0.07	229.68	0.00	0.07	229.68	0.00	0.07
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	148.89	-0.01	-0.04	139.08	-0.06	-0.42	129.67	-0.02	-0.10
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	148.81	-0.01	-0.04	139.01	-0.06	-0.42	129.60	-0.02	-0.10
Dim Sum (Offshore CNY) Bond Index	147.55	-0.01	0.07	149.65	-0.03	-0.30	118.66	-0.02	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	334.16	0.05	-0.14	408.77	0.20	-0.22	214.08	0.05	-0.14
Emerging Markets Government Bond Index (EMGBI)	254.28	-0.04	-0.24	141.16	-0.08	-0.93	162.79	-0.04	-0.31
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.29	-0.16	-0.46	161.17	0.62	-2.13	194.73	-0.18	-0.61
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	948.47	-0.24	-0.17	948.47	-0.24	-0.17	948.47	-0.24	-0.17
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,018.34	-0.27	-0.16	1,018.34	-0.27	-0.16	1,018.34	-0.27	-0.16
Debt Capacity World Government Bond Index (DCWGBI)	188.83	-0.03	-0.10	181.74	-0.13	-0.79	200.62	-0.03	-0.09
Time-Weighted US Fallen Angel Bond Index	836.41	0.04	-0.33	836.41	0.04	-0.33	836.41	0.04	-0.33

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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