

FTSE Russell Indexes - August 11, 2021 Performance (USD Terms)

Pricing Date: August 11, 2021, Settlement Date: August 11, 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)	251.84	-0.03	-0.29	250.54	0.04	-0.69	282.11	-0.03	-0.28
World Government Bond Index (WGBI)	814.98	-0.08	-0.21	1,055.97	0.01	-0.69	968.63	-0.08	-0.21
World Government Bond Index - Developed Markets (WGBI - DM)	810.84	-0.09	-0.21	1,056.51	0.00	-0.69	971.70	-0.08	-0.20
World Government Bond Index - Extended (WGBI - Extended)	821.05	-0.08	-0.21	1,061.66	-0.02	-0.69	967.09	-0.08	-0.20
World Inflation-Linked Securities Index (WorldILSI)	209.05	-0.14	0.34	183.24	-0.03	0.02	211.82	-0.14	0.34
US Broad Investment-Grade Bond Index (USBIG)	1,948.68	0.00	-0.66	1,948.68	0.00	-0.66	1,948.68	0.00	-0.66
US Treasury Index	1,675.47	-0.04	-0.66	1,675.47	-0.04	-0.66	1,675.47	-0.04	-0.66
US High-Yield Market Index	1,220.49	-0.12	-0.45	1,220.49	-0.12	-0.45	1,220.49	-0.12	-0.45
US High-Yield Cash Pay Index	1,195.13	-0.12	-0.44	1,195.13	-0.12	-0.44	1,195.13	-0.12	-0.44
US High-Yield Market Capped Index	422.21	-0.12	-0.43	422.21	-0.12	-0.43	422.21	-0.12	-0.43
US High-Yield Cash Pay Capped Index	418.02	-0.12	-0.42	418.02	-0.12	-0.42	418.02	-0.12	-0.42
LATAM Government Bond Index (LATAMGBI)	231.01	0.17	-1.27	108.63	0.81	-2.35	152.04	0.15	-1.36
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.68	-0.07	0.16	254.60	0.10	-0.84	297.90	-0.07	0.18
EMU Government Bond Index (EGBI)	260.49	-0.12	0.20	260.41	0.04	-0.81	304.23	-0.12	0.22
Eurodollar Bond Index	473.37	-0.01	-0.85	473.37	-0.01	-0.85	473.37	-0.01	-0.85
Eurosterling Bond Index	583.39	0.02	0.21	517.10	0.16	-0.05	512.80	0.02	0.21
Euroyen Bond Index	187.28	-0.01	-0.07	169.14	0.06	-0.73	373.06	-0.01	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	186.39	-0.11	-0.44	101.70	0.14	-1.18	136.48	-0.12	-0.52
Middle East and North Africa Broad Bond Index (MENABBI)	174.55	0.04	-0.10	174.55	0.04	-0.10	174.55	0.04	-0.10
Asian Government Bond Index (AGBI)	195.32	-0.09	-0.12	167.57	-0.26	-0.57	170.13	-0.09	-0.17

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)	184.48	-0.07	-0.08	192.29	-0.20	-0.40	146.03	-0.08	-0.14
AsiaPac Government Bond Index (APGBI)	198.98	-0.10	-0.15	166.03	-0.19	-0.49	168.58	-0.10	-0.20
Asian Broad Bond Index (ABBI)	229.91	0.10	0.17	229.91	0.10	0.17	229.91	0.10	0.17
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	148.88	-0.01	-0.05	138.94	-0.10	-0.52	129.65	-0.01	-0.12
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	148.80	-0.01	-0.05	138.86	-0.10	-0.52	129.58	-0.02	-0.12
Dim Sum (Offshore CNY) Bond Index	147.55	0.00	0.08	149.85	0.13	-0.16	118.65	-0.00	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	333.72	-0.13	-0.27	409.89	0.28	0.05	213.79	-0.13	-0.27
Emerging Markets Government Bond Index (EMGBI)	254.22	-0.02	-0.27	141.26	0.07	-0.87	162.74	-0.03	-0.34
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.43	0.03	-0.43	161.86	0.43	-1.71	194.76	0.02	-0.59
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	947.73	-0.08	-0.25	947.73	-0.08	-0.25	947.73	-0.08	-0.25
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,016.87	-0.15	-0.30	1,016.87	-0.15	-0.30	1,016.87	-0.15	-0.30
Debt Capacity World Government Bond Index (DCWGBI)	188.68	-0.08	-0.18	181.86	0.07	-0.72	200.46	-0.08	-0.17
Time-Weighted US Fallen Angel Bond Index	835.91	-0.06	-0.39	835.91	-0.06	-0.39	835.91	-0.06	-0.39

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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