

FTSE Russell Indexes - August 16, 2021 Performance (USD Terms)

Pricing Date: August 16, 2021, Settlement Date: August 16, 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)	252.55	0.11	-0.01	251.85	0.15	-0.17	282.92	0.11	0.00
World Government Bond Index (WGBI)	817.38	0.12	0.08	1,062.64	0.20	-0.07	971.52	0.12	0.09
World Government Bond Index - Developed Markets (WGBI - DM)	813.25	0.12	0.09	1,063.20	0.21	-0.06	974.62	0.13	0.10
World Government Bond Index - Extended (WGBI - Extended)	823.28	0.11	0.07	1,067.66	0.19	-0.12	969.72	0.11	0.07
World Inflation-Linked Securities Index (WorldILSI)	209.04	-0.00	0.33	183.39	-0.01	0.10	211.81	-0.00	0.33
US Broad Investment-Grade Bond Index (USBIG)	1,957.77	0.16	-0.19	1,957.77	0.16	-0.19	1,957.77	0.16	-0.19
US Treasury Index	1,684.89	0.21	-0.10	1,684.89	0.21	-0.10	1,684.89	0.21	-0.10
US High-Yield Market Index	1,221.48	-0.01	-0.37	1,221.48	-0.01	-0.37	1,221.48	-0.01	-0.37
US High-Yield Cash Pay Index	1,196.10	-0.01	-0.36	1,196.10	-0.01	-0.36	1,196.10	-0.01	-0.36
US High-Yield Market Capped Index	422.52	-0.01	-0.36	422.52	-0.01	-0.36	422.52	-0.01	-0.36
US High-Yield Cash Pay Capped Index	418.33	-0.01	-0.35	418.33	-0.01	-0.35	418.33	-0.01	-0.35
LATAM Government Bond Index (LATAMGBI)	230.58	-0.25	-1.45	108.89	-0.36	-2.12	151.69	-0.28	-1.59
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.86	0.03	0.23	255.85	-0.01	-0.36	298.14	0.03	0.26
EMU Government Bond Index (EGBI)	260.76	0.03	0.30	261.77	-0.01	-0.29	304.57	0.03	0.33
Eurodollar Bond Index	476.07	0.19	-0.28	476.07	0.19	-0.28	476.07	0.19	-0.28
Eurosterling Bond Index	583.32	0.06	0.20	516.79	0.11	-0.11	512.75	0.06	0.20
Euroyen Bond Index	187.42	0.04	-0.00	171.32	0.70	0.55	373.35	0.04	0.01
CEEMEA Government Bond Index (CEEMEAGBI)	187.01	0.15	-0.11	102.42	0.06	-0.48	136.88	0.12	-0.23
Middle East and North Africa Broad Bond Index (MENABBI)	174.66	-0.04	-0.03	174.66	-0.04	-0.03	174.66	-0.04	-0.03
Asian Government Bond Index (AGBI)	195.36	0.00	-0.09	167.34	0.06	-0.71	170.13	-0.01	-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)	184.58	0.02	-0.03	192.29	0.06	-0.41	146.07	0.00	-0.12
AsiaPac Government Bond Index (APGBI)	199.11	0.06	-0.09	165.80	0.03	-0.63	168.66	0.04	-0.15
Asian Broad Bond Index (ABBI)	230.88	0.18	0.59	230.88	0.18	0.59	230.88	0.18	0.59
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	148.90	-0.03	-0.03	139.22	0.09	-0.32	129.63	-0.05	-0.13
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	148.82	-0.03	-0.03	139.14	0.09	-0.32	129.56	-0.05	-0.14
Dim Sum (Offshore CNY) Bond Index	147.62	0.02	0.12	150.01	0.09	-0.05	118.66	-0.01	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	334.81	0.31	0.05	409.12	-0.22	-0.14	214.50	0.32	0.06
Emerging Markets Government Bond Index (EMGBI)	254.35	-0.01	-0.21	141.63	0.02	-0.60	162.76	-0.03	-0.33
Emerging Markets Inflation-Linked Securities Index (EMILSI)	429.40	-0.10	-0.90	161.27	-0.00	-2.07	193.72	-0.15	-1.12
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	951.02	0.06	0.09	951.02	0.06	0.09	951.02	0.06	0.09
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,019.40	0.05	-0.06	1,019.40	0.05	-0.06	1,019.40	0.05	-0.06
Debt Capacity World Government Bond Index (DCWGBI)	189.11	0.10	0.06	182.84	0.10	-0.19	200.93	0.10	0.06
Time-Weighted US Fallen Angel Bond Index	837.04	-0.09	-0.25	837.04	-0.09	-0.25	837.04	-0.09	-0.25

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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