

FTSE Russell Indexes - August 8, 2022 Performance (JPY Terms)

Pricing Date: August 8, 2022, Settlement Date: August 8, 2022

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)	228.50	0.34	-0.35	254.09	0.10	0.44	154.52	0.33	-0.39
World Government Bond Index (WGBI)	743.85	0.29	-0.20	473.16	0.11	0.54	369.17	0.28	-0.23
World Government Bond Index - Developed Markets (WGBI - DM)	738.68	0.29	-0.22	472.37	0.12	0.52	369.90	0.29	-0.25
World Government Bond Index - Extended (WGBI - Extended)	755.13	0.26	-0.18	480.18	0.04	0.54	370.87	0.25	-0.21
World Inflation-Linked Securities Index (WorldILSI)	194.06	0.75	0.00	177.56	0.61	0.81	160.77	0.74	-0.05
US Broad Investment-Grade Bond Index (USBIG)	1,767.10	0.45	-0.52	526.90	-0.02	0.28	405.91	0.43	-0.59
US Treasury Index	1,534.24	0.45	-0.44	457.89	-0.01	0.36	350.58	0.44	-0.50
US High-Yield Market Index	1,146.42	0.37	0.99	1,236.11	-0.09	1.80	216.06	0.34	0.94
US High-Yield Cash Pay Index	1,123.57	0.37	0.98	1,211.47	-0.09	1.79	215.36	0.35	0.93
US High-Yield Market Capped Index	396.79	0.36	1.02	407.89	-0.10	1.83	211.62	0.34	0.97
US High-Yield Cash Pay Capped Index	393.21	0.37	1.01	404.20	-0.09	1.82	210.26	0.35	0.96
LATAM Government Bond Index (LATAMGBI)	224.18	0.22	1.59	166.79	0.31	2.99	122.19	0.14	1.40
Euro Broad Investment-Grade Bond Index (EuroBIG)	227.17	0.23	-0.28	236.08	0.28	0.73	163.20	0.23	-0.28
EMU Government Bond Index (EGBI)	231.59	0.19	-0.21	240.67	0.24	0.80	165.83	0.19	-0.21
Eurodollar Bond Index	419.32	0.41	-0.22	528.31	-0.05	0.59	198.51	0.39	-0.28
Eurosterling Bond Index	512.78	0.65	0.06	536.38	0.68	0.45	222.06	0.64	0.02
Euroyen Bond Index	185.66	-0.00	0.24	185.66	-0.00	0.24	185.66	-0.00	0.24
CEEMEA Government Bond Index (CEEMEAGBI)	149.67	0.24	1.02	110.60	0.67	3.00	89.45	0.18	0.85
Middle East and North Africa Broad Bond Index (MENABBI)	158.53	0.11	0.87	263.34	-0.35	1.68	138.77	0.08	0.81
Asian Government Bond Index (AGBI)	195.29	-0.03	0.20	190.17	-0.72	0.77	141.84	-0.05	0.16

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)	184.72	-0.09	0.23	248.29	-0.83	0.74	126.03	-0.11	0.17
AsiaPac Government Bond Index (APGBI)	196.25	-0.11	0.07	185.73	-0.65	0.70	138.67	-0.13	0.03
Asian Broad Bond Index (ABBI)	200.67	-0.08	-0.28	254.66	-0.54	0.53	174.47	-0.10	-0.34
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	155.79	0.01	0.22	178.82	-0.59	0.68	119.14	-0.01	0.19
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	155.72	0.01	0.23	178.74	-0.59	0.69	119.09	-0.00	0.19
Dim Sum (Offshore CNY) Bond Index	150.70	0.04	0.18	243.71	-0.37	0.89	105.41	0.03	0.13
Australian Broad Investment-Grade Bond Index (AusBIG)	297.95	-0.72	-0.93	442.55	0.08	0.23	124.94	-0.75	-0.99
Emerging Markets Government Bond Index (EMGBI)	249.19	0.06	0.55	156.04	-0.37	1.36	130.71	0.03	0.48
Emerging Markets Inflation-Linked Securities Index (EMILSI)	483.28	0.21	1.75	226.24	0.59	3.37	170.43	0.10	1.47
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	768.65	0.29	1.77	1,003.89	-0.17	2.59	173.38	0.26	1.72
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	814.59	0.36	1.84	1,063.89	-0.10	2.66	175.79	0.33	1.80
Debt Capacity World Government Bond Index (DCWGBI)	172.39	0.25	-0.20	184.86	0.17	0.68	134.60	0.24	-0.24
Time-Weighted US Fallen Angel Bond Index	764.71	0.33	1.16	786.09	-0.13	1.97	350.09	0.30	1.11

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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