

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

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

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)	228.50	0.34	-0.35	244.51	0.05	-0.57	215.20	0.33	-0.38
World Government Bond Index (WGBI)	743.85	0.29	-0.20	612.19	0.06	-0.47	899.56	0.28	-0.23
World Government Bond Index - Developed Markets (WGBI - DM)	738.68	0.29	-0.22	611.16	0.07	-0.49	901.64	0.28	-0.25
World Government Bond Index - Extended (WGBI - Extended)	755.13	0.26	-0.18	621.27	-0.01	-0.47	903.53	0.25	-0.21
World Inflation-Linked Securities Index (WorldILSI)	194.06	0.75	0.00	210.38	0.56	-0.20	171.86	0.73	-0.04
US Broad Investment-Grade Bond Index (USBIG)	1,767.10	0.45	-0.52	681.72	-0.07	-0.73	977.20	0.43	-0.58
US Treasury Index	1,534.24	0.45	-0.44	592.43	-0.06	-0.65	853.04	0.43	-0.50
US High-Yield Market Index	1,146.42	0.37	0.99	1,316.80	-0.15	0.78	225.52	0.34	0.93
US High-Yield Cash Pay Index	1,123.57	0.37	0.98	1,290.56	-0.14	0.77	225.08	0.34	0.92
US High-Yield Market Capped Index	396.79	0.36	1.02	345.78	-0.15	0.81	221.46	0.34	0.96
US High-Yield Cash Pay Capped Index	393.21	0.37	1.01	342.66	-0.14	0.80	220.34	0.34	0.95
LATAM Government Bond Index (LATAMGBI)	224.18	0.22	1.59	142.51	0.25	1.96	121.59	0.14	1.39
Euro Broad Investment-Grade Bond Index (EuroBIG)	227.17	0.23	-0.28	227.17	0.23	-0.28	227.17	0.23	-0.28
EMU Government Bond Index (EGBI)	231.59	0.19	-0.21	231.59	0.19	-0.21	231.59	0.19	-0.21
Eurodollar Bond Index	419.32	0.41	-0.22	470.31	-0.10	-0.42	344.55	0.39	-0.27
Eurosterling Bond Index	512.78	0.65	0.06	476.77	0.63	-0.56	366.66	0.63	0.02
Euroyen Bond Index	185.66	-0.00	0.24	165.03	-0.05	-0.76	300.47	-0.00	0.24
CEEMEA Government Bond Index (CEEMEAGBI)	149.67	0.24	1.02	94.50	0.62	1.97	89.68	0.18	0.84
Middle East and North Africa Broad Bond Index (MENABBI)	158.53	0.11	0.87	208.15	-0.40	0.66	138.16	0.08	0.81
Asian Government Bond Index (AGBI)	195.29	-0.03	0.20	225.65	-0.77	-0.24	149.31	-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	224.14	-0.88	-0.27	127.16	-0.11	0.17
AsiaPac Government Bond Index (APGBI)	196.25	-0.11	0.07	220.38	-0.70	-0.31	146.64	-0.13	0.03
Asian Broad Bond Index (ABBI)	200.67	-0.08	-0.28	275.88	-0.59	-0.48	169.65	-0.10	-0.33
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	155.79	0.01	0.22	188.14	-0.64	-0.33	117.40	-0.01	0.19
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	155.72	0.01	0.23	188.05	-0.64	-0.32	117.35	-0.00	0.19
Dim Sum (Offshore CNY) Bond Index	150.70	0.04	0.18	192.64	-0.42	-0.13	104.17	0.03	0.14
Australian Broad Investment-Grade Bond Index (AusBIG)	297.95	-0.72	-0.93	326.07	0.03	-0.77	168.57	-0.74	-0.97
Emerging Markets Government Bond Index (EMGBI)	249.19	0.06	0.55	185.14	-0.42	0.35	136.37	0.03	0.48
Emerging Markets Inflation-Linked Securities Index (EMILSI)	483.28	0.21	1.75	259.21	0.54	2.33	174.04	0.10	1.45
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	768.65	0.29	1.77	963.45	-0.22	1.56	184.40	0.26	1.71
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	814.59	0.36	1.84	1,021.04	-0.15	1.63	186.35	0.33	1.78
Debt Capacity World Government Bond Index (DCWGBI)	172.39	0.25	-0.20	181.25	0.12	-0.33	157.70	0.24	-0.24
Time-Weighted US Fallen Angel Bond Index	764.71	0.33	1.16	666.40	-0.18	0.95	366.13	0.30	1.10

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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