

# FTSE Russell Indexes - January 7, 2022 Performance (USD Terms)

Pricing Date: January 7, 2022, Settlement Date: January 7, 2022

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)	246.29	-0.18	-1.09	241.12	-0.01	-1.19	276.22	-0.18	-1.08
World Government Bond Index (WGBI)	795.43	-0.15	-1.10	1,009.18	0.06	-1.25	946.55	-0.15	-1.09
World Government Bond Index - Developed Markets (WGBI - DM)	791.44	-0.15	-1.11	1,009.67	0.05	-1.27	949.82	-0.15	-1.10
World Government Bond Index - Extended (WGBI - Extended)	802.88	-0.13	-1.04	1,018.35	0.05	-1.21	946.05	-0.13	-1.04
World Inflation-Linked Securities Index (WorldILSI)	206.93	-0.28	-2.11	178.52	-0.06	-2.11	209.63	-0.28	-2.11
US Broad Investment-Grade Bond Index (USBIG)	1,912.15	-0.24	-1.47	1,912.15	-0.24	-1.47	1,912.15	-0.24	-1.47
US Treasury Index	1,642.58	-0.19	-1.60	1,642.58	-0.19	-1.60	1,642.58	-0.19	-1.60
US High-Yield Market Index	1,231.21	-0.27	-0.91	1,231.21	-0.27	-0.91	1,231.21	-0.27	-0.91
US High-Yield Cash Pay Index	1,205.87	-0.27	-0.91	1,205.87	-0.27	-0.91	1,205.87	-0.27	-0.91
US High-Yield Market Capped Index	425.77	-0.26	-0.88	425.77	-0.26	-0.88	425.77	-0.26	-0.88
US High-Yield Cash Pay Capped Index	421.64	-0.26	-0.88	421.64	-0.26	-0.88	421.64	-0.26	-0.88
LATAM Government Bond Index (LATAMGBI)	227.37	0.04	-1.08	103.16	0.26	-0.96	146.94	0.02	-1.19
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.47	-0.13	-0.56	239.14	0.32	-0.77	290.48	-0.13	-0.55
EMU Government Bond Index (EGBI)	252.09	-0.15	-0.68	243.61	0.31	-0.89	295.41	-0.15	-0.67
Eurodollar Bond Index	464.78	-0.26	-1.56	464.78	-0.26	-1.56	464.78	-0.26	-1.56
Eurosterling Bond Index	563.51	-0.32	-1.29	488.89	0.02	-1.08	495.72	-0.32	-1.29
Euroyen Bond Index	187.07	-0.07	-0.22	161.41	0.03	-0.63	373.26	-0.07	-0.21
CEEMEA Government Bond Index (CEEMEAGBI)	178.89	-0.07	-0.40	93.98	0.58	0.35	129.33	-0.08	-0.50
Middle East and North Africa Broad Bond Index (MENABBI)	172.39	-0.22	-1.34	172.39	-0.22	-1.34	172.39	-0.22	-1.34
Asian Government Bond Index (AGBI)	195.04	0.00	-0.40	167.43	0.02	-0.79	168.44	-0.00	-0.44

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)	185.04	-0.02	-0.41	193.02	0.04	-0.69	145.05	-0.03	-0.46
AsiaPac Government Bond Index (APGBI)	197.71	0.02	-0.47	164.37	0.05	-0.99	166.22	0.01	-0.50
Asian Broad Bond Index (ABBI)	222.98	-0.13	-1.24	222.98	-0.13	-1.24	222.98	-0.13	-1.24
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.53	0.04	0.02	143.93	0.09	0.02	130.41	0.03	-0.04
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.46	0.04	0.02	143.86	0.09	0.02	130.34	0.03	-0.04
Dim Sum (Offshore CNY) Bond Index	148.91	-0.01	0.09	153.38	0.08	-0.38	118.32	-0.02	0.04
Australian Broad Investment-Grade Bond Index (AusBIG)	321.68	0.11	-0.84	383.88	0.20	-2.28	205.83	0.11	-0.82
Emerging Markets Government Bond Index (EMGBI)	253.88	-0.01	-0.26	140.33	0.15	-0.26	160.48	-0.02	-0.33
Emerging Markets Inflation-Linked Securities Index (EMILSI)	444.99	0.37	-0.30	151.97	0.80	-0.92	195.20	0.33	-0.49
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	917.32	-0.30	-1.79	917.32	-0.30	-1.79	917.32	-0.30	-1.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	984.00	-0.21	-1.49	984.00	-0.21	-1.49	984.00	-0.21	-1.49
Debt Capacity World Government Bond Index (DCWGBI)	183.89	-0.13	-0.95	173.68	0.13	-1.15	195.46	-0.13	-0.95
Time-Weighted US Fallen Angel Bond Index	843.79	-0.30	-1.25	843.79	-0.30	-1.25	843.79	-0.30	-1.25

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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