

FTSE Russell Indexes - January 5, 2022 Performance (USD Terms)

Pricing Date: January 5, 2022, Settlement Date: January 5, 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)	247.27	-0.13	-0.70	241.99	-0.03	-0.84	277.31	-0.13	-0.69
World Government Bond Index (WGBI)	798.53	-0.11	-0.71	1,012.74	0.02	-0.90	950.22	-0.11	-0.71
World Government Bond Index - Developed Markets (WGBI - DM)	794.57	-0.11	-0.72	1,013.28	0.02	-0.91	953.55	-0.11	-0.71
World Government Bond Index - Extended (WGBI - Extended)	805.91	-0.11	-0.67	1,022.00	0.02	-0.86	949.61	-0.11	-0.67
World Inflation-Linked Securities Index (WorldILSI)	209.78	-0.38	-0.76	180.97	-0.30	-0.77	212.51	-0.38	-0.76
US Broad Investment-Grade Bond Index (USBIG)	1,919.90	-0.23	-1.07	1,919.90	-0.23	-1.07	1,919.90	-0.23	-1.07
US Treasury Index	1,647.93	-0.22	-1.28	1,647.93	-0.22	-1.28	1,647.93	-0.22	-1.28
US High-Yield Market Index	1,238.63	-0.12	-0.31	1,238.63	-0.12	-0.31	1,238.63	-0.12	-0.31
US High-Yield Cash Pay Index	1,213.11	-0.12	-0.31	1,213.11	-0.12	-0.31	1,213.11	-0.12	-0.31
US High-Yield Market Capped Index	428.29	-0.12	-0.29	428.29	-0.12	-0.29	428.29	-0.12	-0.29
US High-Yield Cash Pay Capped Index	424.14	-0.12	-0.29	424.14	-0.12	-0.29	424.14	-0.12	-0.29
LATAM Government Bond Index (LATAMGBI)	227.52	-0.27	-1.01	103.26	0.22	-0.87	147.08	-0.29	-1.09
Euro Broad Investment-Grade Bond Index (EuroBIG)	248.31	-0.04	-0.22	239.72	0.20	-0.54	291.46	-0.04	-0.21
EMU Government Bond Index (EGBI)	253.10	-0.07	-0.29	244.34	0.17	-0.60	296.58	-0.07	-0.27
Eurodollar Bond Index	467.03	-0.24	-1.09	467.03	-0.24	-1.09	467.03	-0.24	-1.09
Eurosterling Bond Index	566.92	0.06	-0.69	491.61	0.16	-0.53	498.74	0.06	-0.69
Euroyen Bond Index	187.36	-0.01	-0.06	161.44	0.28	-0.61	373.83	-0.01	-0.06
CEEMEA Government Bond Index (CEEMEAGBI)	179.59	0.36	-0.01	94.01	0.68	0.38	129.87	0.34	-0.08
Middle East and North Africa Broad Bond Index (MENABBI)	173.55	-0.34	-0.68	173.55	-0.34	-0.68	173.55	-0.34	-0.68
Asian Government Bond Index (AGBI)	195.50	-0.04	-0.16	168.22	-0.04	-0.32	168.86	-0.05	-0.19

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)	185.44	-0.10	-0.20	193.76	-0.03	-0.31	145.38	-0.10	-0.23
AsiaPac Government Bond Index (APGBI)	198.20	-0.08	-0.22	165.40	-0.04	-0.37	166.64	-0.09	-0.25
Asian Broad Bond Index (ABBI)	224.35	-0.20	-0.64	224.35	-0.20	-0.64	224.35	-0.20	-0.64
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.52	-0.02	0.02	144.05	0.08	0.10	130.42	-0.03	-0.03
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.45	-0.02	0.02	143.98	0.08	0.10	130.35	-0.03	-0.03
Dim Sum (Offshore CNY) Bond Index	148.87	0.00	0.06	153.81	0.08	-0.10	118.30	-0.01	0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	322.64	-0.26	-0.54	390.69	0.07	-0.54	206.42	-0.26	-0.54
Emerging Markets Government Bond Index (EMGBI)	254.21	0.04	-0.13	140.61	0.21	-0.07	160.72	0.03	-0.18
Emerging Markets Inflation-Linked Securities Index (EMILSI)	443.75	-0.11	-0.58	151.58	0.30	-1.17	194.78	-0.14	-0.70
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	927.35	-0.29	-0.71	927.35	-0.29	-0.71	927.35	-0.29	-0.71
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	993.51	-0.25	-0.54	993.51	-0.25	-0.54	993.51	-0.25	-0.54
Debt Capacity World Government Bond Index (DCWGBI)	184.58	-0.08	-0.58	174.39	0.06	-0.75	196.19	-0.08	-0.58
Time-Weighted US Fallen Angel Bond Index	850.22	-0.19	-0.50	850.22	-0.19	-0.50	850.22	-0.19	-0.50

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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