

FTSE Russell Indexes - January 10, 2022 Performance (USD Terms)

Pricing Date: January 10, 2022, Settlement Date: January 10, 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)	246.18	-0.05	-1.13	240.90	-0.09	-1.28	276.10	-0.05	-1.13
World Government Bond Index (WGBI)	795.30	-0.02	-1.11	1,008.84	-0.03	-1.28	946.41	-0.01	-1.11
World Government Bond Index - Developed Markets (WGBI - DM)	791.32	-0.02	-1.12	1,009.35	-0.03	-1.30	949.69	-0.01	-1.11
World Government Bond Index - Extended (WGBI - Extended)	802.80	-0.01	-1.05	1,018.16	-0.02	-1.23	945.96	-0.01	-1.05
World Inflation-Linked Securities Index (WorldILSI)	207.25	0.15	-1.96	178.62	0.05	-2.06	209.95	0.15	-1.96
US Broad Investment-Grade Bond Index (USBIG)	1,910.52	-0.09	-1.55	1,910.52	-0.09	-1.55	1,910.52	-0.09	-1.55
US Treasury Index	1,641.71	-0.05	-1.65	1,641.71	-0.05	-1.65	1,641.71	-0.05	-1.65
US High-Yield Market Index	1,228.15	-0.25	-1.16	1,228.15	-0.25	-1.16	1,228.15	-0.25	-1.16
US High-Yield Cash Pay Index	1,202.88	-0.25	-1.15	1,202.88	-0.25	-1.15	1,202.88	-0.25	-1.15
US High-Yield Market Capped Index	424.75	-0.24	-1.12	424.75	-0.24	-1.12	424.75	-0.24	-1.12
US High-Yield Cash Pay Capped Index	420.63	-0.24	-1.11	420.63	-0.24	-1.11	420.63	-0.24	-1.11
LATAM Government Bond Index (LATAMGBI)	226.79	-0.25	-1.33	102.71	-0.43	-1.39	146.50	-0.30	-1.49
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.55	0.03	-0.53	238.62	-0.22	-0.99	290.59	0.04	-0.51
EMU Government Bond Index (EGBI)	252.28	0.07	-0.61	243.18	-0.18	-1.07	295.65	0.08	-0.59
Eurodollar Bond Index	464.23	-0.12	-1.68	464.23	-0.12	-1.68	464.23	-0.12	-1.68
Eurosterling Bond Index	563.10	-0.07	-1.36	488.11	-0.16	-1.23	495.36	-0.07	-1.36
Euroyen Bond Index	187.08	0.01	-0.21	162.18	0.48	-0.15	373.29	0.01	-0.20
CEEMEA Government Bond Index (CEEMEAGBI)	178.12	-0.43	-0.83	93.32	-0.71	-0.36	128.73	-0.47	-0.96
Middle East and North Africa Broad Bond Index (MENABBI)	172.13	-0.15	-1.49	172.13	-0.15	-1.49	172.13	-0.15	-1.49
Asian Government Bond Index (AGBI)	195.10	0.03	-0.37	167.64	0.13	-0.67	168.46	0.01	-0.43

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)	185.08	0.02	-0.39	193.37	0.18	-0.51	145.05	0.00	-0.45
AsiaPac Government Bond Index (APGBI)	197.68	-0.01	-0.48	164.48	0.07	-0.92	166.17	-0.03	-0.54
Asian Broad Bond Index (ABBI)	222.49	-0.22	-1.46	222.49	-0.22	-1.46	222.49	-0.22	-1.46
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.71	0.12	0.14	144.14	0.14	0.16	130.52	0.09	0.05
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.63	0.12	0.14	144.06	0.14	0.16	130.46	0.09	0.05
Dim Sum (Offshore CNY) Bond Index	149.03	0.08	0.17	153.63	0.16	-0.22	118.39	0.06	0.10
Australian Broad Investment-Grade Bond Index (AusBIG)	320.82	-0.27	-1.10	382.67	-0.32	-2.59	205.29	-0.26	-1.08
Emerging Markets Government Bond Index (EMGBI)	253.76	-0.05	-0.31	140.26	-0.05	-0.31	160.36	-0.08	-0.41
Emerging Markets Inflation-Linked Securities Index (EMILSI)	442.09	-0.65	-0.95	150.46	-1.00	-1.90	193.81	-0.71	-1.20
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	913.94	-0.37	-2.15	913.94	-0.37	-2.15	913.94	-0.37	-2.15
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	980.73	-0.33	-1.82	980.73	-0.33	-1.82	980.73	-0.33	-1.82
Debt Capacity World Government Bond Index (DCWGBI)	183.80	-0.05	-1.00	173.45	-0.14	-1.29	195.37	-0.05	-1.00
Time-Weighted US Fallen Angel Bond Index	841.39	-0.29	-1.53	841.39	-0.29	-1.53	841.39	-0.29	-1.53

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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