

# FTSE Russell Indexes - December 17, 2021 Performance (USD Terms)

Pricing Date: December 17, 2021, Settlement Date: December 17, 2021

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)	250.84	0.09	0.10	245.17	-0.02	0.17	281.26	0.10	0.12
World Government Bond Index (WGBI)	812.31	0.12	0.04	1,029.71	-0.00	0.13	966.42	0.12	0.07
World Government Bond Index - Developed Markets (WGBI - DM)	808.40	0.12	0.03	1,030.61	-0.01	0.11	969.90	0.12	0.07
World Government Bond Index - Extended (WGBI - Extended)	818.75	0.11	0.05	1,038.07	-0.00	0.14	964.66	0.11	0.07
World Inflation-Linked Securities Index (WorldILSI)	212.47	0.05	-1.22	181.64	-0.18	-0.97	215.31	0.06	-1.19
US Broad Investment-Grade Bond Index (USBIG)	1,946.19	0.10	-0.02	1,946.19	0.10	-0.02	1,946.19	0.10	-0.02
US Treasury Index	1,676.46	0.16	-0.13	1,676.46	0.16	-0.13	1,676.46	0.16	-0.13
US High-Yield Market Index	1,232.99	-0.10	1.20	1,232.99	-0.10	1.20	1,232.99	-0.10	1.20
US High-Yield Cash Pay Index	1,207.52	-0.10	1.22	1,207.52	-0.10	1.22	1,207.52	-0.10	1.22
US High-Yield Market Capped Index	426.27	-0.10	1.17	426.27	-0.10	1.17	426.27	-0.10	1.17
US High-Yield Cash Pay Capped Index	422.10	-0.10	1.20	422.10	-0.10	1.20	422.10	-0.10	1.20
LATAM Government Bond Index (LATAMGBI)	229.91	0.08	1.16	103.51	0.60	2.68	149.12	0.07	0.88
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.66	0.21	0.29	242.58	-0.08	0.46	296.37	0.22	0.37
EMU Government Bond Index (EGBI)	258.67	0.27	0.21	248.35	-0.02	0.38	302.93	0.28	0.29
Eurodollar Bond Index	473.40	0.16	0.14	473.40	0.16	0.14	473.40	0.16	0.14
Eurosterling Bond Index	577.70	-0.21	0.05	489.78	-0.71	0.31	508.20	-0.21	0.09
Euroyen Bond Index	187.67	-0.02	0.04	164.77	0.08	-0.04	374.30	-0.01	0.07
CEEMEA Government Bond Index (CEEMEAGBI)	180.37	0.26	0.21	93.21	-0.01	0.31	130.76	0.26	0.07
Middle East and North Africa Broad Bond Index (MENABBI)	174.76	-0.01	1.27	174.76	-0.01	1.27	174.76	-0.01	1.27
Asian Government Bond Index (AGBI)	195.60	0.01	0.11	168.67	-0.00	0.27	169.15	0.01	0.00

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)	185.91	0.00	0.13	193.47	0.00	-0.05	145.94	-0.00	0.01
AsiaPac Government Bond Index (APGBI)	198.53	-0.01	0.13	165.69	-0.09	0.35	167.10	-0.02	0.04
Asian Broad Bond Index (ABBI)	226.39	0.11	0.41	226.39	0.11	0.41	226.39	0.11	0.41
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.88	0.05	0.26	143.30	-0.04	0.22	130.09	0.04	0.11
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	150.80	0.05	0.26	143.23	-0.04	0.22	130.02	0.04	0.11
Dim Sum (Offshore CNY) Bond Index	148.61	0.02	0.11	153.16	-0.06	-0.02	118.26	0.01	-0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	325.03	-0.19	0.14	387.15	-0.71	1.00	207.91	-0.19	0.17
Emerging Markets Government Bond Index (EMGBI)	253.88	0.09	0.23	140.00	0.05	0.38	160.83	0.08	0.06
Emerging Markets Inflation-Linked Securities Index (EMILSI)	446.31	0.03	1.50	149.91	0.12	0.73	196.66	0.00	1.12
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	932.68	-0.19	1.62	932.68	-0.19	1.62	932.68	-0.19	1.62
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	997.71	-0.10	1.37	997.71	-0.10	1.37	997.71	-0.10	1.37
Debt Capacity World Government Bond Index (DCWGBI)	187.63	0.10	0.08	176.58	-0.08	0.32	199.42	0.11	0.10
Time-Weighted US Fallen Angel Bond Index	848.18	-0.06	1.01	848.18	-0.06	1.01	848.18	-0.06	1.01

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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