

FTSE Russell Indexes - February 11, 2022 Performance (USD Terms)

Pricing Date: February 11, 2022, Settlement Date: February 11, 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)	240.41	0.14	-1.75	235.66	-0.04	-1.21	269.65	0.15	-1.76
World Government Bond Index (WGBI)	777.94	0.08	-1.79	988.17	-0.12	-1.23	925.83	0.09	-1.80
World Government Bond Index - Developed Markets (WGBI - DM)	773.59	0.09	-1.83	988.03	-0.12	-1.27	928.56	0.09	-1.84
World Government Bond Index - Extended (WGBI - Extended)	786.50	0.05	-1.69	998.85	-0.14	-1.15	926.66	0.05	-1.71
World Inflation-Linked Securities Index (WorldILSI)	202.76	0.03	-2.14	175.05	-0.14	-1.35	205.36	0.03	-2.17
US Broad Investment-Grade Bond Index (USBIG)	1,871.96	0.39	-1.44	1,871.96	0.39	-1.44	1,871.96	0.39	-1.44
US Treasury Index	1,615.60	0.37	-1.41	1,615.60	0.37	-1.41	1,615.60	0.37	-1.41
US High-Yield Market Index	1,195.26	-0.54	-1.15	1,195.26	-0.54	-1.15	1,195.26	-0.54	-1.15
US High-Yield Cash Pay Index	1,170.91	-0.54	-1.15	1,170.91	-0.54	-1.15	1,170.91	-0.54	-1.15
US High-Yield Market Capped Index	413.60	-0.54	-1.12	413.60	-0.54	-1.12	413.60	-0.54	-1.12
US High-Yield Cash Pay Capped Index	409.66	-0.55	-1.12	409.66	-0.55	-1.12	409.66	-0.55	-1.12
LATAM Government Bond Index (LATAMGBI)	227.31	-0.25	-0.40	106.56	-0.19	0.84	145.98	-0.27	-0.58
Euro Broad Investment-Grade Bond Index (EuroBIG)	239.76	-0.16	-2.59	232.83	-0.72	-0.91	281.55	-0.15	-2.61
EMU Government Bond Index (EGBI)	244.19	-0.17	-2.79	237.13	-0.73	-1.11	286.25	-0.16	-2.82
Eurodollar Bond Index	452.06	0.52	-1.44	452.06	0.52	-1.44	452.06	0.52	-1.44
Eurosterling Bond Index	541.41	-0.16	-2.21	470.75	-0.26	-0.85	476.23	-0.16	-2.25
Euroyen Bond Index	186.30	0.00	-0.14	160.40	0.07	-0.71	371.81	0.00	-0.13
CEEMEA Government Bond Index (CEEMEAGBI)	178.24	-0.40	0.46	94.13	-1.27	2.00	128.35	-0.42	0.34
Middle East and North Africa Broad Bond Index (MENABBI)	168.98	0.40	-1.00	168.98	0.40	-1.00	168.98	0.40	-1.00
Asian Government Bond Index (AGBI)	194.72	-0.29	-0.47	167.75	-0.36	-0.21	167.81	-0.30	-0.53

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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Asian Government Extended Bond Index (AGBI-Extended)	184.78	-0.10	-0.23	192.57	-0.29	-0.27	144.52	-0.11	-0.30
AsiaPac Government Bond Index (APGBI)	196.91	-0.33	-0.66	164.23	-0.48	-0.23	165.24	-0.34	-0.72
Asian Broad Bond Index (ABBI)	218.18	0.05	-1.09	218.18	0.05	-1.09	218.18	0.05	-1.09
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.58	-0.31	-0.21	145.25	-0.32	-0.12	130.94	-0.32	-0.29
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.51	-0.32	-0.22	145.18	-0.32	-0.12	130.87	-0.32	-0.29
Dim Sum (Offshore CNY) Bond Index	149.93	0.01	0.10	155.18	-0.03	0.43	118.84	-0.00	0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	314.80	-0.56	-1.85	376.28	-1.37	-0.03	201.44	-0.55	-1.88
Emerging Markets Government Bond Index (EMGBI)	254.66	-0.30	-0.16	141.95	-0.47	0.43	160.44	-0.31	-0.26
Emerging Markets Inflation-Linked Securities Index (EMILSI)	449.49	-0.01	1.07	161.55	-0.11	2.59	195.41	-0.03	0.82
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	896.96	-0.13	-1.02	896.96	-0.13	-1.02	896.96	-0.13	-1.02
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	961.73	-0.23	-0.90	961.73	-0.23	-0.90	961.73	-0.23	-0.90
Debt Capacity World Government Bond Index (DCWGBI)	180.04	-0.00	-1.71	170.20	-0.30	-0.93	191.34	0.00	-1.73
Time-Weighted US Fallen Angel Bond Index	810.34	-0.44	-1.49	810.34	-0.44	-1.49	810.34	-0.44	-1.49

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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