

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

Pricing Date: January 11, 2022, Settlement Date: January 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)	246.32	0.06	-1.08	241.16	0.11	-1.18	276.26	0.06	-1.07
World Government Bond Index (WGBI)	795.61	0.04	-1.07	1,009.68	0.08	-1.20	946.78	0.04	-1.07
World Government Bond Index - Developed Markets (WGBI - DM)	791.60	0.04	-1.09	1,010.11	0.08	-1.22	950.04	0.04	-1.08
World Government Bond Index - Extended (WGBI - Extended)	803.14	0.04	-1.01	1,019.08	0.09	-1.14	946.35	0.04	-1.01
World Inflation-Linked Securities Index (WorldILSI)	208.64	0.67	-1.30	180.14	0.85	-1.22	211.35	0.67	-1.31
US Broad Investment-Grade Bond Index (USBIG)	1,913.84	0.17	-1.38	1,913.84	0.17	-1.38	1,913.84	0.17	-1.38
US Treasury Index	1,645.14	0.21	-1.45	1,645.14	0.21	-1.45	1,645.14	0.21	-1.45
US High-Yield Market Index	1,231.49	0.27	-0.89	1,231.49	0.27	-0.89	1,231.49	0.27	-0.89
US High-Yield Cash Pay Index	1,206.16	0.27	-0.88	1,206.16	0.27	-0.88	1,206.16	0.27	-0.88
US High-Yield Market Capped Index	425.89	0.27	-0.85	425.89	0.27	-0.85	425.89	0.27	-0.85
US High-Yield Cash Pay Capped Index	421.76	0.27	-0.85	421.76	0.27	-0.85	421.76	0.27	-0.85
LATAM Government Bond Index (LATAMGBI)	226.71	-0.04	-1.37	103.41	0.68	-0.73	146.39	-0.07	-1.56
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.28	-0.11	-0.64	238.80	0.08	-0.91	290.28	-0.11	-0.62
EMU Government Bond Index (EGBI)	251.96	-0.13	-0.74	243.32	0.06	-1.01	295.28	-0.13	-0.71
Eurodollar Bond Index	465.07	0.18	-1.50	465.07	0.18	-1.50	465.07	0.18	-1.50
Eurosterling Bond Index	564.41	0.23	-1.13	490.83	0.56	-0.68	496.50	0.23	-1.14
Euroyen Bond Index	186.96	-0.06	-0.27	161.53	-0.40	-0.55	373.06	-0.06	-0.26
CEEMEA Government Bond Index (CEEMEAGBI)	177.87	-0.14	-0.97	93.70	0.41	0.05	128.52	-0.16	-1.12
Middle East and North Africa Broad Bond Index (MENABBI)	172.16	0.02	-1.47	172.16	0.02	-1.47	172.16	0.02	-1.47
Asian Government Bond Index (AGBI)	195.24	0.07	-0.30	167.99	0.21	-0.46	168.57	0.06	-0.37

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	-0.00	-0.39	193.64	0.14	-0.37	145.04	-0.01	-0.46
AsiaPac Government Bond Index (APGBI)	197.84	0.08	-0.41	164.86	0.23	-0.69	166.29	0.07	-0.46
Asian Broad Bond Index (ABBI)	222.53	0.02	-1.44	222.53	0.02	-1.44	222.53	0.02	-1.44
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.78	0.04	0.18	144.20	0.05	0.21	130.57	0.04	0.09
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.70	0.04	0.18	144.13	0.05	0.21	130.50	0.04	0.09
Dim Sum (Offshore CNY) Bond Index	149.07	0.02	0.19	153.72	0.06	-0.16	118.41	0.02	0.12
Australian Broad Investment-Grade Bond Index (AusBIG)	321.29	0.15	-0.96	384.30	0.43	-2.17	205.58	0.14	-0.94
Emerging Markets Government Bond Index (EMGBI)	253.83	0.03	-0.28	140.62	0.25	-0.06	160.38	0.01	-0.39
Emerging Markets Inflation-Linked Securities Index (EMILSI)	442.36	0.06	-0.89	151.91	0.96	-0.96	193.84	0.02	-1.18
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	914.11	0.02	-2.13	914.11	0.02	-2.13	914.11	0.02	-2.13
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	980.14	-0.06	-1.88	980.14	-0.06	-1.88	980.14	-0.06	-1.88
Debt Capacity World Government Bond Index (DCWGBI)	183.87	0.04	-0.97	173.75	0.17	-1.11	195.43	0.04	-0.97
Time-Weighted US Fallen Angel Bond Index	843.70	0.27	-1.26	843.70	0.27	-1.26	843.70	0.27	-1.26

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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