

# FTSE Russell Indexes - January 28, 2022 Performance (USD Terms)

Pricing Date: January 28, 2022, Settlement Date: January 28, 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)	245.07	-0.02	-1.58	238.59	0.03	-2.23	274.90	-0.02	-1.55
World Government Bond Index (WGBI)	793.76	0.01	-1.30	1,000.90	0.07	-2.06	944.74	0.01	-1.28
World Government Bond Index - Developed Markets (WGBI - DM)	789.65	0.00	-1.33	1,001.31	0.08	-2.08	947.88	0.00	-1.30
World Government Bond Index - Extended (WGBI - Extended)	801.54	0.01	-1.21	1,010.94	0.06	-1.93	944.53	0.01	-1.20
World Inflation-Linked Securities Index (WorldILSI)	208.19	0.24	-1.52	178.01	0.28	-2.39	210.92	0.24	-1.51
US Broad Investment-Grade Bond Index (USBIG)	1,899.15	0.04	-2.14	1,899.15	0.04	-2.14	1,899.15	0.04	-2.14
US Treasury Index	1,639.25	0.14	-1.80	1,639.25	0.14	-1.80	1,639.25	0.14	-1.80
US High-Yield Market Index	1,207.64	-0.51	-2.81	1,207.64	-0.51	-2.81	1,207.64	-0.51	-2.81
US High-Yield Cash Pay Index	1,183.04	-0.50	-2.78	1,183.04	-0.50	-2.78	1,183.04	-0.50	-2.78
US High-Yield Market Capped Index	417.77	-0.51	-2.74	417.77	-0.51	-2.74	417.77	-0.51	-2.74
US High-Yield Cash Pay Capped Index	413.80	-0.50	-2.72	413.80	-0.50	-2.72	413.80	-0.50	-2.72
LATAM Government Bond Index (LATAMGBI)	227.82	0.05	-0.88	104.12	-0.60	-0.04	146.68	0.04	-1.37
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.00	-0.11	-0.75	234.86	0.04	-2.55	290.09	-0.10	-0.68
EMU Government Bond Index (EGBI)	252.08	-0.09	-0.69	239.68	0.06	-2.49	295.55	-0.09	-0.62
Eurodollar Bond Index	458.76	-0.11	-2.84	458.76	-0.11	-2.84	458.76	-0.11	-2.84
Eurosterling Bond Index	556.74	-0.22	-2.47	477.35	-0.05	-3.41	489.89	-0.22	-2.45
Euroyen Bond Index	186.63	-0.02	-0.45	161.66	0.21	-0.47	372.43	-0.02	-0.43
CEEMEA Government Bond Index (CEEMEAGBI)	177.49	-0.17	-1.18	91.47	-0.88	-2.33	128.04	-0.18	-1.49
Middle East and North Africa Broad Bond Index (MENABBI)	170.86	0.09	-2.22	170.86	0.09	-2.22	170.86	0.09	-2.22
Asian Government Bond Index (AGBI)	195.54	0.04	-0.14	167.96	-0.03	-0.48	168.66	0.04	-0.31

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)	185.14	-0.02	-0.36	192.73	-0.07	-0.84	144.94	-0.03	-0.53
AsiaPac Government Bond Index (APGBI)	198.02	0.10	-0.31	164.26	-0.06	-1.05	166.30	0.09	-0.45
Asian Broad Bond Index (ABBI)	220.53	-0.03	-2.33	220.53	-0.03	-2.33	220.53	-0.03	-2.33
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.86	0.05	0.90	145.38	0.03	1.02	131.31	0.04	0.65
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.79	0.05	0.91	145.32	0.04	1.03	131.25	0.04	0.66
Dim Sum (Offshore CNY) Bond Index	149.70	-0.01	0.62	154.75	0.06	0.51	118.78	-0.01	0.43
Australian Broad Investment-Grade Bond Index (AusBIG)	319.24	0.36	-1.59	371.91	-0.45	-5.32	204.39	0.36	-1.51
Emerging Markets Government Bond Index (EMGBI)	254.91	0.03	0.14	140.81	-0.20	0.07	160.80	0.02	-0.13
Emerging Markets Inflation-Linked Securities Index (EMILSI)	443.34	-0.14	-0.67	154.59	-0.55	0.79	193.39	-0.16	-1.41
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	905.46	0.31	-3.06	905.46	0.31	-3.06	905.46	0.31	-3.06
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	969.41	0.10	-2.95	969.41	0.10	-2.95	969.41	0.10	-2.95
Debt Capacity World Government Bond Index (DCWGBI)	183.57	-0.00	-1.13	171.67	-0.03	-2.30	195.13	-0.00	-1.12
Time-Weighted US Fallen Angel Bond Index	821.65	-0.53	-3.84	821.65	-0.53	-3.84	821.65	-0.53	-3.84

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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