

FTSE Russell Indexes - January 19, 2022 Performance (USD Terms)

Pricing Date: January 19, 2022, Settlement Date: January 19, 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)	245.24	0.13	-1.51	240.39	0.17	-1.49	275.05	0.13	-1.50
World Government Bond Index (WGBI)	792.93	0.05	-1.41	1,008.36	0.11	-1.33	943.63	0.05	-1.40
World Government Bond Index - Developed Markets (WGBI - DM)	788.83	0.05	-1.43	1,008.68	0.11	-1.36	946.75	0.05	-1.42
World Government Bond Index - Extended (WGBI - Extended)	800.82	0.05	-1.30	1,018.30	0.10	-1.22	943.60	0.05	-1.30
World Inflation-Linked Securities Index (WorldILSI)	206.16	-0.46	-2.48	178.13	-0.36	-2.33	208.82	-0.47	-2.49
US Broad Investment-Grade Bond Index (USBIG)	1,901.71	0.34	-2.01	1,901.71	0.34	-2.01	1,901.71	0.34	-2.01
US Treasury Index	1,636.36	0.30	-1.97	1,636.36	0.30	-1.97	1,636.36	0.30	-1.97
US High-Yield Market Index	1,229.43	0.09	-1.06	1,229.43	0.09	-1.06	1,229.43	0.09	-1.06
US High-Yield Cash Pay Index	1,204.22	0.09	-1.04	1,204.22	0.09	-1.04	1,204.22	0.09	-1.04
US High-Yield Market Capped Index	425.26	0.09	-1.00	425.26	0.09	-1.00	425.26	0.09	-1.00
US High-Yield Cash Pay Capped Index	421.16	0.09	-0.99	421.16	0.09	-0.99	421.16	0.09	-0.99
LATAM Government Bond Index (LATAMGBI)	226.53	0.07	-1.45	104.09	0.24	-0.07	146.04	0.04	-1.79
Euro Broad Investment-Grade Bond Index (EuroBIG)	246.80	-0.10	-0.83	238.44	-0.09	-1.07	289.77	-0.10	-0.79
EMU Government Bond Index (EGBI)	251.59	-0.15	-0.88	243.06	-0.13	-1.12	294.89	-0.14	-0.84
Eurodollar Bond Index	460.47	0.25	-2.48	460.47	0.25	-2.48	460.47	0.25	-2.48
Eurosterling Bond Index	559.05	-0.43	-2.07	487.01	-0.09	-1.46	491.73	-0.44	-2.08
Euroyen Bond Index	186.84	-0.00	-0.34	163.03	0.18	0.37	372.81	-0.00	-0.33
CEEMEA Government Bond Index (CEEMEAGBI)	177.87	0.20	-0.97	93.80	0.70	0.16	128.42	0.18	-1.20
Middle East and North Africa Broad Bond Index (MENABBI)	170.34	0.19	-2.51	170.34	0.19	-2.51	170.34	0.19	-2.51
Asian Government Bond Index (AGBI)	195.59	0.07	-0.12	168.70	0.03	-0.04	168.78	0.06	-0.24

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)	185.28	0.03	-0.29	193.87	0.05	-0.26	145.12	0.03	-0.41
AsiaPac Government Bond Index (APGBI)	198.00	0.03	-0.32	165.46	0.05	-0.33	166.35	0.02	-0.43
Asian Broad Bond Index (ABBI)	219.70	0.17	-2.70	219.70	0.17	-2.70	219.70	0.17	-2.70
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.55	0.09	0.69	145.38	0.08	1.03	131.14	0.08	0.53
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.48	0.09	0.70	145.32	0.08	1.03	131.08	0.08	0.53
Dim Sum (Offshore CNY) Bond Index	149.22	0.03	0.29	154.64	0.13	0.44	118.47	0.02	0.16
Australian Broad Investment-Grade Bond Index (AusBIG)	318.98	-0.25	-1.67	383.64	0.20	-2.34	204.11	-0.26	-1.65
Emerging Markets Government Bond Index (EMGBI)	254.49	0.10	-0.02	141.38	0.20	0.48	160.67	0.09	-0.21
Emerging Markets Inflation-Linked Securities Index (EMILSI)	442.01	-0.06	-0.97	154.30	0.62	0.60	193.26	-0.09	-1.48
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	901.01	0.29	-3.53	901.01	0.29	-3.53	901.01	0.29	-3.53
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	965.34	0.28	-3.36	965.34	0.28	-3.36	965.34	0.28	-3.36
Debt Capacity World Government Bond Index (DCWGBI)	183.35	-0.01	-1.24	173.55	0.04	-1.23	194.88	-0.01	-1.25
Time-Weighted US Fallen Angel Bond Index	840.28	0.01	-1.66	840.28	0.01	-1.66	840.28	0.01	-1.66

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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