

FTSE Russell Indexes - December 15, 2021 Performance (USD Terms)

Pricing Date: December 15, 2021, Settlement Date: December 15, 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)	250.45	-0.14	-0.06	244.51	-0.22	-0.10	280.81	-0.14	-0.04
World Government Bond Index (WGBI)	811.42	-0.11	-0.07	1,027.02	-0.21	-0.13	965.32	-0.11	-0.05
World Government Bond Index - Developed Markets (WGBI - DM)	807.50	-0.11	-0.08	1,028.04	-0.21	-0.14	968.78	-0.11	-0.05
World Government Bond Index - Extended (WGBI - Extended)	817.88	-0.10	-0.06	1,035.51	-0.20	-0.10	963.61	-0.10	-0.04
World Inflation-Linked Securities Index (WorldILSI)	211.31	-0.63	-1.76	180.18	-0.73	-1.77	214.14	-0.62	-1.73
US Broad Investment-Grade Bond Index (USBIG)	1,939.68	-0.22	-0.35	1,939.68	-0.22	-0.35	1,939.68	-0.22	-0.35
US Treasury Index	1,670.20	-0.21	-0.50	1,670.20	-0.21	-0.50	1,670.20	-0.21	-0.50
US High-Yield Market Index	1,231.35	0.03	1.06	1,231.35	0.03	1.06	1,231.35	0.03	1.06
US High-Yield Cash Pay Index	1,205.81	0.03	1.07	1,205.81	0.03	1.07	1,205.81	0.03	1.07
US High-Yield Market Capped Index	425.71	0.03	1.04	425.71	0.03	1.04	425.71	0.03	1.04
US High-Yield Cash Pay Capped Index	421.52	0.03	1.06	421.52	0.03	1.06	421.52	0.03	1.06
LATAM Government Bond Index (LATAMGBI)	229.92	-0.19	1.16	102.16	-0.65	1.34	149.16	-0.21	0.90
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.65	-0.08	0.29	242.08	-0.27	0.25	296.34	-0.08	0.36
EMU Government Bond Index (EGBI)	258.76	-0.06	0.25	247.93	-0.26	0.21	303.00	-0.06	0.31
Eurodollar Bond Index	471.74	-0.29	-0.21	471.74	-0.29	-0.21	471.74	-0.29	-0.21
Eurosterling Bond Index	580.03	-0.16	0.45	489.96	-0.31	0.34	510.22	-0.16	0.49
Euroyen Bond Index	187.65	0.01	0.03	164.47	-0.10	-0.23	374.26	0.01	0.06
CEEMEA Government Bond Index (CEEMEAGBI)	179.69	-0.26	-0.17	92.51	-0.62	-0.45	130.27	-0.26	-0.31
Middle East and North Africa Broad Bond Index (MENABBI)	174.72	-0.20	1.25	174.72	-0.20	1.25	174.72	-0.20	1.25
Asian Government Bond Index (AGBI)	195.48	0.01	0.05	168.52	-0.05	0.18	169.06	0.01	-0.05

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)	185.85	0.03	0.09	193.28	-0.13	-0.15	145.91	0.02	-0.01
AsiaPac Government Bond Index (APGBI)	198.47	0.03	0.10	165.53	-0.02	0.25	167.07	0.03	0.02
Asian Broad Bond Index (ABBI)	226.08	-0.14	0.28	226.08	-0.14	0.28	226.08	-0.14	0.28
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.82	0.00	0.23	143.46	-0.03	0.33	130.06	-0.01	0.09
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	150.74	0.00	0.22	143.38	-0.03	0.33	129.99	-0.01	0.09
Dim Sum (Offshore CNY) Bond Index	148.58	0.06	0.10	153.29	0.01	0.07	118.26	0.05	-0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	325.88	0.00	0.41	386.65	0.09	0.87	208.45	0.00	0.43
Emerging Markets Government Bond Index (EMGBI)	253.68	-0.04	0.15	139.69	-0.19	0.16	160.73	-0.05	0.00
Emerging Markets Inflation-Linked Securities Index (EMILSI)	446.61	-0.18	1.57	149.20	-1.04	0.25	196.88	-0.21	1.23
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	934.22	-0.31	1.79	934.22	-0.31	1.79	934.22	-0.31	1.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	998.73	-0.35	1.47	998.73	-0.35	1.47	998.73	-0.35	1.47
Debt Capacity World Government Bond Index (DCWGBI)	187.51	-0.10	0.01	176.01	-0.20	0.00	199.29	-0.09	0.03
Time-Weighted US Fallen Angel Bond Index	846.90	0.01	0.86	846.90	0.01	0.86	846.90	0.01	0.86

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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