

FTSE Russell Indexes - January 21, 2022 Performance (USD Terms)

Pricing Date: January 21, 2022, Settlement Date: January 21, 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)	246.01	0.24	-1.20	241.22	0.22	-1.15	275.92	0.24	-1.19
World Government Bond Index (WGBI)	796.30	0.35	-0.99	1,013.31	0.32	-0.85	947.65	0.35	-0.98
World Government Bond Index - Developed Markets (WGBI - DM)	792.20	0.36	-1.01	1,013.67	0.33	-0.87	950.82	0.36	-1.00
World Government Bond Index - Extended (WGBI - Extended)	803.98	0.33	-0.91	1,023.01	0.30	-0.76	947.32	0.33	-0.91
World Inflation-Linked Securities Index (WorldILSI)	206.96	0.27	-2.10	178.51	-0.01	-2.12	209.65	0.28	-2.10
US Broad Investment-Grade Bond Index (USBIG)	1,907.08	0.26	-1.73	1,907.08	0.26	-1.73	1,907.08	0.26	-1.73
US Treasury Index	1,644.12	0.52	-1.51	1,644.12	0.52	-1.51	1,644.12	0.52	-1.51
US High-Yield Market Index	1,224.27	-0.40	-1.47	1,224.27	-0.40	-1.47	1,224.27	-0.40	-1.47
US High-Yield Cash Pay Index	1,199.18	-0.40	-1.46	1,199.18	-0.40	-1.46	1,199.18	-0.40	-1.46
US High-Yield Market Capped Index	423.48	-0.40	-1.41	423.48	-0.40	-1.41	423.48	-0.40	-1.41
US High-Yield Cash Pay Capped Index	419.41	-0.40	-1.40	419.41	-0.40	-1.40	419.41	-0.40	-1.40
LATAM Government Bond Index (LATAMGBI)	227.19	0.11	-1.16	105.03	0.19	0.83	146.40	0.09	-1.55
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.73	0.20	-0.46	239.38	0.19	-0.68	290.87	0.20	-0.41
EMU Government Bond Index (EGBI)	252.74	0.22	-0.43	244.21	0.21	-0.65	296.25	0.22	-0.39
Eurodollar Bond Index	462.26	0.27	-2.10	462.26	0.27	-2.10	462.26	0.27	-2.10
Eurosterling Bond Index	562.58	0.38	-1.45	487.40	-0.36	-1.38	494.89	0.40	-1.46
Euroyen Bond Index	186.86	0.02	-0.32	164.02	0.31	0.98	372.87	0.02	-0.31
CEEMEA Government Bond Index (CEEMEAGBI)	178.49	0.13	-0.62	94.09	-0.37	0.46	128.86	0.14	-0.86
Middle East and North Africa Broad Bond Index (MENABBI)	171.20	0.39	-2.02	171.20	0.39	-2.02	171.20	0.39	-2.02
Asian Government Bond Index (AGBI)	195.72	0.06	-0.06	169.01	0.05	0.14	168.87	0.06	-0.18

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)	185.43	0.08	-0.21	194.18	0.09	-0.09	145.22	0.07	-0.34
AsiaPac Government Bond Index (APGBI)	198.21	0.11	-0.22	165.73	-0.02	-0.17	166.51	0.11	-0.33
Asian Broad Bond Index (ABBI)	221.25	0.39	-2.01	221.25	0.39	-2.01	221.25	0.39	-2.01
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.81	0.09	0.87	145.93	0.14	1.41	131.35	0.08	0.69
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.75	0.09	0.87	145.87	0.14	1.41	131.29	0.08	0.69
Dim Sum (Offshore CNY) Bond Index	149.34	0.05	0.37	155.01	0.11	0.68	118.55	0.05	0.23
Australian Broad Investment-Grade Bond Index (AusBIG)	320.18	0.35	-1.30	383.88	-0.67	-2.28	204.89	0.36	-1.28
Emerging Markets Government Bond Index (EMGBI)	255.07	0.10	0.21	142.02	0.06	0.93	161.01	0.09	-0.00
Emerging Markets Inflation-Linked Securities Index (EMILSI)	443.50	0.15	-0.63	155.98	0.03	1.70	193.79	0.13	-1.21
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	906.77	0.37	-2.92	906.77	0.37	-2.92	906.77	0.37	-2.92
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	971.52	0.46	-2.74	971.52	0.46	-2.74	971.52	0.46	-2.74
Debt Capacity World Government Bond Index (DCWGBI)	184.13	0.32	-0.83	174.24	0.17	-0.83	195.71	0.32	-0.83
Time-Weighted US Fallen Angel Bond Index	837.05	-0.33	-2.04	837.05	-0.33	-2.04	837.05	-0.33	-2.04

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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