

# FTSE Russell Indexes - January 12, 2022 Performance (USD Terms)

Pricing Date: January 12, 2022, Settlement Date: January 12, 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)	246.54	0.09	-0.99	242.14	0.41	-0.78	276.50	0.09	-0.98
World Government Bond Index (WGBI)	796.99	0.17	-0.90	1,015.44	0.57	-0.64	948.41	0.17	-0.90
World Government Bond Index - Developed Markets (WGBI - DM)	792.98	0.17	-0.92	1,015.90	0.57	-0.66	951.67	0.17	-0.91
World Government Bond Index - Extended (WGBI - Extended)	804.51	0.17	-0.84	1,024.69	0.55	-0.60	947.93	0.17	-0.84
World Inflation-Linked Securities Index (WorldILSI)	209.31	0.32	-0.98	181.44	0.72	-0.52	212.03	0.32	-0.99
US Broad Investment-Grade Bond Index (USBIG)	1,913.51	-0.02	-1.40	1,913.51	-0.02	-1.40	1,913.51	-0.02	-1.40
US Treasury Index	1,645.81	0.04	-1.41	1,645.81	0.04	-1.41	1,645.81	0.04	-1.41
US High-Yield Market Index	1,235.90	0.36	-0.53	1,235.90	0.36	-0.53	1,235.90	0.36	-0.53
US High-Yield Cash Pay Index	1,210.51	0.36	-0.53	1,210.51	0.36	-0.53	1,210.51	0.36	-0.53
US High-Yield Market Capped Index	427.41	0.36	-0.50	427.41	0.36	-0.50	427.41	0.36	-0.50
US High-Yield Cash Pay Capped Index	423.28	0.36	-0.49	423.28	0.36	-0.49	423.28	0.36	-0.49
LATAM Government Bond Index (LATAMGBI)	226.76	0.03	-1.34	103.94	0.52	-0.22	146.39	-0.01	-1.56
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.80	0.21	-0.43	240.99	0.92	-0.01	290.88	0.21	-0.41
EMU Government Bond Index (EGBI)	252.70	0.30	-0.44	245.76	1.00	-0.02	296.15	0.29	-0.42
Eurodollar Bond Index	464.78	-0.06	-1.57	464.78	-0.06	-1.57	464.78	-0.06	-1.57
Eurosterling Bond Index	565.01	0.11	-1.02	494.30	0.71	0.02	496.99	0.10	-1.04
Euroyen Bond Index	187.15	0.10	-0.17	162.58	0.65	0.09	373.43	0.10	-0.16
CEEMEA Government Bond Index (CEEMEAGBI)	178.43	0.32	-0.65	94.70	1.07	1.12	128.91	0.31	-0.82
Middle East and North Africa Broad Bond Index (MENABBI)	171.92	-0.14	-1.61	171.92	-0.14	-1.61	171.92	-0.14	-1.61
Asian Government Bond Index (AGBI)	195.47	0.12	-0.18	168.44	0.27	-0.19	168.76	0.11	-0.26

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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Asian Government Extended Bond Index (AGBI-Extended)	185.26	0.10	-0.30	194.03	0.20	-0.17	145.17	0.09	-0.38
AsiaPac Government Bond Index (APGBI)	198.11	0.14	-0.27	165.54	0.41	-0.28	166.50	0.13	-0.33
Asian Broad Bond Index (ABBI)	222.18	-0.16	-1.60	222.18	-0.16	-1.60	222.18	-0.16	-1.60
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.82	0.03	0.21	144.41	0.14	0.35	130.60	0.02	0.11
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.75	0.03	0.21	144.33	0.14	0.35	130.53	0.02	0.11
Dim Sum (Offshore CNY) Bond Index	149.10	0.02	0.22	154.21	0.32	0.16	118.43	0.02	0.13
Australian Broad Investment-Grade Bond Index (AusBIG)	321.93	0.20	-0.76	389.74	1.41	-0.79	205.97	0.19	-0.75
Emerging Markets Government Bond Index (EMGBI)	254.06	0.09	-0.19	141.08	0.33	0.27	160.51	0.08	-0.31
Emerging Markets Inflation-Linked Securities Index (EMILSI)	442.35	-0.00	-0.89	153.25	0.88	-0.09	193.78	-0.03	-1.21
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	913.31	-0.09	-2.22	913.31	-0.09	-2.22	913.31	-0.09	-2.22
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	979.27	-0.09	-1.96	979.27	-0.09	-1.96	979.27	-0.09	-1.96
Debt Capacity World Government Bond Index (DCWGBI)	184.21	0.19	-0.78	174.96	0.70	-0.42	195.79	0.18	-0.79
Time-Weighted US Fallen Angel Bond Index	845.96	0.27	-1.00	845.96	0.27	-1.00	845.96	0.27	-1.00

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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