

FTSE Russell Indexes - January 27, 2022 Performance (USD Terms)

Pricing Date: January 27, 2022, Settlement Date: January 27, 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)	245.13	0.06	-1.55	238.51	-0.45	-2.26	274.97	0.07	-1.53
World Government Bond Index (WGBI)	793.72	0.06	-1.31	1,000.21	-0.58	-2.13	944.69	0.07	-1.29
World Government Bond Index - Developed Markets (WGBI - DM)	789.62	0.07	-1.34	1,000.55	-0.58	-2.16	947.84	0.07	-1.31
World Government Bond Index - Extended (WGBI - Extended)	801.49	0.05	-1.22	1,010.32	-0.59	-1.99	944.46	0.05	-1.21
World Inflation-Linked Securities Index (WorldILSI)	207.69	0.22	-1.75	177.52	-0.38	-2.66	210.42	0.23	-1.74
US Broad Investment-Grade Bond Index (USBIG)	1,898.48	0.19	-2.17	1,898.48	0.19	-2.17	1,898.48	0.19	-2.17
US Treasury Index	1,636.97	0.22	-1.94	1,636.97	0.22	-1.94	1,636.97	0.22	-1.94
US High-Yield Market Index	1,213.80	-0.76	-2.31	1,213.80	-0.76	-2.31	1,213.80	-0.76	-2.31
US High-Yield Cash Pay Index	1,188.98	-0.76	-2.30	1,188.98	-0.76	-2.30	1,188.98	-0.76	-2.30
US High-Yield Market Capped Index	419.90	-0.75	-2.25	419.90	-0.75	-2.25	419.90	-0.75	-2.25
US High-Yield Cash Pay Capped Index	415.88	-0.75	-2.23	415.88	-0.75	-2.23	415.88	-0.75	-2.23
LATAM Government Bond Index (LATAMGBI)	227.72	-0.20	-0.93	104.75	-0.23	0.56	146.62	-0.22	-1.40
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.27	0.02	-0.64	234.76	-1.16	-2.59	290.39	0.03	-0.58
EMU Government Bond Index (EGBI)	252.31	0.11	-0.60	239.55	-1.07	-2.55	295.81	0.12	-0.53
Eurodollar Bond Index	459.28	0.16	-2.73	459.28	0.16	-2.73	459.28	0.16	-2.73
Eurosterling Bond Index	557.95	-0.32	-2.26	477.60	-1.19	-3.36	490.96	-0.30	-2.24
Euroyen Bond Index	186.67	-0.07	-0.43	161.32	-1.04	-0.68	372.51	-0.07	-0.41
CEEMEA Government Bond Index (CEEMEAGBI)	177.78	0.03	-1.02	92.29	-0.15	-1.46	128.26	-0.01	-1.32
Middle East and North Africa Broad Bond Index (MENABBI)	170.70	0.23	-2.31	170.70	0.23	-2.31	170.70	0.23	-2.31
Asian Government Bond Index (AGBI)	195.46	-0.13	-0.19	168.01	-0.67	-0.45	168.60	-0.13	-0.35

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)	185.18	-0.13	-0.34	192.86	-0.62	-0.77	144.98	-0.14	-0.50
AsiaPac Government Bond Index (APGBI)	197.83	-0.16	-0.41	164.36	-0.81	-1.00	166.15	-0.16	-0.55
Asian Broad Bond Index (ABBI)	220.58	-0.20	-2.30	220.58	-0.20	-2.30	220.58	-0.20	-2.30
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.78	-0.05	0.85	145.33	-0.71	0.99	131.25	-0.06	0.61
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.72	-0.05	0.85	145.27	-0.71	1.00	131.20	-0.06	0.62
Dim Sum (Offshore CNY) Bond Index	149.71	0.03	0.62	154.66	-0.65	0.45	118.79	0.02	0.44
Australian Broad Investment-Grade Bond Index (AusBIG)	318.09	-0.35	-1.94	373.59	-1.87	-4.90	203.65	-0.31	-1.87
Emerging Markets Government Bond Index (EMGBI)	254.83	-0.07	0.11	141.09	-0.50	0.27	160.77	-0.09	-0.15
Emerging Markets Inflation-Linked Securities Index (EMILSI)	443.97	-0.24	-0.53	155.44	-0.24	1.34	193.70	-0.28	-1.25
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	902.70	0.17	-3.35	902.70	0.17	-3.35	902.70	0.17	-3.35
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	968.46	0.18	-3.05	968.46	0.18	-3.05	968.46	0.18	-3.05
Debt Capacity World Government Bond Index (DCWGBI)	183.57	0.00	-1.12	171.72	-0.73	-2.27	195.14	0.01	-1.12
Time-Weighted US Fallen Angel Bond Index	826.00	-0.98	-3.33	826.00	-0.98	-3.33	826.00	-0.98	-3.33

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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