

FTSE Russell Indexes - January 14, 2022 Performance (USD Terms)

Pricing Date: January 14, 2022, Settlement Date: January 14, 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)	245.95	-0.36	-1.22	241.84	-0.44	-0.90	275.84	-0.36	-1.22
World Government Bond Index (WGBI)	795.55	-0.35	-1.08	1,015.43	-0.42	-0.64	946.69	-0.35	-1.08
World Government Bond Index - Developed Markets (WGBI - DM)	791.48	-0.36	-1.10	1,015.81	-0.43	-0.66	949.88	-0.36	-1.10
World Government Bond Index - Extended (WGBI - Extended)	803.14	-0.33	-1.01	1,024.90	-0.38	-0.57	946.31	-0.34	-1.01
World Inflation-Linked Securities Index (WorldILSI)	208.79	-0.37	-1.23	181.04	-0.55	-0.74	211.49	-0.38	-1.24
US Broad Investment-Grade Bond Index (USBIG)	1,906.40	-0.45	-1.77	1,906.40	-0.45	-1.77	1,906.40	-0.45	-1.77
US Treasury Index	1,640.48	-0.44	-1.73	1,640.48	-0.44	-1.73	1,640.48	-0.44	-1.73
US High-Yield Market Index	1,232.95	-0.20	-0.77	1,232.95	-0.20	-0.77	1,232.95	-0.20	-0.77
US High-Yield Cash Pay Index	1,207.65	-0.20	-0.76	1,207.65	-0.20	-0.76	1,207.65	-0.20	-0.76
US High-Yield Market Capped Index	426.44	-0.20	-0.72	426.44	-0.20	-0.72	426.44	-0.20	-0.72
US High-Yield Cash Pay Capped Index	422.33	-0.20	-0.71	422.33	-0.20	-0.71	422.33	-0.20	-0.71
LATAM Government Bond Index (LATAMGBI)	227.22	-0.08	-1.14	104.36	-0.25	0.18	146.64	-0.09	-1.39
Euro Broad Investment-Grade Bond Index (EuroBIG)	247.63	-0.30	-0.50	241.10	-0.53	0.04	290.70	-0.30	-0.47
EMU Government Bond Index (EGBI)	252.62	-0.32	-0.48	245.96	-0.55	0.06	296.06	-0.32	-0.45
Eurodollar Bond Index	462.60	-0.64	-2.03	462.60	-0.64	-2.03	462.60	-0.64	-2.03
Eurosterling Bond Index	564.97	-0.23	-1.03	494.14	-0.60	-0.01	496.96	-0.23	-1.04
Euroyen Bond Index	187.00	-0.07	-0.25	163.97	0.23	0.95	373.12	-0.07	-0.25
CEEMEA Government Bond Index (CEEMEAGBI)	178.09	-0.04	-0.84	94.19	-0.08	0.57	128.65	-0.04	-1.02
Middle East and North Africa Broad Bond Index (MENABBI)	171.24	-0.54	-2.00	171.24	-0.54	-2.00	171.24	-0.54	-2.00
Asian Government Bond Index (AGBI)	195.46	-0.10	-0.19	168.93	0.05	0.10	168.72	-0.11	-0.27

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)	185.32	-0.04	-0.27	194.37	-0.02	0.00	145.19	-0.04	-0.36
AsiaPac Government Bond Index (APGBI)	198.08	-0.09	-0.28	165.86	-0.07	-0.09	166.46	-0.09	-0.36
Asian Broad Bond Index (ABBI)	220.85	-0.39	-2.19	220.85	-0.39	-2.19	220.85	-0.39	-2.19
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.91	0.01	0.27	144.98	0.28	0.75	130.65	0.00	0.15
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.83	0.01	0.27	144.91	0.28	0.75	130.59	0.00	0.15
Dim Sum (Offshore CNY) Bond Index	149.17	0.09	0.26	154.48	0.25	0.34	118.47	0.08	0.16
Australian Broad Investment-Grade Bond Index (AusBIG)	321.66	-0.01	-0.84	387.44	-0.95	-1.37	205.81	-0.01	-0.83
Emerging Markets Government Bond Index (EMGBI)	254.09	-0.03	-0.18	141.37	0.09	0.47	160.50	-0.04	-0.32
Emerging Markets Inflation-Linked Securities Index (EMILSI)	442.04	-0.05	-0.96	153.43	-0.30	0.03	193.53	-0.08	-1.34
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	907.94	-0.62	-2.79	907.94	-0.62	-2.79	907.94	-0.62	-2.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	972.68	-0.61	-2.62	972.68	-0.61	-2.62	972.68	-0.61	-2.62
Debt Capacity World Government Bond Index (DCWGBI)	184.02	-0.28	-0.88	174.98	-0.42	-0.41	195.59	-0.28	-0.89
Time-Weighted US Fallen Angel Bond Index	843.62	-0.23	-1.27	843.62	-0.23	-1.27	843.62	-0.23	-1.27

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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