

FTSE Russell Indexes - December 31, 2021 Performance (USD Terms)

Pricing Date: December 31, 2021, Settlement Date: December 31, 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)	249.00	0.08	-0.64	244.03	0.22	-0.29	279.24	0.08	-0.59
World Government Bond Index (WGBI)	804.24	0.09	-0.96	1,021.97	0.25	-0.62	956.99	0.09	-0.91
World Government Bond Index - Developed Markets (WGBI - DM)	800.31	0.09	-0.97	1,022.60	0.25	-0.67	960.40	0.09	-0.91
World Government Bond Index - Extended (WGBI - Extended)	811.34	0.08	-0.86	1,030.83	0.23	-0.55	956.01	0.08	-0.83
World Inflation-Linked Securities Index (WorldILSI)	211.39	0.10	-1.72	182.38	0.31	-0.57	214.15	0.09	-1.73
US Broad Investment-Grade Bond Index (USBIG)	1,940.67	0.12	-0.30	1,940.67	0.12	-0.30	1,940.67	0.12	-0.30
US Treasury Index	1,669.29	0.20	-0.56	1,669.29	0.20	-0.56	1,669.29	0.20	-0.56
US High-Yield Market Index	1,242.54	0.00	1.98	1,242.54	0.00	1.98	1,242.54	0.00	1.98
US High-Yield Cash Pay Index	1,216.91	0.00	2.00	1,216.91	0.00	2.00	1,216.91	0.00	2.00
US High-Yield Market Capped Index	429.55	0.00	1.95	429.55	0.00	1.95	429.55	0.00	1.95
US High-Yield Cash Pay Capped Index	425.37	0.00	1.98	425.37	0.00	1.98	425.37	0.00	1.98
LATAM Government Bond Index (LATAMGBI)	229.85	0.05	1.13	104.17	-0.11	3.33	148.71	0.03	0.60
Euro Broad Investment-Grade Bond Index (EuroBIG)	248.87	0.00	-1.21	241.01	0.37	-0.19	292.08	0.00	-1.08
EMU Government Bond Index (EGBI)	253.83	0.00	-1.66	245.81	0.37	-0.65	297.40	0.00	-1.54
Eurodollar Bond Index	472.17	0.05	-0.12	472.17	0.05	-0.12	472.17	0.05	-0.12
Eurosterling Bond Index	570.85	0.17	-1.14	494.21	0.53	1.21	502.20	0.17	-1.09
Euroyen Bond Index	187.47	0.00	-0.07	162.42	0.00	-1.47	374.04	0.00	0.00
CEEMEA Government Bond Index (CEEMEAGBI)	179.61	0.14	-0.22	93.65	0.24	0.79	129.98	0.14	-0.53
Middle East and North Africa Broad Bond Index (MENABBI)	174.73	-0.15	1.25	174.73	-0.15	1.25	174.73	-0.15	1.25
Asian Government Bond Index (AGBI)	195.82	-0.01	0.23	168.77	0.04	0.32	169.19	-0.02	0.03

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)	185.81	-0.01	0.07	194.37	0.05	0.42	145.71	-0.02	-0.14
AsiaPac Government Bond Index (APGBI)	198.64	-0.04	0.18	166.01	0.04	0.54	167.06	-0.04	0.01
Asian Broad Bond Index (ABBI)	225.79	0.06	0.14	225.79	0.06	0.14	225.79	0.06	0.14
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	151.50	0.00	0.68	143.91	0.05	0.64	130.46	-0.01	0.39
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	151.42	0.00	0.68	143.83	0.05	0.64	130.39	-0.01	0.39
Dim Sum (Offshore CNY) Bond Index	148.78	-0.00	0.23	153.97	0.26	0.51	118.27	-0.01	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	324.39	-0.23	-0.05	392.82	0.01	2.48	207.54	-0.23	-0.01
Emerging Markets Government Bond Index (EMGBI)	254.54	0.03	0.49	140.71	0.07	0.89	161.01	0.02	0.18
Emerging Markets Inflation-Linked Securities Index (EMILSI)	446.32	0.04	1.50	153.38	-0.11	3.06	196.16	0.02	0.86
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	934.02	0.03	1.77	934.02	0.03	1.77	934.02	0.03	1.77
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	998.89	0.03	1.49	998.89	0.03	1.49	998.89	0.03	1.49
Debt Capacity World Government Bond Index (DCWGBI)	185.66	0.06	-0.97	175.71	0.26	-0.17	197.34	0.06	-0.95
Time-Weighted US Fallen Angel Bond Index	854.49	0.04	1.76	854.49	0.04	1.76	854.49	0.04	1.76

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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