

FTSE Russell Indexes - January 24, 2022 Performance (USD Terms)

Pricing Date: January 24, 2022, Settlement Date: January 24, 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)	246.03	0.01	-1.19	240.80	-0.17	-1.32	275.95	0.01	-1.18
World Government Bond Index (WGBI)	797.04	0.09	-0.90	1,011.86	-0.14	-0.99	948.56	0.10	-0.88
World Government Bond Index - Developed Markets (WGBI - DM)	792.95	0.09	-0.92	1,012.28	-0.14	-1.01	951.76	0.10	-0.90
World Government Bond Index - Extended (WGBI - Extended)	804.73	0.09	-0.82	1,021.78	-0.12	-0.88	948.22	0.10	-0.81
World Inflation-Linked Securities Index (WorldILSI)	208.77	0.87	-1.24	179.39	0.49	-1.64	211.49	0.88	-1.24
US Broad Investment-Grade Bond Index (USBIG)	1,905.29	-0.09	-1.82	1,905.29	-0.09	-1.82	1,905.29	-0.09	-1.82
US Treasury Index	1,644.57	0.03	-1.48	1,644.57	0.03	-1.48	1,644.57	0.03	-1.48
US High-Yield Market Index	1,219.44	-0.39	-1.86	1,219.44	-0.39	-1.86	1,219.44	-0.39	-1.86
US High-Yield Cash Pay Index	1,194.49	-0.39	-1.84	1,194.49	-0.39	-1.84	1,194.49	-0.39	-1.84
US High-Yield Market Capped Index	421.83	-0.39	-1.80	421.83	-0.39	-1.80	421.83	-0.39	-1.80
US High-Yield Cash Pay Capped Index	417.78	-0.39	-1.78	417.78	-0.39	-1.78	417.78	-0.39	-1.78
LATAM Government Bond Index (LATAMGBI)	227.85	0.29	-0.87	104.54	-0.46	0.36	146.79	0.27	-1.29
Euro Broad Investment-Grade Bond Index (EuroBIG)	248.01	0.11	-0.35	238.84	-0.22	-0.90	291.21	0.12	-0.30
EMU Government Bond Index (EGBI)	253.14	0.16	-0.27	243.78	-0.18	-0.83	296.73	0.16	-0.22
Eurodollar Bond Index	460.90	-0.29	-2.39	460.90	-0.29	-2.39	460.90	-0.29	-2.39
Eurosterling Bond Index	563.34	0.14	-1.31	484.81	-0.53	-1.90	495.62	0.15	-1.31
Euroyen Bond Index	186.87	0.00	-0.32	163.64	-0.23	0.75	372.89	0.01	-0.31
CEEMEA Government Bond Index (CEEMEAGBI)	177.76	-0.41	-1.03	92.54	-1.64	-1.19	128.32	-0.42	-1.27
Middle East and North Africa Broad Bond Index (MENABBI)	170.95	-0.15	-2.17	170.95	-0.15	-2.17	170.95	-0.15	-2.17
Asian Government Bond Index (AGBI)	195.89	0.09	0.03	169.20	0.12	0.26	169.00	0.07	-0.11

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)	185.52	0.05	-0.16	194.23	0.02	-0.07	145.26	0.03	-0.31
AsiaPac Government Bond Index (APGBI)	198.37	0.08	-0.14	165.67	-0.04	-0.20	166.62	0.06	-0.26
Asian Broad Bond Index (ABBI)	221.33	0.04	-1.97	221.33	0.04	-1.97	221.33	0.04	-1.97
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.08	0.18	1.04	146.37	0.30	1.71	131.55	0.15	0.84
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.02	0.18	1.05	146.31	0.30	1.72	131.50	0.15	0.85
Dim Sum (Offshore CNY) Bond Index	149.43	0.06	0.43	155.20	0.12	0.80	118.60	0.04	0.27
Australian Broad Investment-Grade Bond Index (AusBIG)	320.20	0.01	-1.29	379.11	-1.24	-3.49	204.94	0.03	-1.25
Emerging Markets Government Bond Index (EMGBI)	255.17	0.04	0.25	141.77	-0.17	0.75	161.04	0.02	0.02
Emerging Markets Inflation-Linked Securities Index (EMILSI)	444.04	0.12	-0.51	154.61	-0.88	0.80	193.93	0.07	-1.14
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	904.14	-0.29	-3.20	904.14	-0.29	-3.20	904.14	-0.29	-3.20
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	969.13	-0.25	-2.98	969.13	-0.25	-2.98	969.13	-0.25	-2.98
Debt Capacity World Government Bond Index (DCWGBI)	184.32	0.10	-0.72	173.75	-0.28	-1.11	195.91	0.11	-0.73
Time-Weighted US Fallen Angel Bond Index	833.38	-0.44	-2.47	833.38	-0.44	-2.47	833.38	-0.44	-2.47

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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