

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

Pricing Date: April 12, 2022, Settlement Date: April 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)	230.84	0.17	-1.99	221.21	0.14	-2.98	259.18	0.17	-1.96
World Government Bond Index (WGBI)	750.87	0.18	-1.84	926.11	0.17	-3.12	894.63	0.18	-1.81
World Government Bond Index - Developed Markets (WGBI - DM)	746.42	0.18	-1.86	925.15	0.17	-3.16	897.11	0.18	-1.83
World Government Bond Index - Extended (WGBI - Extended)	760.66	0.17	-1.75	939.48	0.16	-2.99	896.92	0.17	-1.72
World Inflation-Linked Securities Index (WorldILSI)	200.53	0.34	-2.43	169.14	0.34	-3.28	203.25	0.33	-2.41
US Broad Investment-Grade Bond Index (USBIG)	1,781.17	0.24	-2.35	1,781.17	0.24	-2.35	1,781.17	0.24	-2.35
US Treasury Index	1,545.31	0.31	-2.10	1,545.31	0.31	-2.10	1,545.31	0.31	-2.10
US High-Yield Market Index	1,165.42	0.15	-1.89	1,165.42	0.15	-1.89	1,165.42	0.15	-1.89
US High-Yield Cash Pay Index	1,141.65	0.15	-1.90	1,141.65	0.15	-1.90	1,141.65	0.15	-1.90
US High-Yield Market Capped Index	403.44	0.15	-1.87	403.44	0.15	-1.87	403.44	0.15	-1.87
US High-Yield Cash Pay Capped Index	399.60	0.15	-1.87	399.60	0.15	-1.87	399.60	0.15	-1.87
LATAM Government Bond Index (LATAMGBI)	221.56	-0.12	-1.45	108.20	0.69	-1.00	140.79	-0.15	-1.68
Euro Broad Investment-Grade Bond Index (EuroBIG)	231.04	0.10	-1.91	213.93	-0.12	-4.14	272.13	0.10	-1.83
EMU Government Bond Index (EGBI)	235.26	0.16	-2.20	217.84	-0.06	-4.42	276.66	0.16	-2.11
Eurodollar Bond Index	425.86	0.03	-2.67	425.86	0.03	-2.67	425.86	0.03	-2.67
Eurosterling Bond Index	528.31	0.14	-1.15	440.26	0.11	-2.12	465.07	0.14	-1.15
Euroyen Bond Index	185.68	-0.07	-0.08	148.00	0.21	-3.11	371.03	-0.07	-0.06
CEEMEA Government Bond Index (CEEMEAGBI)	147.99	0.12	-1.66	73.60	0.39	-2.80	102.62	0.10	-1.76
Middle East and North Africa Broad Bond Index (MENABBI)	161.88	-0.56	-2.43	161.88	-0.56	-2.43	161.88	-0.56	-2.43
Asian Government Bond Index (AGBI)	192.54	0.01	-0.57	164.26	-0.07	-1.32	165.43	0.00	-0.61

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)	182.61	-0.16	-0.77	187.77	-0.28	-1.53	142.34	-0.17	-0.83
AsiaPac Government Bond Index (APGBI)	193.79	-0.04	-0.67	160.93	-0.03	-1.39	162.16	-0.05	-0.71
Asian Broad Bond Index (ABBI)	206.78	-0.29	-1.89	206.78	-0.29	-1.89	206.78	-0.29	-1.89
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.11	0.03	0.31	145.48	0.01	-0.14	130.82	0.02	0.23
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.04	0.03	0.31	145.41	0.01	-0.13	130.76	0.02	0.23
Dim Sum (Offshore CNY) Bond Index	149.16	0.01	0.01	153.94	0.10	-0.43	117.73	0.00	-0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	299.72	-0.35	-1.26	373.58	0.39	-1.60	191.61	-0.35	-1.24
Emerging Markets Government Bond Index (EMGBI)	245.95	-0.04	-0.35	135.80	0.06	-0.77	153.44	-0.05	-0.44
Emerging Markets Inflation-Linked Securities Index (EMILSI)	472.66	-0.06	0.74	180.21	0.91	1.89	201.73	-0.09	0.40
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	808.93	-0.60	-3.44	808.93	-0.60	-3.44	808.93	-0.60	-3.44
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	864.64	-0.55	-3.29	864.64	-0.55	-3.29	864.64	-0.55	-3.29
Debt Capacity World Government Bond Index (DCWGBI)	173.41	0.14	-1.82	159.63	0.17	-3.10	184.43	0.13	-1.79
Time-Weighted US Fallen Angel Bond Index	787.97	-0.09	-2.00	787.97	-0.09	-2.00	787.97	-0.09	-2.00

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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