

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

Pricing Date: April 27, 2022, Settlement Date: April 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)	229.24	-0.19	-2.67	216.43	-0.69	-5.08	257.51	-0.17	-2.59
World Government Bond Index (WGBI)	747.91	-0.14	-2.23	905.45	-0.75	-5.28	891.62	-0.12	-2.14
World Government Bond Index - Developed Markets (WGBI - DM)	743.49	-0.14	-2.25	904.85	-0.75	-5.29	894.13	-0.12	-2.15
World Government Bond Index - Extended (WGBI - Extended)	758.07	-0.13	-2.08	918.38	-0.73	-5.17	894.30	-0.12	-2.01
World Inflation-Linked Securities Index (WorldILSI)	199.76	-0.51	-2.80	164.66	-1.11	-5.85	202.67	-0.47	-2.69
US Broad Investment-Grade Bond Index (USBIG)	1,763.72	-0.25	-3.31	1,763.72	-0.25	-3.31	1,763.72	-0.25	-3.31
US Treasury Index	1,536.69	-0.20	-2.64	1,536.69	-0.20	-2.64	1,536.69	-0.20	-2.64
US High-Yield Market Index	1,153.73	-0.20	-2.88	1,153.73	-0.20	-2.88	1,153.73	-0.20	-2.88
US High-Yield Cash Pay Index	1,130.25	-0.20	-2.88	1,130.25	-0.20	-2.88	1,130.25	-0.20	-2.88
US High-Yield Market Capped Index	399.45	-0.20	-2.84	399.45	-0.20	-2.84	399.45	-0.20	-2.84
US High-Yield Cash Pay Capped Index	395.66	-0.20	-2.84	395.66	-0.20	-2.84	395.66	-0.20	-2.84
LATAM Government Bond Index (LATAMGBI)	218.98	-0.11	-2.60	102.07	-0.60	-6.61	138.93	-0.11	-2.97
Euro Broad Investment-Grade Bond Index (EuroBIG)	229.77	-0.16	-2.45	205.79	-1.41	-7.79	271.02	-0.12	-2.23
EMU Government Bond Index (EGBI)	234.16	-0.12	-2.65	209.72	-1.36	-7.98	275.76	-0.08	-2.43
Eurodollar Bond Index	419.62	-0.46	-4.09	419.62	-0.46	-4.09	419.62	-0.46	-4.09
Eurosterling Bond Index	523.87	-0.42	-1.99	418.71	-1.34	-6.91	461.57	-0.38	-1.89
Euroyen Bond Index	185.47	-0.01	-0.19	144.20	-0.91	-5.60	370.74	-0.00	-0.13
CEEMEA Government Bond Index (CEEMEAGBI)	148.06	-0.07	-1.62	69.68	-1.22	-7.97	102.61	-0.05	-1.78
Middle East and North Africa Broad Bond Index (MENABBI)	159.64	-0.21	-3.77	159.64	-0.21	-3.77	159.64	-0.21	-3.77
Asian Government Bond Index (AGBI)	192.54	-0.03	-0.57	160.33	-0.36	-3.68	165.33	-0.03	-0.67

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)	182.69	-0.01	-0.73	184.25	-0.25	-3.37	142.31	-0.01	-0.85
AsiaPac Government Bond Index (APGBI)	193.79	-0.00	-0.67	156.61	-0.37	-4.04	162.10	0.00	-0.75
Asian Broad Bond Index (ABBI)	205.32	-0.05	-2.58	205.32	-0.05	-2.58	205.32	-0.05	-2.58
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.21	-0.05	0.38	141.48	-0.18	-2.88	130.78	-0.06	0.20
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.14	-0.05	0.38	141.41	-0.18	-2.88	130.72	-0.06	0.20
Dim Sum (Offshore CNY) Bond Index	148.98	-0.05	-0.12	148.65	-0.17	-3.85	117.48	-0.05	-0.28
Australian Broad Investment-Grade Bond Index (AusBIG)	299.18	0.14	-1.44	354.11	-0.52	-6.73	191.47	0.15	-1.32
Emerging Markets Government Bond Index (EMGBI)	245.11	-0.06	-0.69	131.25	-0.33	-4.09	152.78	-0.06	-0.87
Emerging Markets Inflation-Linked Securities Index (EMILSI)	473.15	0.10	0.85	169.64	-0.49	-4.09	201.14	0.08	0.11
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	795.92	-0.21	-5.00	795.92	-0.21	-5.00	795.92	-0.21	-5.00
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	848.89	-0.26	-5.05	848.89	-0.26	-5.05	848.89	-0.26	-5.05
Debt Capacity World Government Bond Index (DCWGBI)	172.84	-0.12	-2.14	155.11	-0.84	-5.84	183.94	-0.10	-2.05
Time-Weighted US Fallen Angel Bond Index	774.76	-0.18	-3.64	774.76	-0.18	-3.64	774.76	-0.18	-3.64

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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