

# FTSE Russell Indexes - June 22, 2022 Performance (USD Terms)

Pricing Date: June 22, 2022, Settlement Date: June 22, 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)	220.99	0.80	-2.74	207.89	0.91	-3.66	248.54	0.79	-2.68
World Government Bond Index (WGBI)	720.72	0.86	-2.36	865.48	0.98	-3.75	860.43	0.85	-2.28
World Government Bond Index - Developed Markets (WGBI - DM)	715.58	0.87	-2.41	863.81	1.01	-3.80	861.93	0.86	-2.33
World Government Bond Index - Extended (WGBI - Extended)	732.31	0.81	-2.24	878.83	0.90	-3.68	864.98	0.80	-2.17
World Inflation-Linked Securities Index (WorldILSI)	185.31	1.34	-3.34	152.09	1.48	-4.51	188.15	1.30	-3.26
US Broad Investment-Grade Bond Index (USBIG)	1,720.35	0.84	-2.45	1,720.35	0.84	-2.45	1,720.35	0.84	-2.45
US Treasury Index	1,504.72	0.96	-1.77	1,504.72	0.96	-1.77	1,504.72	0.96	-1.77
US High-Yield Market Index	1,083.53	-0.46	-5.62	1,083.53	-0.46	-5.62	1,083.53	-0.46	-5.62
US High-Yield Cash Pay Index	1,061.68	-0.46	-5.61	1,061.68	-0.46	-5.61	1,061.68	-0.46	-5.61
US High-Yield Market Capped Index	375.08	-0.46	-5.60	375.08	-0.46	-5.60	375.08	-0.46	-5.60
US High-Yield Cash Pay Capped Index	371.60	-0.46	-5.59	371.60	-0.46	-5.59	371.60	-0.46	-5.59
LATAM Government Bond Index (LATAMGBI)	217.80	0.15	-1.48	101.74	0.31	-5.45	136.74	0.13	-1.81
Euro Broad Investment-Grade Bond Index (EuroBIG)	215.81	0.94	-3.67	194.74	1.24	-4.71	255.38	0.92	-3.51
EMU Government Bond Index (EGBI)	219.30	1.15	-3.43	197.89	1.46	-4.48	259.10	1.13	-3.28
Eurodollar Bond Index	407.62	0.63	-2.85	407.62	0.63	-2.85	407.62	0.63	-2.85
Eurosterling Bond Index	496.50	1.20	-3.15	390.63	1.41	-5.41	437.94	1.16	-3.06
Euroyen Bond Index	184.49	-0.05	-0.51	135.49	0.16	-5.78	369.60	-0.05	-0.39
CEEMEA Government Bond Index (CEEMEAGBI)	143.73	1.13	-2.04	66.89	0.97	-4.26	98.97	1.10	-2.30
Middle East and North Africa Broad Bond Index (MENABBI)	153.63	0.37	-3.47	153.63	0.37	-3.47	153.63	0.37	-3.47
Asian Government Bond Index (AGBI)	191.43	0.18	-0.81	155.56	-0.10	-2.68	164.23	0.18	-0.80

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)	181.24	0.18	-0.58	178.45	-0.12	-2.26	140.92	0.17	-0.62
AsiaPac Government Bond Index (APGBI)	191.73	0.23	-1.12	151.20	-0.09	-3.12	160.28	0.22	-1.10
Asian Broad Bond Index (ABBI)	199.68	0.18	-2.45	199.68	0.18	-2.45	199.68	0.18	-2.45
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	154.26	0.03	0.05	139.04	-0.22	-0.84	131.45	0.03	0.00
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	154.18	0.03	0.05	138.97	-0.22	-0.84	131.38	0.03	0.00
Dim Sum (Offshore CNY) Bond Index	149.78	0.00	-0.03	147.01	-0.27	-0.41	117.76	-0.00	-0.10
Australian Broad Investment-Grade Bond Index (AusBIG)	284.66	0.57	-3.61	329.21	-0.09	-6.70	182.61	0.59	-3.45
Emerging Markets Government Bond Index (EMGBI)	244.85	0.13	-0.46	128.57	-0.10	-2.06	152.12	0.13	-0.56
Emerging Markets Inflation-Linked Securities Index (EMILSI)	481.90	-0.29	0.14	168.72	-0.35	-5.46	201.19	-0.29	-0.52
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	744.10	0.13	-5.74	744.10	0.13	-5.74	744.10	0.13	-5.74
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	792.66	0.06	-5.79	792.66	0.06	-5.79	792.66	0.06	-5.79
Debt Capacity World Government Bond Index (DCWGBI)	166.12	0.87	-2.54	147.96	0.96	-4.11	177.00	0.86	-2.47
Time-Weighted US Fallen Angel Bond Index	730.92	-0.19	-5.33	730.92	-0.19	-5.33	730.92	-0.19	-5.33

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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