

FTSE Russell Indexes - May 6, 2022 Performance (USD Terms)

Pricing Date: May 6, 2022, Settlement Date: May 6, 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)	225.09	-0.49	-1.19	212.49	-0.37	-1.23	252.92	-0.49	-1.18
World Government Bond Index (WGBI)	734.13	-0.46	-1.25	887.46	-0.36	-1.37	875.48	-0.46	-1.24
World Government Bond Index - Developed Markets (WGBI - DM)	729.48	-0.47	-1.28	886.60	-0.35	-1.39	877.61	-0.47	-1.27
World Government Bond Index - Extended (WGBI - Extended)	744.95	-0.43	-1.18	900.13	-0.39	-1.40	879.06	-0.42	-1.17
World Inflation-Linked Securities Index (WorldILSI)	193.05	-1.37	-2.97	158.74	-1.29	-3.38	195.94	-1.35	-2.95
US Broad Investment-Grade Bond Index (USBIG)	1,732.64	-0.36	-1.23	1,732.64	-0.36	-1.23	1,732.64	-0.36	-1.23
US Treasury Index	1,509.90	-0.27	-1.31	1,509.90	-0.27	-1.31	1,509.90	-0.27	-1.31
US High-Yield Market Index	1,132.03	-0.77	-1.29	1,132.03	-0.77	-1.29	1,132.03	-0.77	-1.29
US High-Yield Cash Pay Index	1,108.90	-0.78	-1.30	1,108.90	-0.78	-1.30	1,108.90	-0.78	-1.30
US High-Yield Market Capped Index	391.97	-0.78	-1.29	391.97	-0.78	-1.29	391.97	-0.78	-1.29
US High-Yield Cash Pay Capped Index	388.22	-0.78	-1.29	388.22	-0.78	-1.29	388.22	-0.78	-1.29
LATAM Government Bond Index (LATAMGBI)	217.71	-0.32	-0.61	101.89	0.03	-0.53	137.87	-0.34	-0.73
Euro Broad Investment-Grade Bond Index (EuroBIG)	224.19	-0.82	-1.41	202.04	-0.33	-1.10	264.64	-0.82	-1.39
EMU Government Bond Index (EGBI)	227.61	-0.84	-1.62	205.12	-0.34	-1.31	268.28	-0.84	-1.60
Eurodollar Bond Index	411.38	-0.68	-1.26	411.38	-0.68	-1.26	411.38	-0.68	-1.26
Eurosterling Bond Index	515.89	-0.56	-0.79	407.32	-0.73	-2.39	454.72	-0.55	-0.78
Euroyen Bond Index	185.32	-0.06	-0.09	141.78	-0.18	-0.74	370.54	-0.06	-0.07
CEEMEA Government Bond Index (CEEMEAGBI)	146.01	-0.67	-1.07	68.41	-0.59	-1.84	101.10	-0.68	-1.13
Middle East and North Africa Broad Bond Index (MENABBI)	155.77	-0.81	-1.88	155.77	-0.81	-1.88	155.77	-0.81	-1.88
Asian Government Bond Index (AGBI)	191.61	-0.09	-0.39	157.42	-0.80	-1.56	164.49	-0.09	-0.40

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)	181.18	-0.25	-0.75	180.63	-1.00	-1.79	141.08	-0.25	-0.77
AsiaPac Government Bond Index (APGBI)	192.43	-0.14	-0.59	153.60	-0.81	-1.65	160.92	-0.14	-0.59
Asian Broad Bond Index (ABBI)	203.04	-0.51	-0.90	203.04	-0.51	-0.90	203.04	-0.51	-0.90
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.39	-0.02	0.04	138.92	-0.95	-1.42	130.88	-0.02	0.03
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.31	-0.02	0.04	138.85	-0.95	-1.42	130.81	-0.02	0.03
Dim Sum (Offshore CNY) Bond Index	148.89	0.01	0.03	146.16	-0.34	-0.89	117.35	0.00	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	292.26	-0.44	-1.93	345.68	-0.91	-2.00	187.11	-0.43	-1.92
Emerging Markets Government Bond Index (EMGBI)	244.26	-0.20	-0.27	129.32	-0.74	-1.21	152.16	-0.20	-0.31
Emerging Markets Inflation-Linked Securities Index (EMILSI)	472.25	-0.32	-0.23	169.15	-0.49	-1.21	200.21	-0.35	-0.42
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	775.47	-0.97	-1.79	775.47	-0.97	-1.79	775.47	-0.97	-1.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	827.59	-0.91	-1.66	827.59	-0.91	-1.66	827.59	-0.91	-1.66
Debt Capacity World Government Bond Index (DCWGBI)	169.59	-0.52	-1.25	152.02	-0.39	-1.43	180.54	-0.52	-1.24
Time-Weighted US Fallen Angel Bond Index	759.05	-0.87	-1.50	759.05	-0.87	-1.50	759.05	-0.87	-1.50

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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