

FTSE Russell Indexes - May 9, 2022 Performance (USD Terms)

Pricing Date: May 9, 2022, Settlement Date: May 9, 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)	225.50	0.18	-1.01	212.44	-0.02	-1.26	253.39	0.19	-0.99
World Government Bond Index (WGBI)	735.56	0.19	-1.06	886.95	-0.06	-1.42	877.26	0.20	-1.04
World Government Bond Index - Developed Markets (WGBI - DM)	730.94	0.20	-1.08	886.23	-0.04	-1.43	879.44	0.21	-1.06
World Government Bond Index - Extended (WGBI - Extended)	746.33	0.19	-0.99	899.39	-0.08	-1.48	880.75	0.19	-0.98
World Inflation-Linked Securities Index (WorldILSI)	193.18	0.07	-2.91	158.32	-0.26	-3.63	196.09	0.08	-2.87
US Broad Investment-Grade Bond Index (USBIG)	1,736.72	0.23	-0.99	1,736.72	0.23	-0.99	1,736.72	0.23	-0.99
US Treasury Index	1,513.76	0.26	-1.06	1,513.76	0.26	-1.06	1,513.76	0.26	-1.06
US High-Yield Market Index	1,122.81	-0.81	-2.09	1,122.81	-0.81	-2.09	1,122.81	-0.81	-2.09
US High-Yield Cash Pay Index	1,099.89	-0.81	-2.10	1,099.89	-0.81	-2.10	1,099.89	-0.81	-2.10
US High-Yield Market Capped Index	388.78	-0.81	-2.09	388.78	-0.81	-2.09	388.78	-0.81	-2.09
US High-Yield Cash Pay Capped Index	385.07	-0.81	-2.10	385.07	-0.81	-2.10	385.07	-0.81	-2.10
LATAM Government Bond Index (LATAMGBI)	216.47	-0.57	-1.17	100.10	-1.75	-2.28	137.04	-0.61	-1.33
Euro Broad Investment-Grade Bond Index (EuroBIG)	224.59	0.18	-1.23	201.39	-0.32	-1.41	265.17	0.20	-1.19
EMU Government Bond Index (EGBI)	228.28	0.29	-1.33	204.70	-0.21	-1.51	269.13	0.32	-1.29
Eurodollar Bond Index	412.44	0.26	-1.01	412.44	0.26	-1.01	412.44	0.26	-1.01
Eurosterling Bond Index	516.17	0.05	-0.74	406.02	-0.32	-2.70	454.98	0.06	-0.72
Euroyen Bond Index	185.28	-0.02	-0.12	141.64	-0.10	-0.84	370.49	-0.01	-0.09
CEEMEA Government Bond Index (CEEMEAGBI)	144.96	-0.72	-1.78	67.26	-1.68	-3.49	100.36	-0.73	-1.85
Middle East and North Africa Broad Bond Index (MENABBI)	155.43	-0.22	-2.09	155.43	-0.22	-2.09	155.43	-0.22	-2.09
Asian Government Bond Index (AGBI)	191.56	-0.02	-0.41	156.65	-0.49	-2.04	164.44	-0.03	-0.43

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)	181.11	-0.04	-0.79	179.64	-0.55	-2.33	141.01	-0.04	-0.81
AsiaPac Government Bond Index (APGBI)	192.29	-0.07	-0.66	152.58	-0.66	-2.30	160.81	-0.07	-0.66
Asian Broad Bond Index (ABBI)	203.18	0.07	-0.83	203.18	0.07	-0.83	203.18	0.07	-0.83
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.56	0.11	0.16	138.25	-0.48	-1.89	131.01	0.10	0.13
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.49	0.12	0.16	138.19	-0.48	-1.89	130.95	0.10	0.13
Dim Sum (Offshore CNY) Bond Index	148.93	0.03	0.05	144.89	-0.87	-1.75	117.36	0.01	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	290.85	-0.48	-2.40	338.20	-2.16	-4.12	186.30	-0.43	-2.34
Emerging Markets Government Bond Index (EMGBI)	243.95	-0.13	-0.40	128.30	-0.78	-1.98	151.94	-0.14	-0.45
Emerging Markets Inflation-Linked Securities Index (EMILSI)	471.99	-0.06	-0.29	166.60	-1.51	-2.70	199.94	-0.14	-0.55
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	768.96	-0.84	-2.62	768.96	-0.84	-2.62	768.96	-0.84	-2.62
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	820.60	-0.85	-2.50	820.60	-0.85	-2.50	820.60	-0.85	-2.50
Debt Capacity World Government Bond Index (DCWGBI)	169.85	0.15	-1.10	151.52	-0.33	-1.75	180.83	0.16	-1.08
Time-Weighted US Fallen Angel Bond Index	754.68	-0.58	-2.07	754.68	-0.58	-2.07	754.68	-0.58	-2.07

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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