

FTSE Russell Indexes - April 25, 2022 Performance (USD Terms)

Pricing Date: April 25, 2022, Settlement Date: April 25, 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)	228.95	0.47	-2.79	217.56	0.25	-4.59	257.14	0.47	-2.73
World Government Bond Index (WGBI)	746.90	0.48	-2.36	910.91	0.25	-4.71	890.27	0.48	-2.29
World Government Bond Index - Developed Markets (WGBI - DM)	742.44	0.50	-2.39	910.28	0.28	-4.72	892.72	0.50	-2.31
World Government Bond Index - Extended (WGBI - Extended)	757.14	0.47	-2.20	923.75	0.18	-4.62	893.06	0.47	-2.14
World Inflation-Linked Securities Index (WorldILSI)	200.56	0.13	-2.41	166.87	-0.35	-4.58	203.38	0.14	-2.35
US Broad Investment-Grade Bond Index (USBIG)	1,760.94	0.46	-3.46	1,760.94	0.46	-3.46	1,760.94	0.46	-3.46
US Treasury Index	1,535.29	0.48	-2.73	1,535.29	0.48	-2.73	1,535.29	0.48	-2.73
US High-Yield Market Index	1,154.01	-0.31	-2.85	1,154.01	-0.31	-2.85	1,154.01	-0.31	-2.85
US High-Yield Cash Pay Index	1,130.51	-0.31	-2.85	1,130.51	-0.31	-2.85	1,130.51	-0.31	-2.85
US High-Yield Market Capped Index	399.58	-0.31	-2.81	399.58	-0.31	-2.81	399.58	-0.31	-2.81
US High-Yield Cash Pay Capped Index	395.78	-0.31	-2.81	395.78	-0.31	-2.81	395.78	-0.31	-2.81
LATAM Government Bond Index (LATAMGBI)	219.63	-0.31	-2.31	103.27	-1.82	-5.52	139.35	-0.33	-2.69
Euro Broad Investment-Grade Bond Index (EuroBIG)	229.61	0.56	-2.52	209.36	-0.08	-6.19	270.70	0.57	-2.35
EMU Government Bond Index (EGBI)	233.72	0.64	-2.84	213.11	0.01	-6.50	275.12	0.65	-2.65
Eurodollar Bond Index	419.41	0.29	-4.14	419.41	0.29	-4.14	419.41	0.29	-4.14
Eurosterling Bond Index	524.46	0.45	-1.88	426.19	-0.56	-5.25	461.92	0.46	-1.82
Euroyen Bond Index	185.58	0.08	-0.14	144.78	0.53	-5.22	370.93	0.08	-0.08
CEEMEA Government Bond Index (CEEMEAGBI)	147.88	0.08	-1.74	70.82	-0.78	-6.47	102.46	0.07	-1.92
Middle East and North Africa Broad Bond Index (MENABBI)	159.61	-0.24	-3.80	159.61	-0.24	-3.80	159.61	-0.24	-3.80
Asian Government Bond Index (AGBI)	192.55	0.24	-0.56	160.80	-0.64	-3.40	165.35	0.22	-0.66

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)	182.57	0.13	-0.79	184.46	-0.58	-3.26	142.22	0.12	-0.91
AsiaPac Government Bond Index (APGBI)	193.72	0.21	-0.71	157.05	-0.72	-3.77	162.04	0.21	-0.78
Asian Broad Bond Index (ABBI)	205.14	0.08	-2.67	205.14	0.08	-2.67	205.14	0.08	-2.67
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.26	0.07	0.41	141.58	-0.94	-2.81	130.83	0.05	0.24
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.18	0.07	0.41	141.51	-0.94	-2.81	130.77	0.05	0.24
Dim Sum (Offshore CNY) Bond Index	149.14	0.03	-0.01	148.95	-0.97	-3.66	117.62	0.01	-0.17
Australian Broad Investment-Grade Bond Index (AusBIG)	298.06	0.02	-1.80	354.73	-1.49	-6.56	190.76	0.06	-1.68
Emerging Markets Government Bond Index (EMGBI)	245.21	-0.02	-0.65	131.74	-0.95	-3.74	152.85	-0.04	-0.82
Emerging Markets Inflation-Linked Securities Index (EMILSI)	473.05	0.03	0.83	171.81	-2.28	-2.86	201.19	-0.03	0.13
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	793.85	-0.60	-5.24	793.85	-0.60	-5.24	793.85	-0.60	-5.24
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	848.14	-0.63	-5.13	848.14	-0.63	-5.13	848.14	-0.63	-5.13
Debt Capacity World Government Bond Index (DCWGBI)	172.61	0.46	-2.27	156.40	-0.01	-5.06	183.66	0.46	-2.20
Time-Weighted US Fallen Angel Bond Index	775.46	-0.29	-3.55	775.46	-0.29	-3.55	775.46	-0.29	-3.55

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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