

# FTSE Russell Indexes - May 2, 2022 Performance (USD Terms)

Pricing Date: May 2, 2022, Settlement Date: May 2, 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)	226.79	-0.44	-0.44	213.87	-0.59	-0.59	254.81	-0.44	-0.44
World Government Bond Index (WGBI)	740.59	-0.38	-0.38	894.48	-0.59	-0.59	883.13	-0.38	-0.38
World Government Bond Index - Developed Markets (WGBI - DM)	736.05	-0.39	-0.39	893.65	-0.60	-0.60	885.45	-0.39	-0.39
World Government Bond Index - Extended (WGBI - Extended)	750.99	-0.38	-0.38	907.58	-0.58	-0.58	886.15	-0.37	-0.37
World Inflation-Linked Securities Index (WorldILSI)	197.55	-0.71	-0.71	162.82	-0.89	-0.89	200.46	-0.70	-0.70
US Broad Investment-Grade Bond Index (USBIG)	1,741.68	-0.71	-0.71	1,741.68	-0.71	-0.71	1,741.68	-0.71	-0.71
US Treasury Index	1,520.01	-0.65	-0.65	1,520.01	-0.65	-0.65	1,520.01	-0.65	-0.65
US High-Yield Market Index	1,140.15	-0.58	-0.58	1,140.15	-0.58	-0.58	1,140.15	-0.58	-0.58
US High-Yield Cash Pay Index	1,116.71	-0.60	-0.60	1,116.71	-0.60	-0.60	1,116.71	-0.60	-0.60
US High-Yield Market Capped Index	394.81	-0.57	-0.57	394.81	-0.57	-0.57	394.81	-0.57	-0.57
US High-Yield Cash Pay Capped Index	390.98	-0.59	-0.59	390.98	-0.59	-0.59	390.98	-0.59	-0.59
LATAM Government Bond Index (LATAMGBI)	218.49	-0.25	-0.25	101.66	-0.75	-0.75	138.48	-0.29	-0.29
Euro Broad Investment-Grade Bond Index (EuroBIG)	227.15	-0.10	-0.10	203.56	-0.35	-0.35	268.11	-0.09	-0.09
EMU Government Bond Index (EGBI)	230.95	-0.17	-0.17	206.97	-0.42	-0.42	272.19	-0.16	-0.16
Eurodollar Bond Index	413.84	-0.67	-0.67	413.84	-0.67	-0.67	413.84	-0.67	-0.67
Eurosterling Bond Index	520.09	0.02	0.02	416.23	-0.26	-0.26	458.37	0.02	0.02
Euroyen Bond Index	185.41	-0.04	-0.04	142.04	-0.56	-0.56	370.68	-0.04	-0.04
CEEMEA Government Bond Index (CEEMEAGBI)	147.35	-0.16	-0.16	69.05	-0.93	-0.93	102.07	-0.18	-0.18
Middle East and North Africa Broad Bond Index (MENABBI)	158.07	-0.44	-0.44	158.07	-0.44	-0.44	158.07	-0.44	-0.44
Asian Government Bond Index (AGBI)	191.96	-0.21	-0.21	159.32	-0.37	-0.37	164.80	-0.21	-0.21

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)	182.27	-0.15	-0.15	183.38	-0.29	-0.29	141.94	-0.16	-0.16
AsiaPac Government Bond Index (APGBI)	193.03	-0.27	-0.27	155.39	-0.51	-0.51	161.44	-0.27	-0.27
Asian Broad Bond Index (ABBI)	204.41	-0.23	-0.23	204.41	-0.23	-0.23	204.41	-0.23	-0.23
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.35	0.02	0.02	140.94	0.02	0.02	130.86	0.01	0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.27	0.02	0.02	140.87	0.02	0.02	130.79	0.01	0.01
Dim Sum (Offshore CNY) Bond Index	148.87	0.02	0.02	146.67	-0.54	-0.54	117.37	0.00	0.00
Australian Broad Investment-Grade Bond Index (AusBIG)	296.14	-0.63	-0.63	347.59	-1.46	-1.46	189.59	-0.62	-0.62
Emerging Markets Government Bond Index (EMGBI)	244.89	-0.02	-0.02	130.68	-0.17	-0.17	152.59	-0.03	-0.03
Emerging Markets Inflation-Linked Securities Index (EMILSI)	472.37	-0.21	-0.21	169.17	-1.20	-1.20	200.51	-0.27	-0.27
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	783.60	-0.76	-0.76	783.60	-0.76	-0.76	783.60	-0.76	-0.76
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	835.35	-0.74	-0.74	835.35	-0.74	-0.74	835.35	-0.74	-0.74
Debt Capacity World Government Bond Index (DCWGBI)	171.19	-0.32	-0.32	153.27	-0.62	-0.62	182.23	-0.31	-0.31
Time-Weighted US Fallen Angel Bond Index	765.81	-0.63	-0.63	765.81	-0.63	-0.63	765.81	-0.63	-0.63

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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