

FTSE Russell Indexes - May 31, 2022 Performance (USD Terms)

Pricing Date: May 31, 2022, Settlement Date: May 31, 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)	227.23	-0.51	-0.25	215.78	-0.78	0.30	255.39	-0.51	-0.21
World Government Bond Index (WGBI)	738.11	-0.56	-0.71	899.16	-0.90	-0.07	880.49	-0.56	-0.67
World Government Bond Index - Developed Markets (WGBI - DM)	733.25	-0.57	-0.77	897.97	-0.91	-0.12	882.46	-0.57	-0.72
World Government Bond Index - Extended (WGBI - Extended)	749.11	-0.54	-0.63	912.41	-0.85	-0.05	884.17	-0.54	-0.59
World Inflation-Linked Securities Index (WorldILSI)	191.71	-1.54	-3.64	159.27	-1.82	-3.06	194.49	-1.54	-3.66
US Broad Investment-Grade Bond Index (USBIG)	1,763.64	-0.48	0.54	1,763.64	-0.48	0.54	1,763.64	-0.48	0.54
US Treasury Index	1,531.78	-0.50	0.12	1,531.78	-0.50	0.12	1,531.78	-0.50	0.12
US High-Yield Market Index	1,148.00	0.10	0.10	1,148.00	0.10	0.10	1,148.00	0.10	0.10
US High-Yield Cash Pay Index	1,124.75	0.10	0.11	1,124.75	0.10	0.11	1,124.75	0.10	0.11
US High-Yield Market Capped Index	397.31	0.11	0.06	397.31	0.11	0.06	397.31	0.11	0.06
US High-Yield Cash Pay Capped Index	393.59	0.11	0.07	393.59	0.11	0.07	393.59	0.11	0.07
LATAM Government Bond Index (LATAMGBI)	221.06	-0.34	0.92	107.61	-0.19	5.05	139.25	-0.42	0.26
Euro Broad Investment-Grade Bond Index (EuroBIG)	224.03	-0.59	-1.48	204.37	-1.21	0.04	264.68	-0.59	-1.37
EMU Government Bond Index (EGBI)	227.09	-0.70	-1.84	207.16	-1.32	-0.33	267.89	-0.70	-1.74
Eurodollar Bond Index	419.59	-0.45	0.71	419.59	-0.45	0.71	419.59	-0.45	0.71
Eurosterling Bond Index	512.66	-0.86	-1.41	412.98	-1.20	-1.04	451.77	-0.86	-1.42
Euroyen Bond Index	185.43	-0.01	-0.03	143.81	-0.80	0.68	371.06	-0.01	0.07
CEEMEA Government Bond Index (CEEMEAGBI)	146.72	-0.33	-0.59	69.87	-0.83	0.25	101.30	-0.35	-0.93
Middle East and North Africa Broad Bond Index (MENABBI)	159.16	-0.04	0.26	159.16	-0.04	0.26	159.16	-0.04	0.26
Asian Government Bond Index (AGBI)	192.99	-0.21	0.33	159.84	-0.18	-0.04	165.57	-0.21	0.25

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.



FTSE Russell Indexes - May 31, 2022 Performance (USD Terms)

Pricing Date: May 31, 2022, Settlement Date: May 31, 2022

Index	Local Currency Terms			USD Terms Unhedged			USD Terms Hedged		
	Index	Daily	MTD	Index	Daily	MTD	Index	Daily	MTD
Asian Government Extended Bond Index (AGBI-Extended)	182.30	-0.23	-0.14	182.57	-0.22	-0.73	141.81	-0.23	-0.26
AsiaPac Government Bond Index (APGBI)	193.91	-0.26	0.18	156.07	-0.27	-0.07	162.07	-0.26	0.11
Asian Broad Bond Index (ABBI)	204.69	-0.05	-0.09	204.69	-0.05	-0.09	204.69	-0.05	-0.09
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	154.18	-0.11	0.56	140.22	-0.01	-0.49	131.44	-0.11	0.46
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	154.10	-0.11	0.56	140.15	-0.01	-0.49	131.38	-0.11	0.46
Dim Sum (Offshore CNY) Bond Index	149.83	0.05	0.66	147.61	-0.13	0.09	117.89	0.04	0.44
Australian Broad Investment-Grade Bond Index (AusBIG)	295.31	-0.50	-0.91	352.84	-0.80	0.03	189.13	-0.50	-0.86
Emerging Markets Government Bond Index (EMGBI)	245.98	-0.14	0.43	131.26	-0.17	0.28	152.99	-0.15	0.23
Emerging Markets Inflation-Linked Securities Index (EMILSI)	481.25	-0.19	1.67	178.46	-0.27	4.23	202.25	-0.25	0.59
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	789.39	-0.03	-0.03	789.39	-0.03	-0.03	789.39	-0.03	-0.03
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	841.39	-0.03	-0.03	841.39	-0.03	-0.03	841.39	-0.03	-0.03
Debt Capacity World Government Bond Index (DCWGBI)	170.45	-0.54	-0.75	154.30	-0.92	0.05	181.48	-0.54	-0.73
Time-Weighted US Fallen Angel Bond Index	772.08	0.22	0.19	772.08	0.22	0.19	772.08	0.22	0.19

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.



© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indexes are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indexes or the fitness or suitability of the FTSE Russell Indexes for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indexes is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indexes, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.