

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

Pricing Date: June 6, 2022, Settlement Date: June 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)	224.82	-0.45	-1.06	213.17	-0.48	-1.21	252.71	-0.45	-1.05
World Government Bond Index (WGBI)	730.04	-0.40	-1.09	886.76	-0.45	-1.38	870.97	-0.39	-1.08
World Government Bond Index - Developed Markets (WGBI - DM)	725.05	-0.41	-1.12	885.20	-0.47	-1.42	872.71	-0.40	-1.11
World Government Bond Index - Extended (WGBI - Extended)	741.47	-0.37	-1.02	900.67	-0.39	-1.29	875.24	-0.37	-1.01
World Inflation-Linked Securities Index (WorldILSI)	190.92	-0.63	-0.41	158.52	-0.54	-0.47	193.70	-0.63	-0.40
US Broad Investment-Grade Bond Index (USBIG)	1,745.14	-0.59	-1.05	1,745.14	-0.59	-1.05	1,745.14	-0.59	-1.05
US Treasury Index	1,515.46	-0.49	-1.07	1,515.46	-0.49	-1.07	1,515.46	-0.49	-1.07
US High-Yield Market Index	1,142.69	-0.15	-0.46	1,142.69	-0.15	-0.46	1,142.69	-0.15	-0.46
US High-Yield Cash Pay Index	1,119.71	-0.15	-0.45	1,119.71	-0.15	-0.45	1,119.71	-0.15	-0.45
US High-Yield Market Capped Index	395.62	-0.14	-0.43	395.62	-0.14	-0.43	395.62	-0.14	-0.43
US High-Yield Cash Pay Capped Index	391.97	-0.15	-0.41	391.97	-0.15	-0.41	391.97	-0.15	-0.41
LATAM Government Bond Index (LATAMGBI)	220.07	-0.25	-0.45	107.19	-0.42	-0.39	138.46	-0.31	-0.56
Euro Broad Investment-Grade Bond Index (EuroBIG)	220.87	-0.29	-1.41	201.64	-0.30	-1.33	261.03	-0.27	-1.38
EMU Government Bond Index (EGBI)	223.21	-0.37	-1.71	203.78	-0.38	-1.63	263.39	-0.35	-1.68
Eurodollar Bond Index	415.73	-0.56	-0.92	415.73	-0.56	-0.92	415.73	-0.56	-0.92
Eurosterling Bond Index	508.94	-0.67	-0.72	408.49	-0.40	-1.09	448.53	-0.67	-0.72
Euroyen Bond Index	185.53	-0.01	0.05	140.94	-0.48	-2.00	371.34	0.00	0.08
CEEMEA Government Bond Index (CEEMEAGBI)	146.31	-0.22	-0.28	70.12	0.22	0.37	100.93	-0.26	-0.36
Middle East and North Africa Broad Bond Index (MENABBI)	158.11	-0.27	-0.66	158.11	-0.27	-0.66	158.11	-0.27	-0.66
Asian Government Bond Index (AGBI)	192.81	0.02	-0.09	159.72	0.28	-0.08	165.40	0.02	-0.10

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)	182.12	0.02	-0.10	182.34	0.21	-0.13	141.64	0.01	-0.12
AsiaPac Government Bond Index (APGBI)	193.57	0.02	-0.17	155.92	0.25	-0.10	161.77	0.02	-0.18
Asian Broad Bond Index (ABBI)	203.55	-0.18	-0.56	203.55	-0.18	-0.56	203.55	-0.18	-0.56
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	154.03	-0.08	-0.10	140.30	0.35	0.06	131.30	-0.09	-0.11
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.95	-0.08	-0.10	140.23	0.35	0.06	131.23	-0.09	-0.11
Dim Sum (Offshore CNY) Bond Index	149.89	0.04	0.04	148.32	-0.01	0.48	117.91	0.03	0.02
Australian Broad Investment-Grade Bond Index (AusBIG)	292.62	-0.03	-0.91	351.91	-0.11	-0.26	187.41	-0.02	-0.91
Emerging Markets Government Bond Index (EMGBI)	245.81	-0.02	-0.07	131.44	0.28	0.14	152.83	-0.03	-0.10
Emerging Markets Inflation-Linked Securities Index (EMILSI)	482.28	-0.05	0.21	178.23	-0.09	-0.13	202.29	-0.15	0.02
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	784.34	-0.31	-0.64	784.34	-0.31	-0.64	784.34	-0.31	-0.64
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	835.94	-0.21	-0.65	835.94	-0.21	-0.65	835.94	-0.21	-0.65
Debt Capacity World Government Bond Index (DCWGBI)	168.59	-0.36	-1.09	152.42	-0.35	-1.22	179.51	-0.35	-1.08
Time-Weighted US Fallen Angel Bond Index	768.51	-0.12	-0.46	768.51	-0.12	-0.46	768.51	-0.12	-0.46

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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