

FTSE Russell Indexes - February 28, 2022 Performance (USD Terms)

Pricing Date: February 28, 2022, Settlement Date: February 28, 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)	241.00	0.54	-1.51	235.15	0.54	-1.43	270.37	0.54	-1.50
World Government Bond Index (WGBI)	782.83	0.59	-1.17	989.82	0.62	-1.06	931.88	0.59	-1.16
World Government Bond Index - Developed Markets (WGBI - DM)	778.60	0.61	-1.19	989.92	0.64	-1.08	934.83	0.61	-1.17
World Government Bond Index - Extended (WGBI - Extended)	791.15	0.55	-1.11	1,000.88	0.58	-0.95	932.29	0.55	-1.11
World Inflation-Linked Securities Index (WorldILSI)	207.31	1.06	0.05	177.69	1.07	0.14	210.02	1.06	0.05
US Broad Investment-Grade Bond Index (USBIG)	1,874.58	0.76	-1.30	1,874.58	0.76	-1.30	1,874.58	0.76	-1.30
US Treasury Index	1,626.49	0.91	-0.74	1,626.49	0.91	-0.74	1,626.49	0.91	-0.74
US High-Yield Market Index	1,197.44	0.26	-0.97	1,197.44	0.26	-0.97	1,197.44	0.26	-0.97
US High-Yield Cash Pay Index	1,173.05	0.26	-0.97	1,173.05	0.26	-0.97	1,173.05	0.26	-0.97
US High-Yield Market Capped Index	414.25	0.25	-0.97	414.25	0.25	-0.97	414.25	0.25	-0.97
US High-Yield Cash Pay Capped Index	410.31	0.25	-0.97	410.31	0.25	-0.97	410.31	0.25	-0.97
LATAM Government Bond Index (LATAMGBI)	226.89	-0.14	-0.58	106.47	-0.12	0.75	145.30	-0.19	-1.04
Euro Broad Investment-Grade Bond Index (EuroBIG)	240.73	0.31	-2.20	230.26	0.19	-2.00	282.90	0.32	-2.14
EMU Government Bond Index (EGBI)	246.40	0.42	-1.92	235.68	0.30	-1.72	289.07	0.43	-1.86
Eurodollar Bond Index	448.89	0.65	-2.14	448.89	0.65	-2.14	448.89	0.65	-2.14
Eurosterling Bond Index	541.09	0.07	-2.27	464.05	0.07	-2.27	476.04	0.07	-2.29
Euroyen Bond Index	186.43	0.08	-0.07	161.50	0.43	-0.03	372.13	0.08	-0.05
CEEMEA Government Bond Index (CEEMEAGBI)	171.16	-0.43	-3.53	84.54	-4.30	-8.39	124.16	0.26	-2.94
Middle East and North Africa Broad Bond Index (MENABBI)	167.66	0.11	-1.78	167.66	0.11	-1.78	167.66	0.11	-1.78
Asian Government Bond Index (AGBI)	195.05	0.06	-0.30	168.60	0.04	0.30	167.95	0.04	-0.45

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)	185.26	0.07	0.03	193.52	0.04	0.22	144.74	0.05	-0.15
AsiaPac Government Bond Index (APGBI)	197.34	0.12	-0.45	165.28	0.16	0.42	165.46	0.11	-0.59
Asian Broad Bond Index (ABBI)	215.74	0.06	-2.19	215.74	0.06	-2.19	215.74	0.06	-2.19
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.56	0.03	-0.22	146.35	0.08	0.64	130.77	0.01	-0.41
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.49	0.03	-0.23	146.27	0.08	0.63	130.70	0.01	-0.42
Dim Sum (Offshore CNY) Bond Index	149.84	-0.00	0.03	156.26	0.07	1.12	118.62	-0.02	-0.17
Australian Broad Investment-Grade Bond Index (AusBIG)	315.94	0.49	-1.50	381.85	0.90	1.45	202.15	0.49	-1.54
Emerging Markets Government Bond Index (EMGBI)	252.83	-0.03	-0.88	139.85	-0.74	-1.06	159.34	0.09	-0.94
Emerging Markets Inflation-Linked Securities Index (EMILSI)	451.95	0.15	1.62	162.46	0.10	3.17	195.67	0.08	0.95
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	846.60	-1.95	-6.58	846.60	-1.95	-6.58	846.60	-1.95	-6.58
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	900.98	-1.95	-7.15	900.98	-1.95	-7.15	900.98	-1.95	-7.15
Debt Capacity World Government Bond Index (DCWGBI)	180.95	0.46	-1.22	169.96	0.48	-1.07	192.33	0.46	-1.22
Time-Weighted US Fallen Angel Bond Index	810.42	0.42	-1.48	810.42	0.42	-1.48	810.42	0.42	-1.48

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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