

# FTSE Russell Indexes - May 20, 2022 Performance (USD Terms)

Pricing Date: May 20, 2022, Settlement Date: May 20, 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)	227.76	0.15	-0.02	215.28	0.02	0.06	255.97	0.15	0.01
World Government Bond Index (WGBI)	743.19	0.09	-0.03	900.82	-0.07	0.12	886.49	0.09	0.00
World Government Bond Index - Developed Markets (WGBI - DM)	738.51	0.08	-0.06	899.92	-0.11	0.09	888.70	0.08	-0.02
World Government Bond Index - Extended (WGBI - Extended)	753.83	0.09	0.00	913.27	0.03	0.04	889.70	0.09	0.03
World Inflation-Linked Securities Index (WorldILSI)	194.17	-0.54	-2.41	160.14	-0.66	-2.52	197.06	-0.54	-2.39
US Broad Investment-Grade Bond Index (USBIG)	1,757.19	0.36	0.17	1,757.19	0.36	0.17	1,757.19	0.36	0.17
US Treasury Index	1,535.07	0.39	0.34	1,535.07	0.39	0.34	1,535.07	0.39	0.34
US High-Yield Market Index	1,110.71	0.20	-3.15	1,110.71	0.20	-3.15	1,110.71	0.20	-3.15
US High-Yield Cash Pay Index	1,088.19	0.20	-3.14	1,088.19	0.20	-3.14	1,088.19	0.20	-3.14
US High-Yield Market Capped Index	384.44	0.19	-3.18	384.44	0.19	-3.18	384.44	0.19	-3.18
US High-Yield Cash Pay Capped Index	380.83	0.20	-3.17	380.83	0.20	-3.17	380.83	0.20	-3.17
LATAM Government Bond Index (LATAMGBI)	219.41	0.59	0.17	104.61	1.40	2.13	138.57	0.57	-0.23
Euro Broad Investment-Grade Bond Index (EuroBIG)	226.58	-0.20	-0.36	203.71	-0.49	-0.28	267.63	-0.19	-0.27
EMU Government Bond Index (EGBI)	230.28	-0.35	-0.46	207.05	-0.65	-0.38	271.61	-0.35	-0.38
Eurodollar Bond Index	415.04	0.35	-0.38	415.04	0.35	-0.38	415.04	0.35	-0.38
Eurosterling Bond Index	517.30	-0.16	-0.52	412.22	-0.35	-1.22	455.92	-0.16	-0.52
Euroyen Bond Index	185.32	0.03	-0.09	144.43	-0.46	1.11	370.70	0.03	-0.03
CEEMEA Government Bond Index (CEEMEAGBI)	146.89	0.47	-0.47	69.11	0.51	-0.83	101.56	0.46	-0.68
Middle East and North Africa Broad Bond Index (MENABBI)	156.31	0.52	-1.54	156.31	0.52	-1.54	156.31	0.52	-1.54
Asian Government Bond Index (AGBI)	192.48	0.15	0.07	158.29	1.23	-1.02	165.18	0.15	0.02

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)	181.98	0.14	-0.32	181.23	1.00	-1.46	141.62	0.13	-0.39
AsiaPac Government Bond Index (APGBI)	193.48	0.18	-0.04	154.41	1.11	-1.13	161.76	0.18	-0.08
Asian Broad Bond Index (ABBI)	202.87	0.15	-0.98	202.87	0.15	-0.98	202.87	0.15	-0.98
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	153.96	-0.02	0.41	139.64	1.38	-0.90	131.30	-0.02	0.35
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	153.88	-0.02	0.41	139.57	1.37	-0.91	131.23	-0.02	0.35
Dim Sum (Offshore CNY) Bond Index	149.27	0.04	0.28	146.60	0.40	-0.60	117.54	0.03	0.14
Australian Broad Investment-Grade Bond Index (AusBIG)	295.70	0.22	-0.78	346.16	-0.12	-1.86	189.38	0.22	-0.73
Emerging Markets Government Bond Index (EMGBI)	245.06	0.19	0.05	130.04	1.19	-0.66	152.52	0.18	-0.07
Emerging Markets Inflation-Linked Securities Index (EMILSI)	479.15	0.21	1.22	174.73	1.13	2.04	202.19	0.17	0.57
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	769.13	0.50	-2.60	769.13	0.50	-2.60	769.13	0.50	-2.60
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	818.39	0.40	-2.76	818.39	0.40	-2.76	818.39	0.40	-2.76
Debt Capacity World Government Bond Index (DCWGBI)	171.67	0.06	-0.04	154.07	-0.05	-0.10	182.78	0.06	-0.01
Time-Weighted US Fallen Angel Bond Index	748.86	0.17	-2.83	748.86	0.17	-2.83	748.86	0.17	-2.83

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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