

# FTSE Russell Indexes - March 25, 2022 Performance (USD Terms)

Pricing Date: March 25, 2022, Settlement Date: March 25, 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)	233.91	-0.53	-2.94	225.45	-0.59	-4.12	262.57	-0.53	-2.89
World Government Bond Index (WGBI)	760.86	-0.50	-2.81	945.96	-0.55	-4.43	906.29	-0.50	-2.75
World Government Bond Index - Developed Markets (WGBI - DM)	756.51	-0.51	-2.84	945.42	-0.57	-4.50	908.95	-0.51	-2.77
World Government Bond Index - Extended (WGBI - Extended)	770.45	-0.47	-2.62	958.94	-0.51	-4.19	908.30	-0.46	-2.57
World Inflation-Linked Securities Index (WorldILSI)	203.69	-0.73	-1.74	172.89	-0.72	-2.70	206.42	-0.73	-1.71
US Broad Investment-Grade Bond Index (USBIG)	1,803.52	-0.82	-3.79	1,803.52	-0.82	-3.79	1,803.52	-0.82	-3.79
US Treasury Index	1,562.84	-0.91	-3.91	1,562.84	-0.91	-3.91	1,562.84	-0.91	-3.91
US High-Yield Market Index	1,177.57	-0.07	-1.66	1,177.57	-0.07	-1.66	1,177.57	-0.07	-1.66
US High-Yield Cash Pay Index	1,153.56	-0.07	-1.66	1,153.56	-0.07	-1.66	1,153.56	-0.07	-1.66
US High-Yield Market Capped Index	407.56	-0.06	-1.61	407.56	-0.06	-1.61	407.56	-0.06	-1.61
US High-Yield Cash Pay Capped Index	403.68	-0.06	-1.61	403.68	-0.06	-1.61	403.68	-0.06	-1.61
LATAM Government Bond Index (LATAMGBI)	221.82	-0.31	-2.23	107.63	0.47	1.09	141.36	-0.35	-2.71
Euro Broad Investment-Grade Bond Index (EuroBIG)	235.49	-0.19	-2.18	220.28	-0.40	-4.33	277.15	-0.18	-2.03
EMU Government Bond Index (EGBI)	240.59	-0.19	-2.36	225.05	-0.40	-4.51	282.69	-0.18	-2.21
Eurodollar Bond Index	431.93	-0.57	-3.78	431.93	-0.57	-3.78	431.93	-0.57	-3.78
Eurosterling Bond Index	530.59	-0.18	-1.94	447.43	-0.11	-3.58	467.07	-0.17	-1.88
Euroyen Bond Index	185.63	-0.04	-0.43	151.82	0.02	-5.99	370.80	-0.03	-0.36
CEEMEA Government Bond Index (CEEMEAGBI)	148.87	0.06	-13.02	73.90	-0.01	-12.58	106.54	0.10	-14.19
Middle East and North Africa Broad Bond Index (MENABBI)	164.23	-0.07	-2.04	164.23	-0.07	-2.04	164.23	-0.07	-2.04
Asian Government Bond Index (AGBI)	193.88	-0.05	-0.60	166.02	0.01	-1.53	166.72	-0.05	-0.73

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)	184.10	-0.05	-0.63	189.97	0.03	-1.83	143.65	-0.05	-0.75
AsiaPac Government Bond Index (APGBI)	195.41	-0.04	-0.98	162.87	0.01	-1.46	163.64	-0.05	-1.10
Asian Broad Bond Index (ABBI)	208.32	-0.25	-3.44	208.32	-0.25	-3.44	208.32	-0.25	-3.44
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	152.50	0.04	-0.04	145.02	0.09	-0.91	130.46	0.03	-0.23
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	152.42	0.04	-0.04	144.95	0.09	-0.91	130.40	0.03	-0.23
Dim Sum (Offshore CNY) Bond Index	149.16	-0.01	-0.45	153.79	-0.03	-1.58	117.88	-0.01	-0.62
Australian Broad Investment-Grade Bond Index (AusBIG)	304.91	-0.02	-3.49	380.91	-0.07	-0.25	194.92	-0.01	-3.58
Emerging Markets Government Bond Index (EMGBI)	246.09	-0.02	-2.66	135.84	0.11	-2.87	154.48	-0.02	-3.05
Emerging Markets Inflation-Linked Securities Index (EMILSI)	466.81	0.44	3.29	175.75	1.33	8.18	200.35	0.46	2.39
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	821.54	0.07	-2.96	821.54	0.07	-2.96	821.54	0.07	-2.96
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	878.16	0.16	-2.53	878.16	0.16	-2.53	878.16	0.16	-2.53
Debt Capacity World Government Bond Index (DCWGBI)	175.85	-0.41	-2.81	163.03	-0.43	-4.07	187.00	-0.41	-2.77
Time-Weighted US Fallen Angel Bond Index	795.50	-0.20	-1.84	795.50	-0.20	-1.84	795.50	-0.20	-1.84

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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