

FTSE Russell Indexes - November 15, 2021 Performance (USD Terms)

Pricing Date: November 15, 2021, Settlement Date: November 15, 2021

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)	249.17	-0.18	0.14	244.73	-0.23	-0.39	279.32	-0.18	0.15
World Government Bond Index (WGBI)	805.06	-0.15	0.33	1,026.27	-0.20	-0.27	957.59	-0.15	0.33
World Government Bond Index - Developed Markets (WGBI - DM)	801.10	-0.15	0.34	1,027.02	-0.20	-0.26	960.87	-0.15	0.34
World Government Bond Index - Extended (WGBI - Extended)	811.66	-0.12	0.39	1,034.40	-0.16	-0.17	956.27	-0.12	0.38
World Inflation-Linked Securities Index (WorldILSI)	213.78	0.13	2.30	184.23	0.17	1.31	216.69	0.13	2.28
US Broad Investment-Grade Bond Index (USBIG)	1,933.33	-0.28	-0.39	1,933.33	-0.28	-0.39	1,933.33	-0.28	-0.39
US Treasury Index	1,659.13	-0.26	-0.36	1,659.13	-0.26	-0.36	1,659.13	-0.26	-0.36
US High-Yield Market Index	1,234.04	-0.12	0.22	1,234.04	-0.12	0.22	1,234.04	-0.12	0.22
US High-Yield Cash Pay Index	1,208.24	-0.11	0.20	1,208.24	-0.11	0.20	1,208.24	-0.11	0.20
US High-Yield Market Capped Index	426.74	-0.11	0.21	426.74	-0.11	0.21	426.74	-0.11	0.21
US High-Yield Cash Pay Capped Index	422.46	-0.11	0.19	422.46	-0.11	0.19	422.46	-0.11	0.19
LATAM Government Bond Index (LATAMGBI)	228.26	0.06	1.25	104.79	-0.38	1.37	148.77	0.01	1.05
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.16	-0.11	0.96	244.26	-0.31	-0.37	294.36	-0.10	0.97
EMU Government Bond Index (EGBI)	256.66	-0.09	1.20	249.61	-0.30	-0.13	300.35	-0.09	1.22
Eurodollar Bond Index	470.57	-0.46	-0.47	470.57	-0.46	-0.47	470.57	-0.46	-0.47
Eurosterling Bond Index	573.44	-0.21	0.58	492.33	0.06	-1.44	504.38	-0.21	0.57
Euroyen Bond Index	187.66	0.01	0.30	164.27	-0.01	0.34	374.10	0.01	0.31
CEEMEA Government Bond Index (CEEMEAGBI)	180.74	-0.10	-0.01	96.52	-0.03	-0.98	131.31	-0.12	-0.15
Middle East and North Africa Broad Bond Index (MENABBI)	174.06	-0.20	0.17	174.06	-0.20	0.17	174.06	-0.20	0.17
Asian Government Bond Index (AGBI)	194.60	0.15	0.87	168.21	0.28	0.88	168.62	0.14	0.78

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)	184.91	0.13	0.77	193.73	0.21	0.91	145.48	0.11	0.66
AsiaPac Government Bond Index (APGBI)	197.36	0.17	0.96	165.70	0.34	0.72	166.42	0.15	0.88
Asian Broad Bond Index (ABBI)	224.82	0.07	-0.35	224.82	0.07	-0.35	224.82	0.07	-0.35
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.02	0.10	0.47	142.35	0.26	0.77	129.69	0.08	0.36
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.94	0.10	0.47	142.27	0.27	0.77	129.62	0.08	0.36
Dim Sum (Offshore CNY) Bond Index	148.09	0.03	0.12	152.84	-0.00	0.54	118.14	0.01	0.00
Australian Broad Investment-Grade Bond Index (AusBIG)	322.05	0.26	1.29	394.81	0.80	-0.74	206.11	0.26	1.27
Emerging Markets Government Bond Index (EMGBI)	253.34	0.05	0.45	141.16	0.11	0.37	160.94	0.02	0.32
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.50	0.05	2.10	155.66	-0.41	3.11	193.29	-0.02	1.82
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	937.51	-0.22	-0.17	937.51	-0.22	-0.17	937.51	-0.22	-0.17
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,005.53	-0.28	-0.27	1,005.53	-0.28	-0.27	1,005.53	-0.28	-0.27
Debt Capacity World Government Bond Index (DCWGBI)	185.93	-0.11	0.44	176.59	-0.17	-0.37	197.62	-0.11	0.44
Time-Weighted US Fallen Angel Bond Index	852.80	-0.20	0.28	852.80	-0.20	0.28	852.80	-0.20	0.28

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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