

FTSE Russell Indexes - November 29, 2021 Performance (USD Terms)

Pricing Date: November 29, 2021, Settlement Date: November 29, 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)	249.81	-0.15	0.40	244.09	-0.32	-0.65	280.04	-0.15	0.40
World Government Bond Index (WGBI)	808.86	-0.13	0.80	1,024.84	-0.35	-0.41	962.07	-0.13	0.80
World Government Bond Index - Developed Markets (WGBI - DM)	804.99	-0.14	0.83	1,026.12	-0.36	-0.35	965.52	-0.13	0.83
World Government Bond Index - Extended (WGBI - Extended)	815.31	-0.13	0.84	1,032.93	-0.32	-0.31	960.47	-0.13	0.83
World Inflation-Linked Securities Index (WorldILSI)	214.14	-0.05	2.47	182.90	-0.22	0.58	216.99	-0.05	2.42
US Broad Investment-Grade Bond Index (USBIG)	1,939.65	-0.20	-0.07	1,939.65	-0.20	-0.07	1,939.65	-0.20	-0.07
US Treasury Index	1,670.58	-0.22	0.32	1,670.58	-0.22	0.32	1,670.58	-0.22	0.32
US High-Yield Market Index	1,219.98	0.35	-0.92	1,219.98	0.35	-0.92	1,219.98	0.35	-0.92
US High-Yield Cash Pay Index	1,194.59	0.35	-0.93	1,194.59	0.35	-0.93	1,194.59	0.35	-0.93
US High-Yield Market Capped Index	421.86	0.33	-0.94	421.86	0.33	-0.94	421.86	0.33	-0.94
US High-Yield Cash Pay Capped Index	417.66	0.33	-0.94	417.66	0.33	-0.94	417.66	0.33	-0.94
LATAM Government Bond Index (LATAMGBI)	226.40	0.09	0.43	99.92	-0.06	-3.34	147.30	0.05	0.05
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.29	-0.11	1.01	241.13	-0.52	-1.64	294.56	-0.10	1.04
EMU Government Bond Index (EGBI)	257.30	-0.09	1.46	246.90	-0.51	-1.21	301.12	-0.09	1.48
Eurodollar Bond Index	471.03	-0.31	-0.38	471.03	-0.31	-0.38	471.03	-0.31	-0.38
Eurosterling Bond Index	575.71	-0.32	0.98	489.27	-0.63	-2.05	506.30	-0.32	0.96
Euroyen Bond Index	187.60	0.01	0.26	164.71	-0.41	0.60	374.01	0.02	0.28
CEEMEA Government Bond Index (CEEMEAGBI)	179.54	0.27	-0.68	92.20	0.43	-5.42	130.37	0.24	-0.86
Middle East and North Africa Broad Bond Index (MENABBI)	172.49	-0.40	-0.72	172.49	-0.40	-0.72	172.49	-0.40	-0.72
Asian Government Bond Index (AGBI)	195.02	-0.07	1.09	167.56	0.00	0.49	168.84	-0.08	0.91

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)	185.41	-0.01	1.04	193.03	-0.03	0.54	145.72	-0.03	0.83
AsiaPac Government Bond Index (APGBI)	197.83	-0.05	1.20	164.51	-0.01	-0.00	166.67	-0.06	1.03
Asian Broad Bond Index (ABBI)	225.23	-0.24	-0.16	225.23	-0.24	-0.16	225.23	-0.24	-0.16
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.54	-0.01	0.82	142.79	0.12	1.08	130.01	-0.04	0.60
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	150.46	-0.02	0.82	142.72	0.12	1.09	129.94	-0.04	0.61
Dim Sum (Offshore CNY) Bond Index	148.41	0.09	0.33	152.80	0.19	0.51	118.27	0.07	0.11
Australian Broad Investment-Grade Bond Index (AusBIG)	323.06	0.06	1.61	382.89	-0.09	-3.74	206.66	0.05	1.54
Emerging Markets Government Bond Index (EMGBI)	253.07	0.04	0.34	138.99	0.10	-1.17	160.61	0.02	0.11
Emerging Markets Inflation-Linked Securities Index (EMILSI)	437.21	0.32	2.74	148.10	-0.29	-1.90	193.65	0.23	2.01
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	917.19	-0.55	-2.33	917.19	-0.55	-2.33	917.19	-0.55	-2.33
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	982.88	-0.51	-2.52	982.88	-0.51	-2.52	982.88	-0.51	-2.52
Debt Capacity World Government Bond Index (DCWGBI)	186.75	-0.10	0.89	175.35	-0.27	-1.07	198.47	-0.10	0.87
Time-Weighted US Fallen Angel Bond Index	841.04	0.29	-1.11	841.04	0.29	-1.11	841.04	0.29	-1.11

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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