

FTSE Russell Indexes - November 12, 2021 Performance (USD Terms)

Pricing Date: November 12, 2021, Settlement Date: November 12, 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)	249.63	-0.10	0.32	245.30	-0.17	-0.15	279.82	-0.10	0.33
World Government Bond Index (WGBI)	806.25	-0.07	0.48	1,028.30	-0.14	-0.08	958.98	-0.07	0.48
World Government Bond Index - Developed Markets (WGBI - DM)	802.31	-0.06	0.49	1,029.03	-0.14	-0.07	962.29	-0.06	0.49
World Government Bond Index - Extended (WGBI - Extended)	812.65	-0.06	0.51	1,036.01	-0.11	-0.02	957.43	-0.06	0.51
World Inflation-Linked Securities Index (WorldILSI)	213.50	0.12	2.17	183.92	0.09	1.14	216.41	0.12	2.14
US Broad Investment-Grade Bond Index (USBIG)	1,938.67	-0.23	-0.12	1,938.67	-0.23	-0.12	1,938.67	-0.23	-0.12
US Treasury Index	1,663.39	-0.22	-0.11	1,663.39	-0.22	-0.11	1,663.39	-0.22	-0.11
US High-Yield Market Index	1,235.48	-0.21	0.33	1,235.48	-0.21	0.33	1,235.48	-0.21	0.33
US High-Yield Cash Pay Index	1,209.63	-0.21	0.32	1,209.63	-0.21	0.32	1,209.63	-0.21	0.32
US High-Yield Market Capped Index	427.21	-0.20	0.32	427.21	-0.20	0.32	427.21	-0.20	0.32
US High-Yield Cash Pay Capped Index	422.92	-0.21	0.30	422.92	-0.21	0.30	422.92	-0.21	0.30
LATAM Government Bond Index (LATAMGBI)	228.12	-0.32	1.20	105.19	-0.62	1.76	148.76	-0.35	1.04
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.42	0.11	1.06	245.03	-0.12	-0.06	294.66	0.11	1.07
EMU Government Bond Index (EGBI)	256.89	0.11	1.30	250.36	-0.12	0.18	300.61	0.11	1.31
Eurodollar Bond Index	472.76	-0.20	-0.01	472.76	-0.20	-0.01	472.76	-0.20	-0.01
Eurosterling Bond Index	574.67	0.00	0.80	492.02	0.04	-1.50	505.42	0.00	0.78
Euroyen Bond Index	187.64	-0.03	0.28	164.28	-0.02	0.35	374.06	-0.03	0.29
CEEMEA Government Bond Index (CEEMEAGBI)	180.92	-0.27	0.09	96.56	-0.99	-0.95	131.47	-0.28	-0.03
Middle East and North Africa Broad Bond Index (MENABBI)	174.40	-0.29	0.37	174.40	-0.29	0.37	174.40	-0.29	0.37
Asian Government Bond Index (AGBI)	194.31	0.01	0.72	167.74	0.20	0.60	168.39	0.01	0.65

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)	184.68	-0.00	0.64	193.33	0.16	0.70	145.32	-0.01	0.56
AsiaPac Government Bond Index (APGBI)	197.03	0.02	0.80	165.13	0.20	0.37	166.17	0.02	0.73
Asian Broad Bond Index (ABBI)	224.67	0.40	-0.42	224.67	0.40	-0.42	224.67	0.40	-0.42
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	149.87	-0.01	0.37	141.97	0.20	0.50	129.59	-0.01	0.28
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.78	-0.01	0.37	141.89	0.20	0.51	129.52	-0.01	0.28
Dim Sum (Offshore CNY) Bond Index	148.05	0.06	0.09	152.84	0.23	0.54	118.13	0.05	-0.01
Australian Broad Investment-Grade Bond Index (AusBIG)	321.21	-0.01	1.03	391.67	0.16	-1.53	205.57	-0.01	1.01
Emerging Markets Government Bond Index (EMGBI)	253.22	-0.10	0.40	141.01	-0.14	0.26	160.91	-0.11	0.30
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.30	-0.02	2.06	156.29	-0.51	3.53	193.32	-0.06	1.84
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	939.57	-0.34	0.05	939.57	-0.34	0.05	939.57	-0.34	0.05
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,008.30	-0.39	0.00	1,008.30	-0.39	0.00	1,008.30	-0.39	0.00
Debt Capacity World Government Bond Index (DCWGBI)	186.13	-0.04	0.55	176.89	-0.14	-0.20	197.84	-0.04	0.55
Time-Weighted US Fallen Angel Bond Index	854.47	-0.25	0.47	854.47	-0.25	0.47	854.47	-0.25	0.47

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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