

FTSE Russell Indexes - November 26, 2021 Performance (USD Terms)

Pricing Date: November 26, 2021, Settlement Date: November 26, 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) | 250.18 | 0.64 | 0.54 | 244.89 | 1.09 | -0.32 | 280.45 | 0.64 | 0.55 |
| World Government Bond Index (WGBI) | 809.94 | 0.76 | 0.94 | 1,028.47 | 1.36 | -0.06 | 963.35 | 0.76 | 0.94 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 806.08 | 0.77 | 0.96 | 1,029.84 | 1.38 | 0.01 | 966.82 | 0.76 | 0.96 |
| World Government Bond Index - Extended (WGBI - Extended) | 816.36 | 0.73 | 0.97 | 1,036.27 | 1.27 | 0.01 | 961.72 | 0.72 | 0.96 |
| World Inflation-Linked Securities Index (WorldILSI) | 214.24 | 0.95 | 2.52 | 183.31 | 1.13 | 0.80 | 217.11 | 0.93 | 2.47 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,943.50 | 0.78 | 0.13 | 1,943.50 | 0.78 | 0.13 | 1,943.50 | 0.78 | 0.13 |
| US Treasury Index | 1,674.31 | 1.02 | 0.55 | 1,674.31 | 1.02 | 0.55 | 1,674.31 | 1.02 | 0.55 |
| US High-Yield Market Index | 1,215.76 | -0.58 | -1.27 | 1,215.76 | -0.58 | -1.27 | 1,215.76 | -0.58 | -1.27 |
| US High-Yield Cash Pay Index | 1,190.41 | -0.58 | -1.28 | 1,190.41 | -0.58 | -1.28 | 1,190.41 | -0.58 | -1.28 |
| US High-Yield Market Capped Index | 420.47 | -0.56 | -1.26 | 420.47 | -0.56 | -1.26 | 420.47 | -0.56 | -1.26 |
| US High-Yield Cash Pay Capped Index | 416.28 | -0.56 | -1.27 | 416.28 | -0.56 | -1.27 | 416.28 | -0.56 | -1.27 |
| LATAM Government Bond Index (LATAMGBI) | 226.19 | 0.17 | 0.34 | 99.98 | -0.72 | -3.28 | 147.23 | 0.16 | 0.00 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 251.56 | 0.48 | 1.12 | 242.40 | 1.43 | -1.13 | 294.87 | 0.48 | 1.15 |
| EMU Government Bond Index (EGBI) | 257.54 | 0.66 | 1.55 | 248.17 | 1.60 | -0.70 | 301.39 | 0.65 | 1.57 |
| Eurodollar Bond Index | 472.51 | 0.79 | -0.06 | 472.51 | 0.79 | -0.06 | 472.51 | 0.79 | -0.06 |
| Eurosterling Bond Index | 577.58 | 0.87 | 1.31 | 492.35 | 1.00 | -1.43 | 507.91 | 0.85 | 1.28 |
| Euroyen Bond Index | 187.57 | 0.04 | 0.25 | 165.39 | 2.00 | 1.02 | 373.96 | 0.05 | 0.27 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 179.05 | 0.07 | -0.95 | 91.80 | -0.72 | -5.83 | 130.06 | 0.07 | -1.10 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 173.18 | -0.02 | -0.33 | 173.18 | -0.02 | -0.33 | 173.18 | -0.02 | -0.33 |
| Asian Government Bond Index (AGBI) | 195.15 | 0.30 | 1.16 | 167.56 | 0.14 | 0.49 | 168.98 | 0.29 | 1.00 |

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) | 185.43 | 0.24 | 1.05 | 193.08 | 0.00 | 0.57 | 145.76 | 0.23 | 0.86 |
| AsiaPac Government Bond Index (APGBI) | 197.92 | 0.37 | 1.25 | 164.53 | 0.12 | 0.01 | 166.78 | 0.35 | 1.10 |
| Asian Broad Bond Index (ABBI) | 225.77 | 0.25 | 0.07 | 225.77 | 0.25 | 0.07 | 225.77 | 0.25 | 0.07 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 150.56 | 0.13 | 0.83 | 142.62 | 0.08 | 0.96 | 130.06 | 0.12 | 0.64 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 150.49 | 0.13 | 0.84 | 142.54 | 0.08 | 0.97 | 129.99 | 0.12 | 0.64 |
| Dim Sum (Offshore CNY) Bond Index | 148.28 | -0.02 | 0.24 | 152.51 | -0.19 | 0.32 | 118.19 | -0.03 | 0.05 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 322.87 | 0.75 | 1.55 | 383.24 | -0.13 | -3.65 | 206.55 | 0.71 | 1.49 |
| Emerging Markets Government Bond Index (EMGBI) | 252.96 | 0.11 | 0.29 | 138.85 | -0.22 | -1.27 | 160.58 | 0.11 | 0.09 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 435.81 | -0.05 | 2.41 | 148.53 | -1.11 | -1.61 | 193.20 | -0.10 | 1.78 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 922.28 | -0.26 | -1.79 | 922.28 | -0.26 | -1.79 | 922.28 | -0.26 | -1.79 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 987.93 | -0.30 | -2.02 | 987.93 | -0.30 | -2.02 | 987.93 | -0.30 | -2.02 |
| Debt Capacity World Government Bond Index (DCWGBI) | 186.94 | 0.71 | 0.99 | 175.82 | 1.10 | -0.80 | 198.67 | 0.70 | 0.97 |
| Time-Weighted US Fallen Angel Bond Index | 838.62 | -0.76 | -1.39 | 838.62 | -0.76 | -1.39 | 838.62 | -0.76 | -1.39 |

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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