

FTSE Russell Indexes - November 24, 2021 Performance (USD Terms)

Pricing Date: November 24, 2021, Settlement Date: November 24, 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)	248.38	-0.02	-0.18	241.96	-0.25	-1.51	278.45	-0.01	-0.17
World Government Bond Index (WGBI)	802.83	-0.04	0.05	1,012.98	-0.33	-1.57	954.97	-0.04	0.06
World Government Bond Index - Developed Markets (WGBI - DM)	798.97	-0.04	0.07	1,014.06	-0.33	-1.52	958.37	-0.04	0.08
World Government Bond Index - Extended (WGBI - Extended)	809.50	-0.03	0.12	1,021.74	-0.29	-1.39	953.72	-0.03	0.12
World Inflation-Linked Securities Index (WorldILSI)	211.57	-0.00	1.25	180.74	-0.26	-0.61	214.46	-0.00	1.23
US Broad Investment-Grade Bond Index (USBIG)	1,928.41	0.14	-0.65	1,928.41	0.14	-0.65	1,928.41	0.14	-0.65
US Treasury Index	1,657.36	0.16	-0.47	1,657.36	0.16	-0.47	1,657.36	0.16	-0.47
US High-Yield Market Index	1,222.63	-0.17	-0.71	1,222.63	-0.17	-0.71	1,222.63	-0.17	-0.71
US High-Yield Cash Pay Index	1,197.15	-0.18	-0.72	1,197.15	-0.18	-0.72	1,197.15	-0.18	-0.72
US High-Yield Market Capped Index	422.78	-0.17	-0.72	422.78	-0.17	-0.72	422.78	-0.17	-0.72
US High-Yield Cash Pay Capped Index	418.57	-0.17	-0.73	418.57	-0.17	-0.73	418.57	-0.17	-0.73
LATAM Government Bond Index (LATAMGBI)	225.76	0.05	0.15	100.93	-0.17	-2.37	146.99	0.05	-0.16
Euro Broad Investment-Grade Bond Index (EuroBIG)	249.93	-0.20	0.46	238.30	-0.80	-2.80	292.97	-0.20	0.49
EMU Government Bond Index (EGBI)	255.22	-0.23	0.64	243.35	-0.82	-2.63	298.71	-0.22	0.66
Eurodollar Bond Index	468.76	0.26	-0.86	468.76	0.26	-0.86	468.76	0.26	-0.86
Eurosterling Bond Index	571.06	-0.23	0.17	486.56	-0.52	-2.59	502.33	-0.22	0.17
Euroyen Bond Index	187.51	-0.07	0.21	162.05	-0.46	-1.02	373.82	-0.07	0.23
CEEMEA Government Bond Index (CEEMEAGBI)	178.39	-0.02	-1.31	91.96	-0.15	-5.67	129.62	-0.03	-1.43
Middle East and North Africa Broad Bond Index (MENABBI)	173.20	0.18	-0.32	173.20	0.18	-0.32	173.20	0.18	-0.32
Asian Government Bond Index (AGBI)	194.42	0.07	0.78	167.36	0.07	0.37	168.37	0.07	0.64

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)	184.88	0.03	0.75	193.18	0.04	0.62	145.36	0.03	0.58
AsiaPac Government Bond Index (APGBI)	197.10	0.09	0.83	164.39	0.03	-0.08	166.12	0.08	0.70
Asian Broad Bond Index (ABBI)	225.18	-0.01	-0.19	225.18	-0.01	-0.19	225.18	-0.01	-0.19
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.32	0.09	0.67	142.46	0.04	0.85	129.87	0.08	0.49
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	150.24	0.09	0.68	142.39	0.04	0.86	129.80	0.09	0.50
Dim Sum (Offshore CNY) Bond Index	148.31	0.04	0.26	152.60	0.02	0.38	118.23	0.03	0.08
Australian Broad Investment-Grade Bond Index (AusBIG)	320.65	0.16	0.85	384.08	-0.21	-3.44	205.21	0.16	0.83
Emerging Markets Government Bond Index (EMGBI)	252.50	0.05	0.11	139.06	-0.03	-1.12	160.32	0.04	-0.07
Emerging Markets Inflation-Linked Securities Index (EMILSI)	435.43	0.14	2.32	149.52	0.70	-0.95	193.12	0.15	1.73
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	924.55	0.02	-1.55	924.55	0.02	-1.55	924.55	0.02	-1.55
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	990.76	-0.02	-1.74	990.76	-0.02	-1.74	990.76	-0.02	-1.74
Debt Capacity World Government Bond Index (DCWGBI)	185.34	-0.05	0.12	173.57	-0.41	-2.07	197.00	-0.05	0.12
Time-Weighted US Fallen Angel Bond Index	844.92	-0.29	-0.65	844.92	-0.29	-0.65	844.92	-0.29	-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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