

FTSE Russell Indexes - November 19, 2021 Performance (USD Terms)

Pricing Date: November 19, 2021, Settlement Date: November 19, 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)	250.16	0.27	0.54	244.97	0.20	-0.29	280.41	0.27	0.54
World Government Bond Index (WGBI)	808.83	0.32	0.80	1,027.57	0.28	-0.15	962.00	0.32	0.80
World Government Bond Index - Developed Markets (WGBI - DM)	804.95	0.33	0.82	1,028.57	0.28	-0.11	965.43	0.32	0.82
World Government Bond Index - Extended (WGBI - Extended)	815.03	0.29	0.81	1,035.30	0.23	-0.08	960.16	0.28	0.79
World Inflation-Linked Securities Index (WorldILSI)	214.37	0.18	2.58	184.42	0.07	1.41	217.27	0.17	2.55
US Broad Investment-Grade Bond Index (USBIG)	1,941.27	0.22	0.02	1,941.27	0.22	0.02	1,941.27	0.22	0.02
US Treasury Index	1,668.04	0.31	0.17	1,668.04	0.31	0.17	1,668.04	0.31	0.17
US High-Yield Market Index	1,230.76	-0.10	-0.05	1,230.76	-0.10	-0.05	1,230.76	-0.10	-0.05
US High-Yield Cash Pay Index	1,205.15	-0.10	-0.05	1,205.15	-0.10	-0.05	1,205.15	-0.10	-0.05
US High-Yield Market Capped Index	425.58	-0.10	-0.06	425.58	-0.10	-0.06	425.58	-0.10	-0.06
US High-Yield Cash Pay Capped Index	421.36	-0.10	-0.07	421.36	-0.10	-0.07	421.36	-0.10	-0.07
LATAM Government Bond Index (LATAMGBI)	226.90	0.15	0.66	102.83	0.02	-0.53	147.79	0.13	0.39
Euro Broad Investment-Grade Bond Index (EuroBIG)	252.40	0.37	1.46	243.26	0.10	-0.78	295.79	0.36	1.46
EMU Government Bond Index (EGBI)	258.31	0.42	1.86	248.95	0.15	-0.39	302.24	0.41	1.85
Eurodollar Bond Index	472.48	0.23	-0.07	472.48	0.23	-0.07	472.48	0.23	-0.07
Eurosterling Bond Index	575.84	0.43	1.00	495.38	0.29	-0.83	506.46	0.42	0.99
Euroyen Bond Index	187.56	0.03	0.24	164.35	0.40	0.38	373.92	0.03	0.26
CEEMEA Government Bond Index (CEEMEAGBI)	180.04	0.03	-0.40	94.36	-0.54	-3.21	130.78	0.03	-0.55
Middle East and North Africa Broad Bond Index (MENABBI)	174.37	0.09	0.35	174.37	0.09	0.35	174.37	0.09	0.35
Asian Government Bond Index (AGBI)	194.36	-0.11	0.75	167.65	-0.24	0.54	168.37	-0.11	0.63

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)	184.82	-0.07	0.72	193.49	-0.16	0.78	145.36	-0.07	0.58
AsiaPac Government Bond Index (APGBI)	197.06	-0.11	0.81	164.86	-0.23	0.21	166.13	-0.11	0.71
Asian Broad Bond Index (ABBI)	225.79	0.16	0.08	225.79	0.16	0.08	225.79	0.16	0.08
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.09	-0.02	0.52	142.38	-0.03	0.79	129.71	-0.03	0.37
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	150.01	-0.02	0.52	142.30	-0.03	0.80	129.64	-0.03	0.38
Dim Sum (Offshore CNY) Bond Index	148.21	0.02	0.19	152.69	-0.03	0.43	118.19	0.01	0.05
Australian Broad Investment-Grade Bond Index (AusBIG)	321.07	-0.16	0.98	387.89	-0.23	-2.48	205.47	-0.15	0.96
Emerging Markets Government Bond Index (EMGBI)	252.95	-0.01	0.29	140.11	-0.16	-0.38	160.65	-0.02	0.14
Emerging Markets Inflation-Linked Securities Index (EMILSI)	435.47	0.13	2.33	152.05	-0.21	0.72	193.44	0.11	1.90
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	934.82	-0.02	-0.46	934.82	-0.02	-0.46	934.82	-0.02	-0.46
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,002.33	0.04	-0.59	1,002.33	0.04	-0.59	1,002.33	0.04	-0.59
Debt Capacity World Government Bond Index (DCWGBI)	186.69	0.30	0.85	176.33	0.18	-0.51	198.41	0.30	0.84
Time-Weighted US Fallen Angel Bond Index	852.21	-0.07	0.21	852.21	-0.07	0.21	852.21	-0.07	0.21

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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