

# FTSE Russell Indexes - November 17, 2021 Performance (USD Terms)

Pricing Date: November 17, 2021, Settlement Date: November 17, 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)	249.10	0.04	0.11	243.78	-0.07	-0.78	279.24	0.04	0.12
World Government Bond Index (WGBI)	804.65	0.01	0.28	1,021.29	-0.10	-0.76	957.09	0.01	0.28
World Government Bond Index - Developed Markets (WGBI - DM)	800.72	0.02	0.29	1,022.08	-0.10	-0.74	960.40	0.02	0.29
World Government Bond Index - Extended (WGBI - Extended)	811.21	0.01	0.33	1,029.60	-0.11	-0.63	955.72	0.01	0.33
World Inflation-Linked Securities Index (WorldILSI)	212.68	-0.08	1.77	183.03	-0.03	0.65	215.58	-0.07	1.75
US Broad Investment-Grade Bond Index (USBIG)	1,934.93	0.15	-0.31	1,934.93	0.15	-0.31	1,934.93	0.15	-0.31
US Treasury Index	1,660.57	0.16	-0.28	1,660.57	0.16	-0.28	1,660.57	0.16	-0.28
US High-Yield Market Index	1,232.07	-0.07	0.06	1,232.07	-0.07	0.06	1,232.07	-0.07	0.06
US High-Yield Cash Pay Index	1,206.34	-0.06	0.05	1,206.34	-0.06	0.05	1,206.34	-0.06	0.05
US High-Yield Market Capped Index	426.06	-0.06	0.05	426.06	-0.06	0.05	426.06	-0.06	0.05
US High-Yield Cash Pay Capped Index	421.80	-0.06	0.04	421.80	-0.06	0.04	421.80	-0.06	0.04
LATAM Government Bond Index (LATAMGBI)	226.83	-0.30	0.62	103.52	-0.14	0.14	147.79	-0.31	0.39
Euro Broad Investment-Grade Bond Index (EuroBIG)	250.80	-0.09	0.81	241.51	-0.46	-1.49	293.94	-0.09	0.83
EMU Government Bond Index (EGBI)	256.35	-0.09	1.08	246.85	-0.46	-1.23	299.97	-0.09	1.09
Eurodollar Bond Index	470.88	0.22	-0.41	470.88	0.22	-0.41	470.88	0.22	-0.41
Eurosterling Bond Index	571.43	-0.14	0.23	491.78	0.19	-1.55	502.64	-0.13	0.23
Euroyen Bond Index	187.57	-0.03	0.25	163.38	-0.00	-0.21	373.93	-0.03	0.26
CEEMEA Government Bond Index (CEEMEAGBI)	180.34	-0.10	-0.23	95.55	0.02	-1.98	131.00	-0.10	-0.38
Middle East and North Africa Broad Bond Index (MENABBI)	174.25	0.18	0.29	174.25	0.18	0.29	174.25	0.18	0.29
Asian Government Bond Index (AGBI)	194.40	-0.05	0.77	167.78	-0.17	0.63	168.42	-0.06	0.66

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)	184.79	-0.04	0.70	193.53	-0.10	0.80	145.36	-0.05	0.58
AsiaPac Government Bond Index (APGBI)	197.04	-0.07	0.80	164.99	-0.23	0.29	166.14	-0.07	0.71
Asian Broad Bond Index (ABBI)	224.84	0.11	-0.34	224.84	0.11	-0.34	224.84	0.11	-0.34
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.05	-0.01	0.49	142.33	-0.08	0.76	129.70	-0.02	0.36
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	149.96	-0.01	0.49	142.25	-0.08	0.76	129.62	-0.02	0.36
Dim Sum (Offshore CNY) Bond Index	148.17	0.04	0.17	152.91	0.34	0.58	118.19	0.03	0.04
Australian Broad Investment-Grade Bond Index (AusBIG)	320.72	-0.03	0.87	388.65	-0.61	-2.29	205.26	-0.03	0.85
Emerging Markets Government Bond Index (EMGBI)	252.99	-0.08	0.31	140.53	-0.11	-0.07	160.69	-0.08	0.16
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.43	-0.12	2.09	153.66	-0.22	1.79	193.11	-0.16	1.73
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	936.18	0.11	-0.31	936.18	0.11	-0.31	936.18	0.11	-0.31
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,003.14	0.04	-0.51	1,003.14	0.04	-0.51	1,003.14	0.04	-0.51
Debt Capacity World Government Bond Index (DCWGBI)	185.78	-0.02	0.36	175.54	-0.16	-0.96	197.46	-0.02	0.35
Time-Weighted US Fallen Angel Bond Index	851.72	-0.01	0.15	851.72	-0.01	0.15	851.72	-0.01	0.15

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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