

FTSE Russell Indexes - November 1, 2021 Performance (USD Terms)

Pricing Date: November 1, 2021, Settlement Date: November 1, 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) | 248.65 | -0.07 | -0.07 | 245.59 | -0.04 | -0.04 | 278.72 | -0.07 | -0.07 |
| World Government Bond Index (WGBI) | 801.73 | -0.08 | -0.08 | 1,028.49 | -0.06 | -0.06 | 953.60 | -0.08 | -0.08 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 797.73 | -0.08 | -0.08 | 1,029.24 | -0.05 | -0.05 | 956.78 | -0.08 | -0.08 |
| World Government Bond Index - Extended (WGBI - Extended) | 808.08 | -0.05 | -0.05 | 1,035.66 | -0.05 | -0.05 | 952.09 | -0.05 | -0.05 |
| World Inflation-Linked Securities Index (WorldILSI) | 209.05 | 0.04 | 0.04 | 181.83 | -0.01 | -0.01 | 211.95 | 0.04 | 0.04 |
| US Broad Investment-Grade Bond Index (USBIG) | 1,938.67 | -0.12 | -0.12 | 1,938.67 | -0.12 | -0.12 | 1,938.67 | -0.12 | -0.12 |
| US Treasury Index | 1,663.00 | -0.13 | -0.13 | 1,663.00 | -0.13 | -0.13 | 1,663.00 | -0.13 | -0.13 |
| US High-Yield Market Index | 1,230.89 | -0.04 | -0.04 | 1,230.89 | -0.04 | -0.04 | 1,230.89 | -0.04 | -0.04 |
| US High-Yield Cash Pay Index | 1,205.18 | -0.05 | -0.05 | 1,205.18 | -0.05 | -0.05 | 1,205.18 | -0.05 | -0.05 |
| US High-Yield Market Capped Index | 425.69 | -0.04 | -0.04 | 425.69 | -0.04 | -0.04 | 425.69 | -0.04 | -0.04 |
| US High-Yield Cash Pay Capped Index | 421.43 | -0.05 | -0.05 | 421.43 | -0.05 | -0.05 | 421.43 | -0.05 | -0.05 |
| LATAM Government Bond Index (LATAMGBI) | 225.12 | -0.14 | -0.14 | 102.52 | -0.82 | -0.82 | 147.01 | -0.15 | -0.15 |
| Euro Broad Investment-Grade Bond Index (EuroBIG) | 248.75 | -0.01 | -0.01 | 245.52 | 0.15 | 0.15 | 291.50 | -0.01 | -0.01 |
| EMU Government Bond Index (EGBI) | 253.43 | -0.07 | -0.07 | 250.14 | 0.09 | 0.09 | 296.54 | -0.07 | -0.07 |
| Eurodollar Bond Index | 471.95 | -0.18 | -0.18 | 471.95 | -0.18 | -0.18 | 471.95 | -0.18 | -0.18 |
| Eurosterling Bond Index | 569.59 | -0.09 | -0.09 | 497.92 | -0.32 | -0.32 | 501.03 | -0.09 | -0.09 |
| Euroyen Bond Index | 187.15 | 0.02 | 0.02 | 163.51 | -0.13 | -0.13 | 373.05 | 0.02 | 0.02 |
| CEEMEA Government Bond Index (CEEMEAGBI) | 180.58 | -0.10 | -0.10 | 97.34 | -0.15 | -0.15 | 131.36 | -0.11 | -0.11 |
| Middle East and North Africa Broad Bond Index (MENABBI) | 173.67 | -0.05 | -0.05 | 173.67 | -0.05 | -0.05 | 173.67 | -0.05 | -0.05 |
| Asian Government Bond Index (AGBI) | 193.31 | 0.20 | 0.20 | 166.65 | -0.06 | -0.06 | 167.64 | 0.20 | 0.20 |

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) | 183.76 | 0.14 | 0.14 | 191.90 | -0.05 | -0.05 | 144.71 | 0.13 | 0.13 |
| AsiaPac Government Bond Index (APGBI) | 196.02 | 0.28 | 0.28 | 164.68 | 0.10 | 0.10 | 165.42 | 0.28 | 0.28 |
| Asian Broad Bond Index (ABBI) | 225.28 | -0.14 | -0.14 | 225.28 | -0.14 | -0.14 | 225.28 | -0.14 | -0.14 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI) | 149.50 | 0.12 | 0.12 | 141.35 | 0.06 | 0.06 | 129.38 | 0.11 | 0.11 |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank) | 149.41 | 0.12 | 0.12 | 141.27 | 0.06 | 0.06 | 129.30 | 0.11 | 0.11 |
| Dim Sum (Offshore CNY) Bond Index | 147.92 | 0.00 | 0.00 | 152.22 | 0.12 | 0.12 | 118.13 | -0.01 | -0.01 |
| Australian Broad Investment-Grade Bond Index (AusBIG) | 320.31 | 0.74 | 0.74 | 401.96 | 1.06 | 1.06 | 205.04 | 0.74 | 0.74 |
| Emerging Markets Government Bond Index (EMGBI) | 252.32 | 0.04 | 0.04 | 140.34 | -0.21 | -0.21 | 160.48 | 0.03 | 0.03 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI) | 426.06 | 0.12 | 0.12 | 150.14 | -0.54 | -0.54 | 190.02 | 0.10 | 0.10 |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI) | 936.51 | -0.28 | -0.28 | 936.51 | -0.28 | -0.28 | 936.51 | -0.28 | -0.28 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,005.28 | -0.30 | -0.30 | 1,005.28 | -0.30 | -0.30 | 1,005.28 | -0.30 | -0.30 |
| Debt Capacity World Government Bond Index (DCWGBI) | 185.03 | -0.04 | -0.04 | 177.30 | 0.04 | 0.04 | 196.67 | -0.04 | -0.04 |
| Time-Weighted US Fallen Angel Bond Index | 849.47 | -0.12 | -0.12 | 849.47 | -0.12 | -0.12 | 849.47 | -0.12 | -0.12 |

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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