

FTSE Russell Indexes - November 22, 2021 Performance (USD Terms)

Pricing Date: November 22, 2021, Settlement Date: November 22, 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)	249.27	-0.36	0.18	243.39	-0.65	-0.93	279.42	-0.36	0.18
World Government Bond Index (WGBI)	805.82	-0.37	0.43	1,019.93	-0.74	-0.89	958.44	-0.37	0.42
World Government Bond Index - Developed Markets (WGBI - DM)	801.94	-0.37	0.44	1,020.90	-0.75	-0.86	961.84	-0.37	0.44
World Government Bond Index - Extended (WGBI - Extended)	812.25	-0.34	0.46	1,028.28	-0.68	-0.76	956.89	-0.34	0.45
World Inflation-Linked Securities Index (WorldILSI)	212.17	-1.03	1.53	181.97	-1.33	0.07	215.06	-1.02	1.50
US Broad Investment-Grade Bond Index (USBIG)	1,931.97	-0.48	-0.46	1,931.97	-0.48	-0.46	1,931.97	-0.48	-0.46
US Treasury Index	1,658.47	-0.57	-0.40	1,658.47	-0.57	-0.40	1,658.47	-0.57	-0.40
US High-Yield Market Index	1,229.61	-0.09	-0.14	1,229.61	-0.09	-0.14	1,229.61	-0.09	-0.14
US High-Yield Cash Pay Index	1,204.01	-0.10	-0.15	1,204.01	-0.10	-0.15	1,204.01	-0.10	-0.15
US High-Yield Market Capped Index	425.18	-0.09	-0.16	425.18	-0.09	-0.16	425.18	-0.09	-0.16
US High-Yield Cash Pay Capped Index	420.96	-0.10	-0.16	420.96	-0.10	-0.16	420.96	-0.10	-0.16
LATAM Government Bond Index (LATAMGBI)	226.17	-0.33	0.33	102.40	-0.42	-0.94	147.26	-0.36	0.02
Euro Broad Investment-Grade Bond Index (EuroBIG)	251.70	-0.28	1.18	241.06	-0.90	-1.67	294.98	-0.27	1.19
EMU Government Bond Index (EGBI)	257.44	-0.34	1.51	246.55	-0.96	-1.35	301.23	-0.33	1.51
Eurodollar Bond Index	470.14	-0.50	-0.57	470.14	-0.50	-0.57	470.14	-0.50	-0.57
Eurosterling Bond Index	573.83	-0.35	0.65	491.49	-0.79	-1.61	504.71	-0.35	0.64
Euroyen Bond Index	187.63	0.04	0.28	163.14	-0.73	-0.35	374.06	0.04	0.29
CEEMEA Government Bond Index (CEEMEAGBI)	179.34	-0.39	-0.79	93.27	-1.16	-4.33	130.28	-0.38	-0.93
Middle East and North Africa Broad Bond Index (MENABBI)	173.78	-0.34	0.02	173.78	-0.34	0.02	173.78	-0.34	0.02
Asian Government Bond Index (AGBI)	194.38	0.01	0.76	167.66	0.01	0.55	168.36	-0.01	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)	184.87	0.03	0.74	193.44	-0.02	0.75	145.37	0.01	0.59
AsiaPac Government Bond Index (APGBI)	197.12	0.03	0.84	164.88	0.01	0.22	166.16	0.02	0.72
Asian Broad Bond Index (ABBI)	225.67	-0.05	0.03	225.67	-0.05	0.03	225.67	-0.05	0.03
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	150.16	0.05	0.56	142.54	0.12	0.91	129.75	0.03	0.40
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	150.08	0.05	0.57	142.46	0.12	0.91	129.68	0.03	0.40
Dim Sum (Offshore CNY) Bond Index	148.28	0.05	0.24	152.82	0.09	0.52	118.22	0.02	0.07
Australian Broad Investment-Grade Bond Index (AusBIG)	321.48	0.13	1.11	388.09	0.05	-2.43	205.73	0.12	1.08
Emerging Markets Government Bond Index (EMGBI)	252.68	-0.11	0.18	139.73	-0.27	-0.65	160.44	-0.13	0.01
Emerging Markets Inflation-Linked Securities Index (EMILSI)	434.41	-0.25	2.08	151.32	-0.48	0.24	192.83	-0.31	1.58
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	933.03	-0.19	-0.65	933.03	-0.19	-0.65	933.03	-0.19	-0.65
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,000.03	-0.23	-0.82	1,000.03	-0.23	-0.82	1,000.03	-0.23	-0.82
Debt Capacity World Government Bond Index (DCWGBI)	186.12	-0.30	0.55	175.12	-0.69	-1.20	197.81	-0.30	0.53
Time-Weighted US Fallen Angel Bond Index	850.44	-0.21	-0.00	850.44	-0.21	-0.00	850.44	-0.21	-0.00

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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