

# FTSE Russell Indexes - January 20, 2021 Performance (USD Terms)

Pricing Date: January 20, 2021, Settlement Date: January 20, 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)          | 252.94               | -0.02 | -0.51 | 255.72             | -0.03 | -0.89 | 282.98           | -0.02 | -0.49 |
| World Government Bond Index (WGBI)                          | 820.03               | -0.06 | -0.66 | 1,086.70           | -0.03 | -1.08 | 973.24           | -0.06 | -0.63 |
| World Government Bond Index - Developed Markets (WGBI - DM) | 815.58               | -0.06 | -0.67 | 1,086.69           | -0.04 | -1.11 | 975.78           | -0.06 | -0.65 |
| World Government Bond Index - Extended (WGBI - Extended)    | 824.16               | -0.05 | -0.58 | 1,089.20           | -0.00 | -0.93 | 970.41           | -0.05 | -0.57 |
| World Inflation-Linked Securities Index (WorldILSI)         | 198.67               | -0.34 | -1.03 | 174.73             | -0.31 | -1.28 | 201.24           | -0.34 | -1.02 |
| US Broad Investment-Grade Bond Index (USBIG)                | 1,958.76             | 0.02  | -0.68 | 1,958.76           | 0.02  | -0.68 | 1,958.76         | 0.02  | -0.68 |
| US Treasury Index   | 1,691.23             | -0.01 | -1.01 | 1,691.23           | -0.01 | -1.01 | 1,691.23         | -0.01 | -1.01 |
| US High-Yield Market Index                                  | 1,186.49             | 0.16  | 0.64  | 1,186.49           | 0.16  | 0.64  | 1,186.49         | 0.16  | 0.64  |
| US High-Yield Cash Pay Index                                | 1,162.29             | 0.15  | 0.59  | 1,162.29           | 0.15  | 0.59  | 1,162.29         | 0.15  | 0.59  |
| US High-Yield Market Capped Index                           | 410.61               | 0.15  | 0.58  | 410.61             | 0.15  | 0.58  | 410.61           | 0.15  | 0.58  |
| US High-Yield Cash Pay Capped Index                         | 406.71               | 0.14  | 0.53  | 406.71             | 0.14  | 0.53  | 406.71           | 0.14  | 0.53  |
| LATAM Government Bond Index (LATAMGBI)                      | 246.70               | 0.07  | -0.33 | 121.18             | 0.54  | -0.45 | 164.41           | 0.06  | -0.42 |
| Euro Broad Investment-Grade Bond Index (EuroBIG)            | 255.69               | -0.04 | -0.20 | 263.57             | -0.22 | -1.26 | 297.90           | -0.03 | -0.15 |
| EMU Government Bond Index (EGBI)                            | 262.26               | -0.07 | -0.34 | 270.35             | -0.26 | -1.40 | 305.14           | -0.07 | -0.29 |
| Eurodollar Bond Index                                       | 473.39               | 0.04  | -0.77 | 473.39             | 0.04  | -0.77 | 473.39           | 0.04  | -0.77 |
| Eurosterling Bond Index                                     | 584.92               | -0.13 | -0.70 | 509.64             | -0.02 | -0.98 | 514.12           | -0.13 | -0.68 |
| Euroyen Bond Index  | 185.98               | 0.04  | -0.02 | 179.16             | 0.36  | -0.34 | 369.75           | 0.04  | 0.00  |
| CEEMEA Government Bond Index (CEEMEAGBI)                    | 186.90               | -0.01 | -0.03 | 103.65             | 0.01  | -0.62 | 138.74           | -0.02 | -0.15 |
| Middle East and North Africa Broad Bond Index (MENABBI)     | 172.77               | 0.05  | -0.65 | 172.77             | 0.05  | -0.65 | 172.77           | 0.05  | -0.65 |
| Asian Government Bond Index (AGBI)                          | 191.89               | 0.02  | 0.04  | 168.40             | 0.28  | 0.38  | 168.89           | 0.01  | -0.05 |

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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|   | Index                | Daily | MTD   | Index              | Daily | MTD   | Index            | Daily | MTD   |
| Asian Government Extended Bond Index (AGBI-Extended)                      | 182.01               | 0.03  | 0.03  | 193.69             | 0.27  | 0.28  | 146.01           | 0.02  | -0.09 |
| AsiaPac Government Bond Index (APGBI)                                     | 196.13               | 0.01  | -0.05 | 167.95             | 0.33  | 0.28  | 167.65           | 0.01  | -0.12 |
| Asian Broad Bond Index (ABBI)   | 230.10               | 0.09  | -0.35 | 230.10             | 0.09  | -0.35 | 230.10           | 0.09  | -0.35 |
| Chinese (Onshore CNY) Broad Bond Index (CNYBBI)                           | 144.16               | 0.00  | 0.34  | 134.93             | 0.31  | 1.45  | 127.44           | -0.00 | 0.20  |
| Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)   | 144.08               | 0.00  | 0.34  | 134.85             | 0.31  | 1.45  | 127.37           | -0.00 | 0.21  |
| Dim Sum (Offshore CNY) Bond Index   | 145.31               | 0.05  | 0.75  | 147.96             | 0.28  | 1.27  | 118.53           | 0.04  | 0.62  |
| Australian Broad Investment-Grade Bond Index (AusBIG)                     | 333.36               | -0.00 | -0.37 | 429.95             | 0.54  | -0.02 | 213.52           | -0.00 | -0.35 |
| Emerging Markets Government Bond Index (EMGBI)                            | 251.46               | 0.05  | 0.01  | 142.55             | 0.33  | 0.52  | 163.28           | 0.04  | -0.12 |
| Emerging Markets Inflation-Linked Securities Index (EMILSI)               | 432.98               | -0.04 | 0.20  | 165.67             | 0.51  | -0.68 | 199.84           | -0.05 | 0.08  |
| Emerging Markets US Dollar Government Bond Index (EMUSDGBI)               | 945.21               | 0.13  | -1.66 | 945.21             | 0.13  | -1.66 | 945.21           | 0.13  | -1.66 |
| Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | 1,007.59             | 0.03  | -1.45 | 1,007.59           | 0.03  | -1.45 | 1,007.59         | 0.03  | -1.45 |
| Debt Capacity World Government Bond Index (DCWGBI)                        | 190.26               | -0.06 | -0.56 | 187.93             | -0.04 | -1.03 | 201.97           | -0.06 | -0.54 |
| Time-Weighted US Fallen Angel Bond Index                                  | 802.00               | 0.24  | 1.25  | 802.00             | 0.24  | 1.25  | 802.00           | 0.24  | 1.25  |

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