

FTSE Russell Indexes - January 11, 2021 Performance (USD Terms)

Pricing Date: January 11, 2021, Settlement Date: January 11, 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)	252.53	-0.10	-0.67	255.27	-0.50	-1.06	282.49	-0.10	-0.66
World Government Bond Index (WGBI)	819.50	-0.13	-0.72	1,084.98	-0.62	-1.24	972.53	-0.12	-0.71
World Government Bond Index - Developed Markets (WGBI - DM)	815.11	-0.13	-0.73	1,085.21	-0.61	-1.24	975.12	-0.12	-0.71
World Government Bond Index - Extended (WGBI - Extended)	823.65	-0.11	-0.64	1,087.60	-0.58	-1.07	969.77	-0.11	-0.63
World Inflation-Linked Securities Index (WorldILSI)	197.74	-0.19	-1.49	173.41	-0.63	-2.03	200.32	-0.18	-1.48
US Broad Investment-Grade Bond Index (USBIG)	1,951.43	-0.08	-1.05	1,951.43	-0.08	-1.05	1,951.43	-0.08	-1.05
US Treasury Index	1,686.57	-0.10	-1.28	1,686.57	-0.10	-1.28	1,686.57	-0.10	-1.28
US High-Yield Market Index	1,179.96	-0.13	0.09	1,179.96	-0.13	0.09	1,179.96	-0.13	0.09
US High-Yield Cash Pay Index	1,156.19	-0.13	0.07	1,156.19	-0.13	0.07	1,156.19	-0.13	0.07
US High-Yield Market Capped Index	408.51	-0.13	0.07	408.51	-0.13	0.07	408.51	-0.13	0.07
US High-Yield Cash Pay Capped Index	404.73	-0.13	0.05	404.73	-0.13	0.05	404.73	-0.13	0.05
LATAM Government Bond Index (LATAMGBI)	245.90	-0.22	-0.66	118.66	-1.01	-2.52	163.98	-0.21	-0.68
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.75	-0.16	-0.17	264.62	-1.02	-0.87	297.91	-0.16	-0.14
EMU Government Bond Index (EGBI)	262.43	-0.22	-0.27	271.53	-1.08	-0.97	305.26	-0.21	-0.25
Eurodollar Bond Index	470.64	-0.07	-1.34	470.64	-0.07	-1.34	470.64	-0.07	-1.34
Eurosterling Bond Index	584.49	-0.17	-0.77	503.92	-0.94	-2.09	513.75	-0.16	-0.75
Euroyen Bond Index	186.03	0.01	0.00	177.96	-0.47	-1.00	369.81	0.01	0.02
CEEMEA Government Bond Index (CEEMEAGBI)	186.55	-0.15	-0.22	102.79	-1.16	-1.44	138.56	-0.16	-0.28
Middle East and North Africa Broad Bond Index (MENABBI)	172.69	-0.04	-0.70	172.69	-0.04	-0.70	172.69	-0.04	-0.70
Asian Government Bond Index (AGBI)	191.96	0.02	0.08	168.32	-0.26	0.33	169.02	0.00	0.03

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)	182.23	-0.02	0.15	193.61	-0.26	0.24	146.27	-0.03	0.09
AsiaPac Government Bond Index (APGBI)	196.14	0.04	-0.05	167.65	-0.39	0.10	167.71	0.03	-0.09
Asian Broad Bond Index (ABBI)	228.93	0.03	-0.86	228.93	0.03	-0.86	228.93	0.03	-0.86
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.03	0.01	0.25	134.66	-0.04	1.25	127.40	-0.01	0.18
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.95	0.01	0.25	134.58	-0.04	1.25	127.33	-0.01	0.17
Dim Sum (Offshore CNY) Bond Index	145.03	0.13	0.55	147.34	-0.20	0.85	118.37	0.11	0.48
Australian Broad Investment-Grade Bond Index (AusBIG)	332.81	0.08	-0.53	426.40	-1.06	-0.84	213.15	0.09	-0.52
Emerging Markets Government Bond Index (EMGBI)	251.20	-0.08	-0.10	141.59	-0.47	-0.15	163.22	-0.10	-0.16
Emerging Markets Inflation-Linked Securities Index (EMILSI)	431.92	-0.19	-0.05	160.85	-1.65	-3.57	199.50	-0.20	-0.10
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	948.80	-0.27	-1.29	948.80	-0.27	-1.29	948.80	-0.27	-1.29
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,012.14	-0.21	-1.00	1,012.14	-0.21	-1.00	1,012.14	-0.21	-1.00
Debt Capacity World Government Bond Index (DCWGBI)	190.14	-0.13	-0.62	187.72	-0.76	-1.14	201.83	-0.13	-0.61
Time-Weighted US Fallen Angel Bond Index	794.18	-0.16	0.26	794.18	-0.16	0.26	794.18	-0.16	0.26

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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