

# FTSE Russell Indexes - January 14, 2021 Performance (USD Terms)

Pricing Date: January 14, 2021, Settlement Date: January 14, 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)	252.85	-0.04	-0.55	255.82	-0.08	-0.85	282.85	-0.04	-0.53
World Government Bond Index (WGBI)	820.24	-0.08	-0.63	1,087.76	-0.11	-0.98	973.42	-0.08	-0.62
World Government Bond Index - Developed Markets (WGBI - DM)	815.86	-0.08	-0.64	1,087.92	-0.11	-1.00	976.03	-0.08	-0.62
World Government Bond Index - Extended (WGBI - Extended)	824.40	-0.08	-0.55	1,090.28	-0.11	-0.83	970.65	-0.08	-0.54
World Inflation-Linked Securities Index (WorldILSI)	199.03	0.08	-0.85	175.33	0.11	-0.95	201.60	0.08	-0.85
US Broad Investment-Grade Bond Index (USBIG)	1,954.05	-0.13	-0.92	1,954.05	-0.13	-0.92	1,954.05	-0.13	-0.92
US Treasury Index	1,687.27	-0.26	-1.24	1,687.27	-0.26	-1.24	1,687.27	-0.26	-1.24
US High-Yield Market Index	1,182.61	0.19	0.31	1,182.61	0.19	0.31	1,182.61	0.19	0.31
US High-Yield Cash Pay Index	1,158.68	0.18	0.28	1,158.68	0.18	0.28	1,158.68	0.18	0.28
US High-Yield Market Capped Index	409.32	0.17	0.26	409.32	0.17	0.26	409.32	0.17	0.26
US High-Yield Cash Pay Capped Index	405.49	0.17	0.23	405.49	0.17	0.23	405.49	0.17	0.23
LATAM Government Bond Index (LATAMGBI)	245.58	0.09	-0.79	120.31	0.36	-1.17	163.69	0.08	-0.86
Euro Broad Investment-Grade Bond Index (EuroBIG)	256.02	0.04	-0.06	264.57	-0.17	-0.88	298.25	0.05	-0.03
EMU Government Bond Index (EGBI)	262.64	-0.00	-0.20	271.40	-0.21	-1.02	305.52	-0.00	-0.16
Eurodollar Bond Index	471.68	-0.11	-1.13	471.68	-0.11	-1.13	471.68	-0.11	-1.13
Eurosterling Bond Index	585.22	0.18	-0.65	511.68	0.48	-0.58	514.35	0.18	-0.64
Euroyen Bond Index	186.02	-0.01	-0.00	178.76	0.10	-0.56	369.81	-0.01	0.02
CEEMEA Government Bond Index (CEEMEAGBI)	186.77	-0.01	-0.11	103.69	-0.12	-0.58	138.69	-0.01	-0.19
Middle East and North Africa Broad Bond Index (MENABBI)	172.27	0.04	-0.95	172.27	0.04	-0.95	172.27	0.04	-0.95
Asian Government Bond Index (AGBI)	192.04	-0.04	0.12	168.61	-0.10	0.50	169.07	-0.05	0.06

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)	182.15	-0.06	0.11	193.91	-0.08	0.40	146.18	-0.07	0.03
AsiaPac Government Bond Index (APGBI)	196.20	-0.02	-0.01	168.17	-0.00	0.41	167.74	-0.03	-0.06
Asian Broad Bond Index (ABBI)	229.07	0.15	-0.80	229.07	0.15	-0.80	229.07	0.15	-0.80
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.31	-0.04	0.44	135.07	-0.08	1.56	127.62	-0.05	0.35
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.23	-0.04	0.44	134.99	-0.08	1.56	127.55	-0.05	0.35
Dim Sum (Offshore CNY) Bond Index	145.17	0.05	0.65	147.60	-0.07	1.03	118.45	0.04	0.56
Australian Broad Investment-Grade Bond Index (AusBIG)	332.84	0.06	-0.53	430.76	0.47	0.17	213.16	0.06	-0.51
Emerging Markets Government Bond Index (EMGBI)	251.43	-0.01	-0.00	142.41	0.06	0.42	163.33	-0.02	-0.09
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.55	-0.04	0.10	165.88	0.67	-0.56	199.69	-0.06	0.00
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	944.47	0.00	-1.74	944.47	0.00	-1.74	944.47	0.00	-1.74
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,007.75	0.08	-1.43	1,007.75	0.08	-1.43	1,007.75	0.08	-1.43
Debt Capacity World Government Bond Index (DCWGBI)	190.38	-0.01	-0.50	188.32	-0.08	-0.82	202.09	-0.01	-0.49
Time-Weighted US Fallen Angel Bond Index	798.32	0.38	0.78	798.32	0.38	0.78	798.32	0.38	0.78

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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