

FTSE Russell Indexes - January 19, 2021 Performance (USD Terms)

Pricing Date: January 19, 2021, Settlement Date: January 19, 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)	253.00	0.07	-0.49	255.80	0.22	-0.86	283.03	0.07	-0.47
World Government Bond Index (WGBI)	820.50	0.09	-0.60	1,087.04	0.24	-1.05	973.78	0.09	-0.58
World Government Bond Index - Developed Markets (WGBI - DM)	816.07	0.09	-0.61	1,087.09	0.24	-1.07	976.36	0.09	-0.59
World Government Bond Index - Extended (WGBI - Extended)	824.56	0.09	-0.53	1,089.20	0.23	-0.93	970.87	0.09	-0.52
World Inflation-Linked Securities Index (WorldILSI)	199.34	0.18	-0.70	175.28	0.35	-0.98	201.92	0.18	-0.69
US Broad Investment-Grade Bond Index (USBIG)	1,958.43	0.07	-0.70	1,958.43	0.07	-0.70	1,958.43	0.07	-0.70
US Treasury Index	1,691.41	0.07	-1.00	1,691.41	0.07	-1.00	1,691.41	0.07	-1.00
US High-Yield Market Index	1,184.63	0.07	0.48	1,184.63	0.07	0.48	1,184.63	0.07	0.48
US High-Yield Cash Pay Index	1,160.54	0.08	0.44	1,160.54	0.08	0.44	1,160.54	0.08	0.44
US High-Yield Market Capped Index	410.00	0.07	0.43	410.00	0.07	0.43	410.00	0.07	0.43
US High-Yield Cash Pay Capped Index	406.12	0.07	0.39	406.12	0.07	0.39	406.12	0.07	0.39
LATAM Government Bond Index (LATAMGBI)	246.53	0.02	-0.40	120.53	-0.23	-0.99	164.30	0.02	-0.49
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.78	0.10	-0.16	264.15	0.53	-1.04	298.00	0.10	-0.11
EMU Government Bond Index (EGBI)	262.46	0.16	-0.26	271.05	0.59	-1.14	305.35	0.16	-0.22
Eurodollar Bond Index	473.20	0.14	-0.81	473.20	0.14	-0.81	473.20	0.14	-0.81
Eurosterling Bond Index	585.70	0.14	-0.57	509.74	0.44	-0.96	514.81	0.14	-0.55
Euroyen Bond Index	185.91	-0.01	-0.06	178.51	-0.20	-0.69	369.61	-0.01	-0.04
CEEMEA Government Bond Index (CEEMEAGBI)	186.92	0.18	-0.02	103.63	0.71	-0.63	138.76	0.17	-0.14
Middle East and North Africa Broad Bond Index (MENABBI)	172.68	0.13	-0.71	172.68	0.13	-0.71	172.68	0.13	-0.71
Asian Government Bond Index (AGBI)	191.86	0.03	0.02	167.93	0.12	0.09	168.87	0.03	-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)	181.96	0.00	-0.00	193.18	0.10	0.01	145.98	-0.00	-0.11
AsiaPac Government Bond Index (APGBI)	196.11	0.01	-0.06	167.40	0.12	-0.04	167.64	0.01	-0.12
Asian Broad Bond Index (ABBI)	229.91	0.18	-0.44	229.91	0.18	-0.44	229.91	0.18	-0.44
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.15	0.07	0.33	134.50	0.15	1.13	127.44	0.07	0.21
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.07	0.08	0.34	134.43	0.15	1.13	127.37	0.07	0.21
Dim Sum (Offshore CNY) Bond Index	145.24	-0.00	0.70	147.54	0.30	0.99	118.47	-0.01	0.58
Australian Broad Investment-Grade Bond Index (AusBIG)	333.38	-0.08	-0.36	427.66	0.13	-0.55	213.53	-0.08	-0.34
Emerging Markets Government Bond Index (EMGBI)	251.33	0.08	-0.04	142.08	0.22	0.19	163.21	0.07	-0.16
Emerging Markets Inflation-Linked Securities Index (EMILSI)	433.16	-0.04	0.24	164.83	-0.58	-1.18	199.94	-0.03	0.13
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	943.97	-0.04	-1.79	943.97	-0.04	-1.79	943.97	-0.04	-1.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,007.25	-0.02	-1.48	1,007.25	-0.02	-1.48	1,007.25	-0.02	-1.48
Debt Capacity World Government Bond Index (DCWGBI)	190.39	0.07	-0.50	188.00	0.28	-0.98	202.10	0.07	-0.48
Time-Weighted US Fallen Angel Bond Index	800.12	0.05	1.01	800.12	0.05	1.01	800.12	0.05	1.01

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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