

FTSE Russell Indexes - January 31, 2021 Performance (USD Terms)

Pricing Date: January 29, 2021, Settlement Date: January 31, 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)	252.61	-0.15	-0.64	255.43	-0.10	-1.00	282.63	-0.15	-0.61
World Government Bond Index (WGBI)	819.01	-0.21	-0.78	1,084.49	-0.18	-1.28	972.15	-0.20	-0.74
World Government Bond Index - Developed Markets (WGBI - DM)	814.56	-0.21	-0.80	1,084.66	-0.19	-1.29	974.69	-0.21	-0.76
World Government Bond Index - Extended (WGBI - Extended)	823.07	-0.19	-0.71	1,086.64	-0.14	-1.16	969.20	-0.18	-0.69
World Inflation-Linked Securities Index (WorldILSI)	199.58	-0.31	-0.58	175.77	-0.23	-0.70	202.16	-0.31	-0.57
US Broad Investment-Grade Bond Index (USBIG)	1,957.14	-0.12	-0.76	1,957.14	-0.12	-0.76	1,957.14	-0.12	-0.76
US Treasury Index	1,690.56	-0.19	-1.05	1,690.56	-0.19	-1.05	1,690.56	-0.19	-1.05
US High-Yield Market Index	1,183.29	-0.06	0.37	1,183.29	-0.06	0.37	1,183.29	-0.06	0.37
US High-Yield Cash Pay Index	1,158.72	-0.06	0.29	1,158.72	-0.06	0.29	1,158.72	-0.06	0.29
US High-Yield Market Capped Index	409.70	-0.05	0.36	409.70	-0.05	0.36	409.70	-0.05	0.36
US High-Yield Cash Pay Capped Index	405.64	-0.06	0.27	405.64	-0.06	0.27	405.64	-0.06	0.27
LATAM Government Bond Index (LATAMGBI)	246.78	0.09	-0.30	118.12	0.46	-2.96	164.39	0.07	-0.43
Euro Broad Investment-Grade Bond Index (EuroBIG)	255.09	-0.16	-0.43	263.91	0.06	-1.13	297.29	-0.15	-0.35
EMU Government Bond Index (EGBI)	261.60	-0.21	-0.59	270.64	0.01	-1.29	304.45	-0.20	-0.51
Eurodollar Bond Index	472.17	-0.13	-1.02	472.17	-0.13	-1.02	472.17	-0.13	-1.02
Eurosterling Bond Index	583.48	-0.29	-0.95	512.14	-0.21	-0.49	512.87	-0.29	-0.93
Euroyen Bond Index	185.87	-0.04	-0.08	177.12	-0.41	-1.47	369.59	-0.04	-0.04
CEEMEA Government Bond Index (CEEMEAGBI)	187.30	0.05	0.18	103.55	0.64	-0.71	138.95	0.03	-0.00
Middle East and North Africa Broad Bond Index (MENABBI)	173.03	0.07	-0.51	173.03	0.07	-0.51	173.03	0.07	-0.51
Asian Government Bond Index (AGBI)	191.63	0.06	-0.09	167.72	0.26	-0.03	168.58	0.04	-0.23

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)	181.93	0.06	-0.01	193.28	0.25	0.07	145.86	0.05	-0.19
AsiaPac Government Bond Index (APGBI)	195.84	-0.00	-0.20	167.08	0.18	-0.23	167.34	-0.01	-0.31
Asian Broad Bond Index (ABBI)	230.68	-0.05	-0.10	230.68	-0.05	-0.10	230.68	-0.05	-0.10
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.00	0.03	0.23	134.93	0.27	1.46	127.20	0.01	0.02
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	143.93	0.03	0.23	134.86	0.27	1.46	127.13	0.01	0.02
Dim Sum (Offshore CNY) Bond Index	145.39	0.00	0.80	148.52	0.52	1.66	118.51	-0.02	0.60
Australian Broad Investment-Grade Bond Index (AusBIG)	332.97	-0.26	-0.48	425.50	-0.22	-1.05	213.31	-0.25	-0.45
Emerging Markets Government Bond Index (EMGBI)	251.47	0.06	0.01	142.08	0.39	0.19	163.18	0.04	-0.19
Emerging Markets Inflation-Linked Securities Index (EMILSI)	436.52	0.21	1.02	163.25	0.37	-2.13	201.31	0.19	0.81
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	948.19	0.22	-1.35	948.19	0.22	-1.35	948.19	0.22	-1.35
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,011.36	0.20	-1.08	1,011.36	0.20	-1.08	1,011.36	0.20	-1.08
Debt Capacity World Government Bond Index (DCWGBI)	190.03	-0.20	-0.68	187.51	-0.08	-1.24	201.75	-0.20	-0.65
Time-Weighted US Fallen Angel Bond Index	795.06	-0.09	0.37	795.06	-0.09	0.37	795.06	-0.09	0.37

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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