

FTSE Russell Indexes - January 12, 2021 Performance (USD Terms)

Pricing Date: January 12, 2021, Settlement Date: January 12, 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)	252.18	-0.14	-0.81	255.13	-0.05	-1.12	282.10	-0.14	-0.80
World Government Bond Index (WGBI)	817.91	-0.19	-0.91	1,084.16	-0.08	-1.31	970.65	-0.19	-0.90
World Government Bond Index - Developed Markets (WGBI - DM)	813.51	-0.20	-0.92	1,084.33	-0.08	-1.32	973.22	-0.19	-0.91
World Government Bond Index - Extended (WGBI - Extended)	822.20	-0.18	-0.82	1,086.88	-0.07	-1.14	968.06	-0.18	-0.81
World Inflation-Linked Securities Index (WorldILSI)	197.61	-0.07	-1.56	173.88	0.27	-1.77	200.17	-0.08	-1.55
US Broad Investment-Grade Bond Index (USBIG)	1,951.05	-0.02	-1.07	1,951.05	-0.02	-1.07	1,951.05	-0.02	-1.07
US Treasury Index	1,685.94	-0.04	-1.32	1,685.94	-0.04	-1.32	1,685.94	-0.04	-1.32
US High-Yield Market Index	1,178.85	-0.09	-0.01	1,178.85	-0.09	-0.01	1,178.85	-0.09	-0.01
US High-Yield Cash Pay Index	1,155.07	-0.10	-0.03	1,155.07	-0.10	-0.03	1,155.07	-0.10	-0.03
US High-Yield Market Capped Index	408.12	-0.10	-0.03	408.12	-0.10	-0.03	408.12	-0.10	-0.03
US High-Yield Cash Pay Capped Index	404.33	-0.10	-0.05	404.33	-0.10	-0.05	404.33	-0.10	-0.05
LATAM Government Bond Index (LATAMGBI)	245.14	-0.31	-0.97	118.77	0.09	-2.43	163.45	-0.32	-1.00
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.91	-0.33	-0.50	263.93	-0.26	-1.12	296.95	-0.32	-0.47
EMU Government Bond Index (EGBI)	261.28	-0.44	-0.71	270.53	-0.37	-1.34	303.94	-0.43	-0.68
Eurodollar Bond Index	470.42	-0.05	-1.39	470.42	-0.05	-1.39	470.42	-0.05	-1.39
Eurosterling Bond Index	582.34	-0.37	-1.14	507.06	0.62	-1.48	511.83	-0.37	-1.13
Euroyen Bond Index	186.00	-0.02	-0.01	178.09	0.07	-0.93	369.75	-0.02	-0.00
CEEMEA Government Bond Index (CEEMEAGBI)	186.60	0.03	-0.20	103.42	0.62	-0.83	138.58	0.02	-0.26
Middle East and North Africa Broad Bond Index (MENABBI)	172.12	-0.33	-1.03	172.12	-0.33	-1.03	172.12	-0.33	-1.03
Asian Government Bond Index (AGBI)	191.88	-0.04	0.04	168.30	-0.01	0.31	168.94	-0.05	-0.02

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)	182.10	-0.07	0.08	193.59	-0.01	0.23	146.16	-0.08	0.01
AsiaPac Government Bond Index (APGBI)	195.99	-0.07	-0.12	167.69	0.02	0.13	167.58	-0.08	-0.16
Asian Broad Bond Index (ABBI)	228.51	-0.19	-1.05	228.51	-0.19	-1.05	228.51	-0.19	-1.05
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.15	0.08	0.33	134.94	0.21	1.46	127.50	0.08	0.25
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.06	0.08	0.33	134.86	0.21	1.46	127.42	0.08	0.25
Dim Sum (Offshore CNY) Bond Index	145.06	0.02	0.57	147.79	0.30	1.16	118.38	0.01	0.50
Australian Broad Investment-Grade Bond Index (AusBIG)	332.19	-0.18	-0.72	427.50	0.26	-0.59	212.75	-0.19	-0.71
Emerging Markets Government Bond Index (EMGBI)	251.11	-0.04	-0.13	141.85	0.18	0.03	163.15	-0.04	-0.20
Emerging Markets Inflation-Linked Securities Index (EMILSI)	430.67	-0.29	-0.33	161.52	0.42	-3.17	198.93	-0.28	-0.38
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	944.05	-0.50	-1.79	944.05	-0.50	-1.79	944.05	-0.50	-1.79
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,007.20	-0.49	-1.49	1,007.20	-0.49	-1.49	1,007.20	-0.49	-1.49
Debt Capacity World Government Bond Index (DCWGBI)	189.75	-0.21	-0.83	187.63	-0.05	-1.18	201.41	-0.21	-0.82
Time-Weighted US Fallen Angel Bond Index	794.48	0.04	0.30	794.48	0.04	0.30	794.48	0.04	0.30

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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