

FTSE Russell Indexes - December 18, 2020 Performance (USD Terms)

Pricing Date: December 18, 2020, Settlement Date: December 18, 2020

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)	253.77	-0.01	0.02	257.29	-0.12	0.95	283.79	-0.01	0.05
World Government Bond Index (WGBI)	824.30	-0.02	-0.06	1,095.48	-0.18	1.08	977.85	-0.02	-0.03
World Government Bond Index - Developed Markets (WGBI - DM)	819.96	-0.03	-0.08	1,095.69	-0.17	1.05	980.52	-0.02	-0.05
World Government Bond Index - Extended (WGBI - Extended)	827.55	-0.02	-0.06	1,095.77	-0.19	1.03	974.13	-0.02	-0.04
World Inflation-Linked Securities Index (WorldILSI)	200.16	0.21	0.52	175.72	-0.07	1.37	202.69	0.21	0.54
US Broad Investment-Grade Bond Index (USBIG)	1,965.40	-0.05	-0.18	1,965.40	-0.05	-0.18	1,965.40	-0.05	-0.18
US Treasury Index	1,703.24	-0.11	-0.55	1,703.24	-0.11	-0.55	1,703.24	-0.11	-0.55
US High-Yield Market Index	1,171.82	0.05	1.34	1,171.82	0.05	1.34	1,171.82	0.05	1.34
US High-Yield Cash Pay Index	1,148.53	0.05	1.34	1,148.53	0.05	1.34	1,148.53	0.05	1.34
US High-Yield Market Capped Index	405.78	0.05	1.31	405.78	0.05	1.31	405.78	0.05	1.31
US High-Yield Cash Pay Capped Index	402.14	0.05	1.31	402.14	0.05	1.31	402.14	0.05	1.31
LATAM Government Bond Index (LATAMGBI)	246.24	0.23	1.68	121.28	-0.30	4.60	164.35	0.23	1.62
Euro Broad Investment-Grade Bond Index (EuroBIG)	256.20	-0.04	0.14	266.92	-0.13	2.42	298.22	-0.04	0.21
EMU Government Bond Index (EGBI)	263.10	-0.08	0.12	274.11	-0.16	2.40	305.81	-0.07	0.19
Eurodollar Bond Index	474.54	-0.04	-0.07	474.54	-0.04	-0.07	474.54	-0.04	-0.07
Eurosterling Bond Index	586.09	0.32	1.06	505.14	-0.48	2.07	514.82	0.32	1.10
Euroyen Bond Index	186.13	0.00	0.18	179.61	-0.34	1.03	369.84	0.01	0.22
CEEMEA Government Bond Index (CEEMEAGBI)	186.81	0.04	0.50	104.82	-0.10	4.03	138.96	0.04	0.42
Middle East and North Africa Broad Bond Index (MENABBI)	173.74	0.11	0.84	173.74	0.11	0.84	173.74	0.11	0.84
Asian Government Bond Index (AGBI)	191.01	0.01	0.15	166.52	-0.20	0.77	168.37	0.01	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)	181.32	0.01	0.14	191.69	-0.14	0.79	145.74	0.01	0.04
AsiaPac Government Bond Index (APGBI)	195.49	0.00	0.03	166.00	-0.19	1.08	167.31	0.00	-0.05
Asian Broad Bond Index (ABBI)	230.15	0.03	0.39	230.15	0.03	0.39	230.15	0.03	0.39
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	142.94	0.00	0.15	132.28	-0.12	0.76	126.64	-0.01	0.01
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	142.86	0.00	0.14	132.20	-0.12	0.76	126.57	-0.01	0.01
Dim Sum (Offshore CNY) Bond Index	144.16	-0.02	0.28	145.55	-0.05	1.23	117.85	-0.03	0.15
Australian Broad Investment-Grade Bond Index (AusBIG)	333.98	-0.02	-0.44	423.34	-0.11	2.82	213.84	-0.02	-0.44
Emerging Markets Government Bond Index (EMGBI)	250.35	0.05	0.63	141.37	-0.13	2.07	162.91	0.04	0.52
Emerging Markets Inflation-Linked Securities Index (EMILSI)	429.10	0.19	2.77	166.56	-0.15	7.27	198.51	0.19	2.75
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	956.63	-0.04	1.40	956.63	-0.04	1.40	956.63	-0.04	1.40
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,017.89	-0.05	1.55	1,017.89	-0.05	1.55	1,017.89	-0.05	1.55
Debt Capacity World Government Bond Index (DCWGBI)	191.06	-0.00	0.02	189.26	-0.19	1.52	202.75	0.00	0.05
Time-Weighted US Fallen Angel Bond Index	787.39	0.03	2.44	787.39	0.03	2.44	787.39	0.03	2.44

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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