

FTSE Russell Indexes - January 21, 2021 Performance (USD Terms)

Pricing Date: January 21, 2021, Settlement Date: January 21, 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)	252.55	-0.16	-0.66	255.73	0.00	-0.88	282.53	-0.16	-0.64
World Government Bond Index (WGBI)	818.45	-0.19	-0.85	1,086.58	-0.01	-1.09	971.37	-0.19	-0.82
World Government Bond Index - Developed Markets (WGBI - DM)	814.01	-0.19	-0.86	1,086.61	-0.01	-1.12	973.91	-0.19	-0.84
World Government Bond Index - Extended (WGBI - Extended)	822.81	-0.16	-0.74	1,089.32	0.01	-0.92	968.83	-0.16	-0.73
World Inflation-Linked Securities Index (WorldILSI)	198.40	-0.14	-1.17	174.94	0.12	-1.17	200.95	-0.14	-1.17
US Broad Investment-Grade Bond Index (USBIG)	1,956.76	-0.10	-0.78	1,956.76	-0.10	-0.78	1,956.76	-0.10	-0.78
US Treasury Index	1,689.13	-0.12	-1.13	1,689.13	-0.12	-1.13	1,689.13	-0.12	-1.13
US High-Yield Market Index	1,186.63	0.01	0.65	1,186.63	0.01	0.65	1,186.63	0.01	0.65
US High-Yield Cash Pay Index	1,162.43	0.01	0.61	1,162.43	0.01	0.61	1,162.43	0.01	0.61
US High-Yield Market Capped Index	410.69	0.02	0.60	410.69	0.02	0.60	410.69	0.02	0.60
US High-Yield Cash Pay Capped Index	406.79	0.02	0.55	406.79	0.02	0.55	406.79	0.02	0.55
LATAM Government Bond Index (LATAMGBI)	246.49	-0.09	-0.42	120.57	-0.50	-0.95	164.27	-0.09	-0.51
Euro Broad Investment-Grade Bond Index (EuroBIG)	254.84	-0.33	-0.53	263.68	0.04	-1.22	296.93	-0.33	-0.47
EMU Government Bond Index (EGBI)	261.09	-0.45	-0.78	270.15	-0.07	-1.47	303.79	-0.44	-0.73
Eurodollar Bond Index	472.67	-0.15	-0.92	472.67	-0.15	-0.92	472.67	-0.15	-0.92
Eurosterling Bond Index	584.04	-0.15	-0.85	512.40	0.54	-0.44	513.32	-0.16	-0.84
Euroyen Bond Index	186.05	0.04	0.01	179.22	0.04	-0.30	369.89	0.04	0.04
CEEMEA Government Bond Index (CEEMEAGBI)	187.18	0.15	0.11	104.03	0.37	-0.25	138.93	0.14	-0.01
Middle East and North Africa Broad Bond Index (MENABBI)	172.76	-0.01	-0.66	172.76	-0.01	-0.66	172.76	-0.01	-0.66
Asian Government Bond Index (AGBI)	192.10	0.11	0.15	168.78	0.23	0.60	169.06	0.10	0.05

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)	182.17	0.09	0.12	194.06	0.19	0.47	146.13	0.08	-0.00
AsiaPac Government Bond Index (APGBI)	196.36	0.12	0.07	168.39	0.26	0.55	167.84	0.11	-0.01
Asian Broad Bond Index (ABBI)	230.33	0.10	-0.26	230.33	0.10	-0.26	230.33	0.10	-0.26
Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	144.47	0.22	0.56	135.30	0.28	1.73	127.71	0.22	0.42
Chinese (Onshore CNY) Broad Bond Index - Interbank (CNYBBI - Interbank)	144.40	0.22	0.56	135.23	0.28	1.74	127.64	0.22	0.42
Dim Sum (Offshore CNY) Bond Index	145.31	-0.00	0.74	147.87	-0.06	1.22	118.51	-0.01	0.61
Australian Broad Investment-Grade Bond Index (AusBIG)	333.86	0.15	-0.22	431.82	0.43	0.42	213.84	0.15	-0.20
Emerging Markets Government Bond Index (EMGBI)	251.71	0.10	0.11	142.78	0.16	0.68	163.44	0.10	-0.02
Emerging Markets Inflation-Linked Securities Index (EMILSI)	432.85	-0.03	0.17	164.67	-0.60	-1.28	199.80	-0.02	0.06
Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	945.83	0.07	-1.60	945.83	0.07	-1.60	945.83	0.07	-1.60
Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	1,008.68	0.11	-1.34	1,008.68	0.11	-1.34	1,008.68	0.11	-1.34
Debt Capacity World Government Bond Index (DCWGBI)	189.89	-0.20	-0.75	188.02	0.05	-0.98	201.58	-0.20	-0.74
Time-Weighted US Fallen Angel Bond Index	801.62	-0.05	1.20	801.62	-0.05	1.20	801.62	-0.05	1.20

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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